



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 29/09/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2005	GOVI 2005/11/03			jGovi	225.4300	225.4020	(0.012)	0.0000	0.0000	463
29/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	34,152.0000	34,129.0000	(0.067)	0	0	0
29/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	8,452.0000	8,149.0000	(3.585)	0	0	0
29/09/2005	GOVI 2006/02/02			jGovi	229.3980	229.3610	(0.016)	0.0000	0.0000	0
29/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	24,122.0000	23,843.0000	(1.157)	0	0	0
29/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	30,142.0000	30,233.0000	0.302	0	0	0
29/09/2005	GOVI 2006/05/04			jGovi	233.5600	233.5110	(0.021)	0.0000	0.0000	57
29/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	20,714.0000	20,804.0000	0.434	0	0	0
29/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	56,314.0000	55,914.0000	(0.710)	0	0	0
29/09/2005	GOVI 2006/08/03			jGovi	237.8710	237.8110	(0.025)	0.0000	0.0000	0
29/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	93,281.0000	92,763.0000	(0.555)	0	0	0
29/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,571.0000	14,653.0000	0.563	0	0	0
29/09/2005	GOVI 2006/11/02			jGovi	242.3400	242.2700	(0.029)	0.0000	0.0000	0
29/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	10,323.0000	10,393.0000	0.678	0	0	0
29/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	133,723.0000	133,093.0000	(0.471)	0	0	0
29/09/2005	J152 2006/02/28			jSwap	7.1110	7.1110	-	0.0000	0.0000	0
29/09/2005	J153 2010/08/31			jSwap	7.8690	7.8680	(0.013)	0.0000	0.0000	0
29/09/2005	J157 2015/09/15			jSwap	8.1310	8.1370	0.074	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2005	J186	2026/12/21			jSwap	7.7550	7.7650	0.129	0.0000	0.0000	0
29/09/2005	J194	2008/02/28			jSwap	7.5860	7.5760	(0.132)	0.0000	0.0000	0
29/09/2005	J201	2014/12/22			jSwap	8.0720	8.0710	(0.012)	0.0000	0.0000	0
29/09/2005	J203	2017/09/15			jSwap	8.0790	8.0780	(0.012)	0.0000	0.0000	0
29/09/2005	J204	2018/12/21			jSwap	8.0380	8.0420	0.050	0.0000	0.0000	0
29/09/2005	J207	2020/01/15			jSwap	8.0270	8.0320	0.062	0.0000	0.0000	0
29/09/2005	JBAR	2005/03/16			jBar	6.9640	6.9570	(0.101)	0.0000	0.0000	0
29/09/2005	JFRA	2005/11/03			jFra	6.9980	6.9930	(0.071)	0.0000	0.0000	0
29/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	115.0000	108.0000	(6.087)	0	0	0
29/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	732.0000	738.0000	0.820	0	0	0
29/09/2005	JFRA	2006/02/02			jFra	7.0410	7.0280	(0.185)	0.0000	0.0000	0
29/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,098.0000	1,114.0000	1.457	0	0	0
29/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	586.0000	570.0000	(2.730)	0	0	0
29/09/2005	JFRA	2006/05/04			jFra	7.1360	7.1110	(0.350)	0.0000	0.0000	0
29/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,339.0000	1,304.0000	(2.614)	0	0	0
29/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,006.0000	1,032.0000	2.584	0	0	0
29/09/2005	JFRA	2006/08/03			jFra	7.3020	7.2720	(0.411)	0.0000	0.0000	0
29/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,110.0000	1,138.0000	2.523	0	0	0
29/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,849.0000	1,804.0000	(2.434)	0	0	0
29/09/2005	JFRA	2006/11/02			jFra	7.5080	7.4720	(0.479)	0.0000	0.0000	0
29/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,372.0000	2,316.0000	(2.361)	0	0	0
29/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,129.0000	1,161.0000	2.834	0	0	0

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29/09/2005	JFRA	2007/02/01			jFra	7.6410	7.6180	(0.301)	0.0000	0.0000	500
29/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,023.0000	1,992.0000	(1.532)	0	0	0
29/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,679.0000	1,703.0000	1.429	0	0	0
29/09/2005	JFRA	2007/05/03			jFra	7.9960	7.9330	(0.788)	0.0000	0.0000	0
29/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,810.0000	2,719.0000	(3.238)	0	0	0
29/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,598.0000	1,660.0000	3.880	0	0	0
29/09/2005	JFRA	2007/08/02			jFra	8.1150	8.0770	(0.468)	0.0000	0.0000	0
29/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,895.0000	1,931.0000	1.900	0	0	0
29/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,398.0000	3,341.0000	(1.677)	0	0	0
29/09/2005	JFRA	2007/11/01			jFra	8.0080	8.0140	0.075	0.0000	0.0000	0
29/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,373.0000	2,364.0000	(0.379)	0	0	0
29/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,708.0000	3,715.0000	0.189	0	0	0
29/09/2005	JN02	2005/11/03			jNote	7.4510	7.4220	(0.389)	0.0000	0.0000	0
29/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,057.0000	2,775.0000	(9.225)	0	0	0
29/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	3,968.0000	4,211.0000	6.124	0	0	0
29/09/2005	JN02	2006/02/02			jNote	7.5810	7.5530	(0.369)	0.0000	0.0000	0
29/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	8,917.0000	9,087.0000	1.906	0	0	0
29/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	15,051.0000	14,715.0000	(2.232)	0	0	0
29/09/2005	JN05	2005/11/03			jNote	7.9490	7.9400	(0.113)	0.0000	0.0000	0
29/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	8,620.0000	8,721.0000	1.172	0	0	0
29/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,517.0000	6,246.0000	(4.158)	0	0	0
29/09/2005	JN05	2006/02/02			jNote	8.0330	8.0220	(0.137)	0.0000	0.0000	0
29/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,420.0000	18,088.0000	(1.802)	0	0	0
29/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,791.0000	6,907.0000	1.708	0	0	0
29/09/2005	JN10	2005/11/03			jNote	8.1260	8.1160	(0.123)	0.0000	0.0000	0
29/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,738.0000	16,167.0000	(3.411)	0	0	0
29/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,121.0000	8,230.0000	1.342	0	0	0

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29/09/2005	JN10	2006/02/02			jNote	8.1640	8.1540	(0.122)	0.0000	0.0000	0
29/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	6,948.0000	7,149.0000	2.893	0	0	0
29/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	18,133.0000	17,657.0000	(2.625)	0	0	0
29/09/2005	JROD	2005/09/30			jRod	6.6630	6.6630	-	0.0000	0.0000	0
29/09/2005	JROD	2005/10/31			jRod	6.7230	6.7180	(0.074)	0.0000	0.0000	0
29/09/2005	JROD	2005/11/30			jRod	6.8070	6.7990	(0.118)	0.0000	0.0000	0
29/09/2005	JROD	2005/12/30			jRod	6.8150	6.8100	(0.073)	0.0000	0.0000	0
29/09/2005	JROD	2006/01/31			jRod	6.8750	6.8700	(0.073)	0.0000	0.0000	0
29/09/2005	JROD	2006/02/28			jRod	6.9490	6.9450	(0.058)	0.0000	0.0000	0
29/09/2005	JROD	2006/03/31			jRod	6.9350	6.9330	(0.029)	0.0000	0.0000	0
29/09/2005	JROD	2006/04/28			jRod	6.9910	6.9900	(0.014)	0.0000	0.0000	0
29/09/2005	JROD	2006/05/31			jRod	7.0530	7.0530	-	0.0000	0.0000	0
29/09/2005	JROD	2006/06/30			jRod	7.0120	7.0130	0.014	0.0000	0.0000	0
29/09/2005	JROD	2006/07/31			jRod	7.0540	7.0560	0.028	0.0000	0.0000	0
29/09/2005	JROD	2006/08/31			jRod	7.1030	7.1060	0.042	0.0000	0.0000	0
29/09/2005	R152	2005/11/03			Bond Future	7.1090	7.0930	(0.225)	0.0000	0.0000	0
29/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	90.0000	94.0000	4.444	0	0	0
29/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,209.0000	1,164.0000	(3.722)	0	0	0
29/09/2005	R153	2005/11/03			Bond Future	7.8950	7.8940	(0.013)	0.0000	0.0000	248
29/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,492.0000	5,371.0000	(2.203)	0	0	0
29/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	10,129.0000	10,052.0000	(0.760)	0	0	0

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29/09/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,460.0000	2,369.0000	(3.699)	0	0	0
29/09/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	18,045.0000	17,999.0000	(0.255)	0	0	0
29/09/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	37,481.0000	37,496.0000	0.040	0	0	0
29/09/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	19,070.0000	18,975.0000	(0.498)	0	0	0
29/09/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	29,273.0000	29,210.0000	(0.215)	0	0	0
29/09/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	284.0000	265.0000	(6.690)	0	0	0
29/09/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	1,421.0000	1,370.0000	(3.589)	0	0	0
29/09/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	40,495.0000	40,447.0000	(0.119)	0	0	0
29/09/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	379.0000	350.0000	(7.652)	0	0	0
29/09/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	47.0000	42.0000	(10.638)	0	0	0
29/09/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	58,171.0000	58,209.0000	0.065	0	0	0
29/09/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	30.0000	27.0000	(10.000)	0	0	0
29/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,001.0000	946.0000	(5.495)	0	0	0
29/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,407.0000	27,397.0000	(0.036)	0	0	0
29/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	4,467.0000	4,388.0000	(1.769)	0	0	0
29/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,907.0000	10,784.0000	(1.128)	0	0	0
29/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	136.0000	123.0000	(9.559)	0	0	5
29/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	47,810.0000	47,841.0000	0.065	0	0	0
29/09/2005	R153	2006/02/02			Bond Future	7.9540	7.9540	-	0.0000	0.0000	0
29/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,101.0000	25,056.0000	(0.179)	0	0	0
29/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,835.0000	5,790.0000	(0.771)	0	0	0
29/09/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,960.0000	9,907.0000	(0.532)	0	0	0
29/09/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,571.0000	13,514.0000	(0.420)	0	0	0
29/09/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,501.0000	15,444.0000	(0.368)	0	0	0
29/09/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,569.0000	18,516.0000	(0.285)	0	0	2
29/09/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	29,686.0000	29,633.0000	(0.179)	0	0	0
29/09/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	52,414.0000	52,405.0000	(0.017)	0	0	0
29/09/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	445.0000	436.0000	(2.022)	0	0	0
29/09/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	42,238.0000	42,218.0000	(0.047)	0	0	0
29/09/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	33,038.0000	33,006.0000	(0.097)	0	0	0
29/09/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,994.0000	2,962.0000	(1.069)	0	0	0
29/09/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,293.0000	1,273.0000	(1.547)	0	0	0
29/09/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,597.0000	3,556.0000	(1.140)	0	0	0
29/09/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,153.0000	22,096.0000	(0.257)	0	0	0
29/09/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	46,521.0000	46,480.0000	(0.088)	0	0	0

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29/09/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	37,874.0000	37,827.0000	(0.124)	0	0	0
29/09/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	5,027.0000	4,980.0000	(0.935)	0	0	0
29/09/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,802.0000	9,745.0000	(0.582)	0	0	0
29/09/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	7,030.0000	6,977.0000	(0.754)	0	0	0
29/09/2005	R157	2005/11/03			Bond Future	8.1340	8.1390	0.061	0.0000	0.0000	13
29/09/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	747.0000	712.0000	(4.685)	0	0	0
29/09/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	69,757.0000	69,309.0000	(0.642)	0	0	0
29/09/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	208.0000	193.0000	(7.212)	0	0	0
29/09/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	121,144.0000	121,557.0000	0.341	0	0	0
29/09/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	88,241.0000	87,814.0000	(0.484)	0	0	0
29/09/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	10,207.0000	10,174.0000	(0.323)	0	0	0
29/09/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	19,740.0000	19,294.0000	(2.259)	0	0	0
29/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,143.0000	20,216.0000	0.362	0	0	0
29/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,016.0000	8,677.0000	(3.760)	0	0	0
29/09/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,921.0000	1,865.0000	(2.915)	0	0	0
29/09/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	51,513.0000	51,043.0000	(0.912)	0	0	0
29/09/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/09/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	34,407.0000	33,926.0000	(1.398)	0	0	0
29/09/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
29/09/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	4,638.0000	4,570.0000	(1.466)	0	0	0
29/09/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	98,213.0000	98,625.0000	0.419	0	0	0
29/09/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	79.0000	68.0000	(13.924)	0	0	0
29/09/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	75,830.0000	76,231.0000	0.529	0	0	0
29/09/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	3,036.0000	2,849.0000	(6.159)	0	0	0
29/09/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	35,256.0000	35,482.0000	0.641	0	0	0
29/09/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	663.0000	598.0000	(9.804)	0	0	0
29/09/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	54,421.0000	54,769.0000	0.639	0	0	0
29/09/2005	R157	2006/02/02			Bond Future	8.1790	8.1840	0.061	0.0000	0.0000	1
29/09/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,150.0000	1,108.0000	(3.652)	0	0	0
29/09/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	122,562.0000	122,944.0000	0.312	0	0	0
29/09/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	458.0000	438.0000	(4.367)	0	0	0
29/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,401.0000	20,127.0000	(1.343)	0	0	0
29/09/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	100,845.0000	101,206.0000	0.358	0	0	0
29/09/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	73,404.0000	72,993.0000	(0.560)	0	0	0

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29/09/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	13,178.0000	13,185.0000	0.053	0	0	0
29/09/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,178.0000	30,849.0000	(1.055)	0	0	0
29/09/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	9,422.0000	9,413.0000	(0.096)	0	0	0
29/09/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,475.0000	25,549.0000	0.290	0	0	0
29/09/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,970.0000	5,955.0000	(0.251)	0	0	0
29/09/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	88,609.0000	88,191.0000	(0.472)	0	0	0
29/09/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	58,125.0000	57,730.0000	(0.680)	0	0	0
29/09/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	43,885.0000	43,516.0000	(0.841)	0	0	0
29/09/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,001.0000	2,915.0000	(2.866)	0	0	0
29/09/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,361.0000	18,395.0000	0.185	0	0	0
29/09/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	80,744.0000	81,061.0000	0.393	0	0	0
29/09/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	62,732.0000	62,990.0000	0.411	0	0	0
29/09/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,494.0000	6,350.0000	(2.217)	0	0	0
29/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	47,401.0000	47,593.0000	0.405	0	0	0
29/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,233.0000	12,022.0000	(1.725)	0	0	0
29/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	34,926.0000	35,054.0000	0.366	0	0	0
29/09/2005	R186	2005/11/03			Bond Future	7.8180	7.8280	0.128	0.0000	0.0000	0
29/09/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	16,276.0000	15,458.0000	(5.026)	0	0	0
29/09/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	24,751.0000	25,171.0000	1.697	0	0	0
29/09/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	116.0000	110.0000	(5.172)	0	0	0
29/09/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	508.0000	493.0000	(2.953)	0	0	0
29/09/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	134,578.0000	133,333.0000	(0.925)	0	0	0
29/09/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	108,441.0000	107,186.0000	(1.157)	0	0	0
29/09/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,821.0000	1,801.0000	(1.098)	0	0	0
29/09/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	4,825.0000	4,838.0000	0.269	0	0	0
29/09/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	56,704.0000	55,478.0000	(2.162)	0	0	0
29/09/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/09/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	82,241.0000	80,981.0000	(1.532)	0	0	0
29/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	1,272.0000	1,118.0000	(12.107)	0	0	0
29/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	74,797.0000	75,882.0000	1.451	0	0	0
29/09/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	180,879.0000	182,118.0000	0.685	0	0	0
29/09/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
29/09/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	150.0000	123.0000	(18.000)	0	0	0
29/09/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	11,607.0000	11,750.0000	1.232	0	0	0
29/09/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	33,870.0000	32,774.0000	(3.236)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	143,718.0000	144,955.0000	0.861	0	0	0
29/09/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	46,046.0000	46,839.0000	1.722	0	0	0
29/09/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	108,096.0000	109,309.0000	1.122	0	0	0
29/09/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	5,660.0000	5,213.0000	(7.898)	0	0	0
29/09/2005	R186	2006/02/02			Bond Future	7.8360	7.8460	0.128	0.0000	0.0000	0
29/09/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,893.0000	34,159.0000	(2.104)	0	0	0
29/09/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,962.0000	1,858.0000	(5.301)	0	0	0
29/09/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	146,919.0000	148,043.0000	0.765	0	0	0
29/09/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	5,105.0000	4,889.0000	(4.231)	0	0	0
29/09/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	45,531.0000	46,025.0000	1.085	0	0	0
29/09/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	555.0000	518.0000	(6.667)	0	0	0
29/09/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	114,556.0000	115,568.0000	0.883	0	0	0
29/09/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	182,400.0000	183,591.0000	0.653	0	0	0
29/09/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	22,267.0000	22,495.0000	1.024	0	0	0
29/09/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	86,593.0000	87,445.0000	0.984	0	0	0
29/09/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,507.0000	9,592.0000	0.894	0	0	0
29/09/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	137,161.0000	135,979.0000	(0.862)	0	0	0
29/09/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,648.0000	5,694.0000	0.814	0	0	0
29/09/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	114,622.0000	113,479.0000	(0.997)	0	0	0
29/09/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	15,351.0000	15,496.0000	0.945	0	0	0
29/09/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	93,096.0000	92,012.0000	(1.164)	0	0	0
29/09/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	51,973.0000	51,088.0000	(1.703)	0	0	0
29/09/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,058.0000	32,402.0000	1.073	0	0	0
29/09/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	71,627.0000	70,627.0000	(1.396)	0	0	0
29/09/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	11,326.0000	10,949.0000	(3.329)	0	0	0
29/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	63,526.0000	64,196.0000	1.055	0	0	0
29/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	21,178.0000	20,620.0000	(2.635)	0	0	0
29/09/2005	R194	2005/11/03			Bond Future	7.6210	7.6100	(0.144)	0.0000	0.0000	0
29/09/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,459.0000	24,223.0000	(0.965)	0	0	0
29/09/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
29/09/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	103.0000	103.0000	-	0	0	0
29/09/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/09/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	18,949.0000	18,712.0000	(1.251)	0	0	0
29/09/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,563.0000	13,327.0000	(1.740)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	30,013.0000	29,776.0000	(0.790)	0	0	0
29/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,220.0000	2,266.0000	2.072	0	0	0
29/09/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,659.0000	8,433.0000	(2.610)	0	0	0
29/09/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	644.0000	654.0000	1.553	0	0	0
29/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,826.0000	4,635.0000	(3.958)	0	0	0
29/09/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/09/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	5,110.0000	5,212.0000	1.996	0	0	0
29/09/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	401.0000	360.0000	(10.224)	0	0	0
29/09/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	1,018.0000	937.0000	(7.957)	0	0	0
29/09/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	9,125.0000	9,282.0000	1.721	0	0	0
29/09/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,342.0000	2,207.0000	(5.764)	0	0	0
29/09/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	18,793.0000	19,014.0000	1.176	0	0	0
29/09/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	112.0000	96.0000	(14.286)	0	0	0
29/09/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	13,813.0000	14,008.0000	1.412	0	0	0
29/09/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	23,941.0000	24,173.0000	0.969	0	0	0
29/09/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
29/09/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
29/09/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	29,122.0000	29,357.0000	0.807	0	0	0
29/09/2005	R194	2006/02/02			Bond Future	7.6960	7.6860	(0.130)	0.0000	0.0000	0
29/09/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,015.0000	5,899.0000	(1.929)	0	0	0
29/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,462.0000	2,496.0000	1.381	0	0	0
29/09/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	7,053.0000	7,129.0000	1.078	0	0	0
29/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,087.0000	10,929.0000	(1.425)	0	0	0
29/09/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,224.0000	8,087.0000	(1.666)	0	0	0
29/09/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	10,191.0000	10,288.0000	0.952	0	0	0
29/09/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,445.0000	4,500.0000	1.237	0	0	0
29/09/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	1,090.0000	1,108.0000	1.651	0	0	0
29/09/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,591.0000	14,417.0000	(1.193)	0	0	0
29/09/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,364.0000	4,269.0000	(2.177)	0	0	0
29/09/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,158.0000	3,081.0000	(2.438)	0	0	0
29/09/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,335.0000	17,470.0000	0.779	0	0	0
29/09/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	713.0000	685.0000	(3.927)	0	0	0
29/09/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,408.0000	25,574.0000	0.653	0	0	0
29/09/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,229.0000	1,188.0000	(3.336)	0	0	0
29/09/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,249.0000	21,401.0000	0.715	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,017.0000	1,960.0000	(2.826)	0	0	0
29/09/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,785.0000	18,599.0000	(0.990)	0	0	0
29/09/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	379.0000	386.0000	1.847	0	0	0
29/09/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,744.0000	13,860.0000	0.844	0	0	0
29/09/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	89.0000	91.0000	2.247	0	0	0
29/09/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,429.0000	23,238.0000	(0.815)	0	0	0
29/09/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	12.0000	12.0000	-	0	0	0
29/09/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,316.0000	28,124.0000	(0.678)	0	0	0
29/09/2005	R201	2005/11/03			Bond Future	8.1370	8.1370	-	0.0000	0.0000	0
29/09/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	7,909.0000	7,758.0000	(1.909)	0	0	0
29/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,802.0000	15,660.0000	(0.899)	0	0	0
29/09/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,234.0000	15,083.0000	(0.991)	0	0	0
29/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	6,831.0000	6,689.0000	(2.079)	0	0	0
29/09/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
29/09/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	69,447.0000	69,432.0000	(0.022)	0	0	0
29/09/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	59,954.0000	59,948.0000	(0.010)	0	0	0
29/09/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	52.0000	46.0000	(11.538)	0	0	0
29/09/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	460.0000	428.0000	(6.957)	0	0	0
29/09/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	77,589.0000	77,589.0000	-	0	0	0
29/09/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	95,639.0000	95,639.0000	-	0	0	0
29/09/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/09/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	145.0000	130.0000	(10.345)	0	0	0
29/09/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	43,037.0000	43,004.0000	(0.077)	0	0	0
29/09/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,832.0000	27,743.0000	(0.320)	0	0	0
29/09/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	542.0000	503.0000	(7.196)	0	0	0
29/09/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	54,816.0000	54,777.0000	(0.071)	0	0	0
29/09/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	2,230.0000	2,141.0000	(3.991)	0	0	0
29/09/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	1,432.0000	1,358.0000	(5.168)	0	0	0
29/09/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	3,527.0000	3,409.0000	(3.346)	0	0	0
29/09/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	26,820.0000	26,702.0000	(0.440)	0	0	0
29/09/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	40,372.0000	40,298.0000	(0.183)	0	0	0
29/09/2005	R201	2006/02/02			Bond Future	8.1780	8.1780	-	0.0000	0.0000	0
29/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,153.0000	37,084.0000	(0.186)	0	0	0
29/09/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	63,533.0000	63,501.0000	(0.050)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,222.0000	2,189.0000	(1.485)	0	0	0
29/09/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	79,426.0000	79,410.0000	(0.020)	0	0	0
29/09/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	24,311.0000	24,225.0000	(0.354)	0	0	0
29/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,440.0000	9,370.0000	(0.742)	0	0	0
29/09/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	96,596.0000	96,588.0000	(0.008)	0	0	0
29/09/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,741.0000	19,655.0000	(0.436)	0	0	0
29/09/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	310.0000	302.0000	(2.581)	0	0	0
29/09/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,974.0000	4,922.0000	(1.045)	0	0	0
29/09/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	803.0000	787.0000	(1.993)	0	0	0
29/09/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	49,319.0000	49,267.0000	(0.105)	0	0	0
29/09/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	57,762.0000	57,693.0000	(0.119)	0	0	0
29/09/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,249.0000	27,168.0000	(0.297)	0	0	0
29/09/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	114,415.0000	114,411.0000	(0.003)	0	0	0
29/09/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	7,109.0000	7,040.0000	(0.971)	0	0	0
29/09/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	15,838.0000	15,757.0000	(0.511)	0	0	0
29/09/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	10,037.0000	9,959.0000	(0.777)	0	0	0
29/09/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	14,128.0000	14,044.0000	(0.595)	0	0	0
29/09/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	34,365.0000	34,280.0000	(0.247)	0	0	0
29/09/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	45,633.0000	45,555.0000	(0.171)	0	0	0
29/09/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	106.0000	103.0000	(2.830)	0	0	0
29/09/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	69,862.0000	69,808.0000	(0.077)	0	0	0
29/09/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,444.0000	4,390.0000	(1.215)	0	0	0
29/09/2005	R203	2005/11/03			Bond Future	8.1050	8.1050	-	0.0000	0.0000	0
29/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,256.0000	10,067.0000	(1.843)	0	0	0
29/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,260.0000	18,071.0000	(1.035)	0	0	0
29/09/2005	R203	2006/02/02			Bond Future	8.1400	8.1400	-	0.0000	0.0000	0
29/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	32,168.0000	32,064.0000	(0.323)	0	0	0
29/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	21,653.0000	21,550.0000	(0.476)	0	0	0
29/09/2005	R204	2005/11/03			Bond Future	8.0930	8.0980	0.062	0.0000	0.0000	0
29/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,940.0000	21,490.0000	(2.051)	0	0	0
29/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,561.0000	9,508.0000	(0.554)	0	0	0
29/09/2005	R204	2006/02/02			Bond Future	8.1230	8.1280	0.062	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/09/2005	R204 2006/02/02	8.00	Call	Option on Bond Future	23,164.0000	22,876.0000	(1.243)	0	0	0
29/09/2005	R204 2006/02/02	8.00	Put	Option on Bond Future	32,873.0000	32,977.0000	0.316	0	0	0
29/09/2005	R207 2005/11/03			Bond Future	8.0680	8.0780	0.124	0.0000	0.0000	0
29/09/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	9,102.0000	9,541.0000	4.823	0	0	0
29/09/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	3,665.0000	3,308.0000	(9.741)	0	0	0
29/09/2005	R207 2006/02/02			Bond Future	8.0950	8.1050	0.124	0.0000	0.0000	0
29/09/2005	R207 2006/02/02	8.00	Put	Option on Bond Future	15,203.0000	15,638.0000	2.861	0	0	0
29/09/2005	R207 2006/02/02	8.00	Call	Option on Bond Future	7,689.0000	7,338.0000	(4.565)	0	0	0
<b>Grand Total:</b>										<b>1,289</b>