



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/09/2005

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
30/09/2005	GOVI 2005/11/03			jGovi	225.4020	225.6150	0.094	0.0000	0.0000	463
30/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	34,129.0000	32,402.0000	(5.060)	0	0	0
30/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	8,149.0000	8,552.0000	4.945	0	0	0
30/09/2005	GOVI 2006/02/02			jGovi	229.3610	229.5760	0.094	0.0000	0.0000	0
30/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	30,233.0000	28,996.0000	(4.092)	0	0	0
30/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	23,843.0000	24,756.0000	3.829	0	0	0
30/09/2005	GOVI 2006/05/04			jGovi	233.5110	233.7280	0.093	0.0000	0.0000	57
30/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	55,914.0000	57,280.0000	2.443	0	0	0
30/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	20,804.0000	20,000.0000	(3.865)	0	0	0
30/09/2005	GOVI 2006/08/03			jGovi	237.8110	238.0270	0.091	0.0000	0.0000	0
30/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,653.0000	14,117.0000	(3.658)	0	0	0
30/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	92,763.0000	94,387.0000	1.751	0	0	0
30/09/2005	GOVI 2006/11/02			jGovi	242.2700	242.4840	0.088	0.0000	0.0000	0
30/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	10,393.0000	10,031.0000	(3.483)	0	0	0
30/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	133,093.0000	134,871.0000	1.336	0	0	0
30/09/2005	J152 2006/02/28			jSwap	7.1110	7.1080	(0.042)	0.0000	0.0000	0
30/09/2005	J153 2010/08/31			jSwap	7.8680	7.8520	(0.203)	0.0000	0.0000	0
30/09/2005	J157 2015/09/15			jSwap	8.1370	8.1150	(0.270)	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
30/09/2005	J186	2026/12/21			jSwap	7.7650	7.7450	(0.258)	0.0000	0.0000	0
30/09/2005	J194	2008/02/28			jSwap	7.5760	7.5640	(0.158)	0.0000	0.0000	0
30/09/2005	J201	2014/12/22			jSwap	8.0710	8.0520	(0.235)	0.0000	0.0000	0
30/09/2005	J203	2017/09/15			jSwap	8.0780	8.0580	(0.248)	0.0000	0.0000	0
30/09/2005	J204	2018/12/21			jSwap	8.0420	8.0230	(0.236)	0.0000	0.0000	0
30/09/2005	J207	2020/01/15			jSwap	8.0320	8.0140	(0.224)	0.0000	0.0000	0
30/09/2005	JBAR	2005/03/16			jBar	6.9570	6.9570	-	0.0000	0.0000	0
30/09/2005	JFRA	2005/11/03			jFra	6.9930	6.9900	(0.043)	0.0000	0.0000	0
30/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	738.0000	740.0000	0.271	0	0	0
30/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	108.0000	103.0000	(4.630)	0	0	0
30/09/2005	JFRA	2006/02/02			jFra	7.0280	7.0330	0.071	0.0000	0.0000	0
30/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	570.0000	572.0000	0.351	0	0	0
30/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,114.0000	1,104.0000	(0.898)	0	0	0
30/09/2005	JFRA	2006/05/04			jFra	7.1110	7.1190	0.113	0.0000	0.0000	0
30/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,304.0000	1,311.0000	0.537	0	0	0
30/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,032.0000	1,020.0000	(1.163)	0	0	0
30/09/2005	JFRA	2006/08/03			jFra	7.2720	7.2840	0.165	0.0000	0.0000	0
30/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,138.0000	1,124.0000	(1.230)	0	0	0
30/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,804.0000	1,819.0000	0.831	0	0	0
30/09/2005	JFRA	2006/11/02			jFra	7.4720	7.4610	(0.147)	0.0000	0.0000	0
30/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,161.0000	1,170.0000	0.775	0	0	0
30/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,316.0000	2,298.0000	(0.777)	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
30/09/2005	JFRA	2007/02/01			jFra	7.6180	7.6270	0.118	0.0000	0.0000	500
30/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,703.0000	1,691.0000	(0.705)	0	0	0
30/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,992.0000	2,002.0000	0.502	0	0	0
30/09/2005	JFRA	2007/05/03			jFra	7.9330	7.8880	(0.567)	0.0000	0.0000	0
30/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,660.0000	1,705.0000	2.711	0	0	0
30/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,719.0000	2,654.0000	(2.391)	0	0	0
30/09/2005	JFRA	2007/08/02			jFra	8.0770	7.9900	(1.077)	0.0000	0.0000	0
30/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,341.0000	3,216.0000	(3.741)	0	0	0
30/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,931.0000	2,019.0000	4.557	0	0	0
30/09/2005	JFRA	2007/11/01			jFra	8.0140	7.9350	(0.986)	0.0000	0.0000	0
30/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,364.0000	2,453.0000	3.765	0	0	0
30/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,715.0000	3,596.0000	(3.203)	0	0	0
30/09/2005	JN02	2005/11/03			jNote	7.4220	7.4090	(0.175)	0.0000	0.0000	0
30/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,211.0000	4,300.0000	2.114	0	0	0
30/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,775.0000	2,624.0000	(5.441)	0	0	0
30/09/2005	JN02	2006/02/02			jNote	7.5530	7.5310	(0.291)	0.0000	0.0000	0
30/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,715.0000	14,433.0000	(1.916)	0	0	0
30/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,087.0000	9,222.0000	1.486	0	0	0
30/09/2005	JN05	2005/11/03			jNote	7.9400	7.9170	(0.290)	0.0000	0.0000	0
30/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	8,721.0000	9,154.0000	4.965	0	0	0
30/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,246.0000	5,729.0000	(8.277)	0	0	0
30/09/2005	JN05	2006/02/02			jNote	8.0220	7.9970	(0.312)	0.0000	0.0000	0
30/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,088.0000	17,393.0000	(3.842)	0	0	0
30/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,907.0000	7,234.0000	4.734	0	0	0
30/09/2005	JN10	2005/11/03			jNote	8.1160	8.0950	(0.259)	0.0000	0.0000	0
30/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,167.0000	15,155.0000	(6.260)	0	0	0
30/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,230.0000	8,650.0000	5.103	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
30/09/2005	JN10	2006/02/02			jNote	8.1540	8.1290	(0.307)	0.0000	0.0000	0
30/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,657.0000	16,553.0000	(6.252)	0	0	0
30/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	7,149.0000	7,744.0000	8.323	0	0	0
30/09/2005	JROD	2005/09/30			jRod	6.6630	6.7371	1.112	0.0000	0.0000	0
30/09/2005	JROD	2005/10/31			jRod	6.7180	6.5710	(2.188)	0.0000	0.0000	0
30/09/2005	JROD	2005/11/30			jRod	6.7990	6.6480	(2.221)	0.0000	0.0000	0
30/09/2005	JROD	2005/12/30			jRod	6.8100	6.7330	(1.131)	0.0000	0.0000	0
30/09/2005	JROD	2006/01/31			jRod	6.8700	6.7940	(1.106)	0.0000	0.0000	0
30/09/2005	JROD	2006/02/28			jRod	6.9450	6.8660	(1.138)	0.0000	0.0000	0
30/09/2005	JROD	2006/03/31			jRod	6.9330	6.9570	0.346	0.0000	0.0000	0
30/09/2005	JROD	2006/04/28			jRod	6.9900	6.9380	(0.744)	0.0000	0.0000	0
30/09/2005	JROD	2006/05/31			jRod	7.0530	7.0010	(0.737)	0.0000	0.0000	0
30/09/2005	JROD	2006/06/30			jRod	7.0130	7.0580	0.642	0.0000	0.0000	0
30/09/2005	JROD	2006/07/31			jRod	7.0560	7.0170	(0.553)	0.0000	0.0000	0
30/09/2005	JROD	2006/08/31			jRod	7.1060	7.0670	(0.549)	0.0000	0.0000	0
30/09/2005	R152	2005/11/03			Bond Future	7.0930	7.0890	(0.056)	0.0000	0.0000	0
30/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	94.0000	92.0000	(2.128)	0	0	0
30/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,164.0000	1,149.0000	(1.289)	0	0	0
30/09/2005	R153	2005/11/03			Bond Future	7.8940	7.8780	(0.203)	7.8700	7.8800	249
30/09/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	29,210.0000	28,510.0000	(2.396)	0	0	0
30/09/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	265.0000	273.0000	3.019	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
30/09/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	1,370.0000	1,423.0000	3.869	0	0	0
30/09/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	40,447.0000	39,739.0000	(1.750)	0	0	0
30/09/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	27.0000	27.0000	-	0	0	0
30/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	946.0000	831.0000	(12.156)	0	0	0
30/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	47,841.0000	48,528.0000	1.436	0	0	0
30/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	123.0000	101.0000	(17.886)	0	0	5
30/09/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	18,975.0000	18,319.0000	(3.457)	0	0	0
30/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,397.0000	27,991.0000	2.168	0	0	0
30/09/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	17,999.0000	18,483.0000	2.689	0	0	0
30/09/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	58,209.0000	58,909.0000	1.203	0	0	0
30/09/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	37,496.0000	38,153.0000	1.752	0	0	0
30/09/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,369.0000	2,145.0000	(9.455)	0	0	0
30/09/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	350.0000	298.0000	(14.857)	0	0	0
30/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,371.0000	4,991.0000	(7.075)	0	0	0
30/09/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	42.0000	33.0000	(21.429)	0	0	0
30/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,784.0000	10,241.0000	(5.035)	0	0	0
30/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	10,052.0000	10,381.0000	3.273	0	0	0
30/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	4,388.0000	4,553.0000	3.760	0	0	0
30/09/2005	R153	2006/02/02			Bond Future	7.9540	7.9370	(0.214)	0.0000	0.0000	0
30/09/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	33,006.0000	32,387.0000	(1.875)	0	0	0
30/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,056.0000	24,504.0000	(2.203)	0	0	0
30/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,790.0000	5,952.0000	2.798	0	0	0
30/09/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,516.0000	18,042.0000	(2.560)	0	0	2
30/09/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,907.0000	10,148.0000	2.433	0	0	0
30/09/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,745.0000	9,429.0000	(3.243)	0	0	0
30/09/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	29,633.0000	30,098.0000	1.569	0	0	0
30/09/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,977.0000	6,728.0000	(3.569)	0	0	0
30/09/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,096.0000	22,494.0000	1.801	0	0	0
30/09/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	436.0000	454.0000	4.128	0	0	0
30/09/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	52,405.0000	51,709.0000	(1.328)	0	0	0
30/09/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,273.0000	1,320.0000	3.692	0	0	0
30/09/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	42,218.0000	41,550.0000	(1.582)	0	0	0
30/09/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,980.0000	4,786.0000	(3.896)	0	0	0
30/09/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	37,827.0000	38,347.0000	1.375	0	0	0
30/09/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,556.0000	3,407.0000	(4.190)	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
30/09/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	46,480.0000	47,046.0000	1.218	0	0	0
30/09/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,962.0000	3,057.0000	3.207	0	0	0
30/09/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,444.0000	15,766.0000	2.085	0	0	0
30/09/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,514.0000	13,121.0000	(2.908)	0	0	0
30/09/2005	R157	2005/11/03			Bond Future	8.1390	8.1180	(0.258)	0.0000	0.0000	13
30/09/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	98,625.0000	96,890.0000	(1.759)	0	0	0
30/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,216.0000	18,956.0000	(6.233)	0	0	0
30/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	8,677.0000	9,151.0000	5.463	0	0	0
30/09/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	10,174.0000	9,310.0000	(8.492)	0	0	0
30/09/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	19,294.0000	20,165.0000	4.514	0	0	0
30/09/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
30/09/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	68.0000	71.0000	4.412	0	0	0
30/09/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/09/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	2,849.0000	3,025.0000	6.178	0	0	0
30/09/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	54,769.0000	53,072.0000	(3.098)	0	0	0
30/09/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	598.0000	636.0000	6.355	0	0	0
30/09/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	76,231.0000	74,500.0000	(2.271)	0	0	0
30/09/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	121,557.0000	119,822.0000	(1.427)	0	0	0
30/09/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	33,926.0000	35,156.0000	3.626	0	0	0
30/09/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	4,570.0000	4,065.0000	(11.050)	0	0	0
30/09/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	35,482.0000	33,923.0000	(4.394)	0	0	0
30/09/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	51,043.0000	52,521.0000	2.896	0	0	0
30/09/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	87,814.0000	89,509.0000	1.930	0	0	0
30/09/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	712.0000	594.0000	(16.573)	0	0	0
30/09/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	193.0000	153.0000	(20.725)	0	0	0
30/09/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,865.0000	1,607.0000	(13.834)	0	0	0
30/09/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	69,309.0000	70,925.0000	2.332	0	0	0
30/09/2005	R157	2006/02/02			Bond Future	8.1840	8.1620	(0.269)	0.0000	0.0000	1
30/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,022.0000	12,473.0000	3.751	0	0	0
30/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	47,593.0000	46,271.0000	(2.778)	0	0	0
30/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,127.0000	20,779.0000	3.239	0	0	0
30/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,054.0000	33,933.0000	(3.198)	0	0	0
30/09/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	30,849.0000	31,704.0000	2.772	0	0	0
30/09/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,549.0000	24,631.0000	(3.593)	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
30/09/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	81,061.0000	79,434.0000	(2.007)	0	0	0
30/09/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,350.0000	6,626.0000	4.346	0	0	0
30/09/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,915.0000	3,061.0000	5.009	0	0	0
30/09/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,108.0000	1,171.0000	5.686	0	0	0
30/09/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	101,206.0000	99,496.0000	(1.690)	0	0	0
30/09/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	62,990.0000	61,493.0000	(2.377)	0	0	0
30/09/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,395.0000	17,663.0000	(3.979)	0	0	0
30/09/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	57,730.0000	58,930.0000	2.079	0	0	0
30/09/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,955.0000	5,640.0000	(5.290)	0	0	0
30/09/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	88,191.0000	89,649.0000	1.653	0	0	0
30/09/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	9,413.0000	8,971.0000	(4.696)	0	0	0
30/09/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	72,993.0000	74,324.0000	1.823	0	0	0
30/09/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	13,185.0000	12,612.0000	(4.346)	0	0	0
30/09/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	122,944.0000	121,198.0000	(1.420)	0	0	0
30/09/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	438.0000	465.0000	6.164	0	0	0
30/09/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	43,516.0000	44,557.0000	2.392	0	0	0
30/09/2005	R186	2005/11/03			Bond Future	7.8280	7.8080	(0.255)	0.0000	0.0000	0
30/09/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	15,458.0000	16,265.0000	5.221	0	0	0
30/09/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	25,171.0000	23,499.0000	(6.643)	0	0	0
30/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	75,882.0000	73,473.0000	(3.175)	0	0	0
30/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	1,118.0000	1,188.0000	6.261	0	0	0
30/09/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	133,333.0000	135,787.0000	1.841	0	0	0
30/09/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	109,309.0000	106,835.0000	(2.263)	0	0	0
30/09/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	144,955.0000	142,476.0000	(1.710)	0	0	0
30/09/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	5,213.0000	5,528.0000	6.043	0	0	0
30/09/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
30/09/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/09/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	110.0000	84.0000	(23.636)	0	0	0
30/09/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	182,118.0000	179,638.0000	(1.362)	0	0	0
30/09/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	46,839.0000	44,673.0000	(4.624)	0	0	0
30/09/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	123.0000	129.0000	4.878	0	0	0
30/09/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	11,750.0000	10,675.0000	(9.149)	0	0	0
30/09/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,801.0000	1,531.0000	(14.992)	0	0	0
30/09/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	107,186.0000	109,573.0000	2.227	0	0	0
30/09/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	32,774.0000	34,179.0000	4.287	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
30/09/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	493.0000	399.0000	(19.067)	0	0	0
30/09/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	80,981.0000	83,191.0000	2.729	0	0	0
30/09/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	55,478.0000	57,378.0000	3.425	0	0	0
30/09/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	4,838.0000	4,258.0000	(11.988)	0	0	0
30/09/2005	R186	2006/02/02			Bond Future	7.8460	7.8250	(0.268)	0.0000	0.0000	0
30/09/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,949.0000	11,412.0000	4.229	0	0	0
30/09/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	115,568.0000	113,228.0000	(2.025)	0	0	0
30/09/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,889.0000	5,130.0000	4.929	0	0	0
30/09/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,858.0000	1,962.0000	5.597	0	0	0
30/09/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	87,445.0000	85,327.0000	(2.422)	0	0	0
30/09/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,159.0000	35,222.0000	3.112	0	0	0
30/09/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	148,043.0000	145,566.0000	(1.673)	0	0	0
30/09/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	51,088.0000	52,458.0000	2.682	0	0	0
30/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	64,196.0000	62,364.0000	(2.854)	0	0	0
30/09/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,694.0000	5,357.0000	(5.919)	0	0	0
30/09/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	70,627.0000	72,269.0000	2.325	0	0	0
30/09/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	183,591.0000	181,043.0000	(1.388)	0	0	0
30/09/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	135,979.0000	138,223.0000	1.650	0	0	0
30/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	20,620.0000	21,369.0000	3.632	0	0	0
30/09/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,402.0000	31,190.0000	(3.741)	0	0	0
30/09/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	46,025.0000	44,507.0000	(3.298)	0	0	0
30/09/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,592.0000	9,090.0000	(5.234)	0	0	0
30/09/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	15,496.0000	14,784.0000	(4.595)	0	0	0
30/09/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	22,495.0000	21,556.0000	(4.174)	0	0	0
30/09/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	113,479.0000	115,558.0000	1.832	0	0	0
30/09/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	518.0000	551.0000	6.371	0	0	0
30/09/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	92,012.0000	93,882.0000	2.032	0	0	0
30/09/2005	R194	2005/11/03			Bond Future	7.6100	7.5990	(0.145)	0.0000	0.0000	0
30/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,266.0000	2,314.0000	2.118	0	0	0
30/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,635.0000	4,446.0000	(4.078)	0	0	0
30/09/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
30/09/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	20.0000	17.0000	(15.000)	0	0	0
30/09/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	24,173.0000	24,406.0000	0.964	0	0	0
30/09/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	103.0000	103.0000	-	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
30/09/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	18,712.0000	18,475.0000	(1.267)	0	0	0
30/09/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
30/09/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,223.0000	23,986.0000	(0.978)	0	0	0
30/09/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/09/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,327.0000	13,091.0000	(1.771)	0	0	0
30/09/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/09/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	29,357.0000	29,593.0000	0.804	0	0	0
30/09/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	654.0000	665.0000	1.682	0	0	0
30/09/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	29,776.0000	29,540.0000	(0.793)	0	0	0
30/09/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	5,212.0000	5,316.0000	1.995	0	0	0
30/09/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,433.0000	8,207.0000	(2.680)	0	0	0
30/09/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	19,014.0000	19,237.0000	1.173	0	0	0
30/09/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	360.0000	321.0000	(10.833)	0	0	0
30/09/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	96.0000	83.0000	(13.542)	0	0	0
30/09/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	937.0000	860.0000	(8.218)	0	0	0
30/09/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,207.0000	2,075.0000	(5.981)	0	0	0
30/09/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	14,008.0000	14,206.0000	1.413	0	0	0
30/09/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	9,282.0000	9,441.0000	1.713	0	0	0
30/09/2005	R194	2006/02/02			Bond Future	7.6860	7.6730	(0.169)	0.0000	0.0000	0
30/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,929.0000	10,731.0000	(1.812)	0	0	0
30/09/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,599.0000	18,360.0000	(1.285)	0	0	0
30/09/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	7,129.0000	7,238.0000	1.529	0	0	0
30/09/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	1,108.0000	1,136.0000	2.527	0	0	0
30/09/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,899.0000	5,757.0000	(2.407)	0	0	0
30/09/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	386.0000	397.0000	2.850	0	0	0
30/09/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,124.0000	27,874.0000	(0.889)	0	0	0
30/09/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	91.0000	94.0000	3.297	0	0	0
30/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,496.0000	2,548.0000	2.083	0	0	0
30/09/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,238.0000	22,991.0000	(1.063)	0	0	0
30/09/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	12.0000	12.0000	-	0	0	0
30/09/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,417.0000	14,194.0000	(1.547)	0	0	0
30/09/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,500.0000	4,580.0000	1.778	0	0	0
30/09/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,188.0000	1,141.0000	(3.956)	0	0	0
30/09/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	10,288.0000	10,423.0000	1.312	0	0	0
30/09/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,401.0000	21,604.0000	0.949	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
30/09/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,574.0000	25,793.0000	0.856	0	0	0
30/09/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	685.0000	654.0000	(4.526)	0	0	0
30/09/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,087.0000	7,916.0000	(2.115)	0	0	0
30/09/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,960.0000	1,892.0000	(3.469)	0	0	0
30/09/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,081.0000	2,990.0000	(2.954)	0	0	0
30/09/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,470.0000	17,652.0000	1.042	0	0	0
30/09/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,269.0000	4,154.0000	(2.694)	0	0	0
30/09/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,860.0000	14,018.0000	1.140	0	0	0
30/09/2005	R201	2005/11/03			Bond Future	8.1370	8.1160	(0.258)	0.0000	0.0000	0
30/09/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	26,702.0000	27,684.0000	3.678	0	0	0
30/09/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,743.0000	26,512.0000	(4.437)	0	0	0
30/09/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	3,409.0000	3,023.0000	(11.323)	0	0	0
30/09/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	1,358.0000	1,166.0000	(14.138)	0	0	0
30/09/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	2,141.0000	2,278.0000	6.399	0	0	0
30/09/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	40,298.0000	41,475.0000	2.921	0	0	0
30/09/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	43,004.0000	41,664.0000	(3.116)	0	0	0
30/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,660.0000	14,668.0000	(6.335)	0	0	0
30/09/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	77,589.0000	76,220.0000	(1.764)	0	0	0
30/09/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	59,948.0000	58,582.0000	(2.279)	0	0	0
30/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	6,689.0000	7,066.0000	5.636	0	0	0
30/09/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	54,777.0000	56,060.0000	2.342	0	0	0
30/09/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/09/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	7,758.0000	7,085.0000	(8.675)	0	0	0
30/09/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	95,639.0000	94,270.0000	(1.431)	0	0	0
30/09/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/09/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,083.0000	15,778.0000	4.608	0	0	0
30/09/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	46.0000	48.0000	4.348	0	0	0
30/09/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	428.0000	456.0000	6.542	0	0	0
30/09/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	503.0000	417.0000	(17.097)	0	0	0
30/09/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	69,432.0000	70,773.0000	1.931	0	0	0
30/09/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	130.0000	103.0000	(20.769)	0	0	0
30/09/2005	R201	2006/02/02			Bond Future	8.1780	8.1570	(0.257)	0.0000	0.0000	0
30/09/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	24,225.0000	24,872.0000	2.671	0	0	0
30/09/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,655.0000	18,964.0000	(3.516)	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
30/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,370.0000	9,709.0000	3.618	0	0	0
30/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,084.0000	36,085.0000	(2.694)	0	0	0
30/09/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,168.0000	26,322.0000	(3.114)	0	0	0
30/09/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	34,280.0000	35,070.0000	2.305	0	0	0
30/09/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	14,044.0000	13,496.0000	(3.902)	0	0	0
30/09/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	45,555.0000	46,466.0000	2.000	0	0	0
30/09/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,959.0000	9,533.0000	(4.278)	0	0	0
30/09/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	15,757.0000	16,249.0000	3.122	0	0	0
30/09/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	7,040.0000	6,713.0000	(4.645)	0	0	0
30/09/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	57,693.0000	58,705.0000	1.754	0	0	0
30/09/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	49,267.0000	48,135.0000	(2.298)	0	0	0
30/09/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,922.0000	5,128.0000	4.185	0	0	0
30/09/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	63,501.0000	62,269.0000	(1.940)	0	0	0
30/09/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	114,411.0000	113,080.0000	(1.163)	0	0	0
30/09/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	103.0000	109.0000	5.825	0	0	0
30/09/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	69,808.0000	70,916.0000	1.587	0	0	0
30/09/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	302.0000	320.0000	5.960	0	0	0
30/09/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	787.0000	831.0000	5.591	0	0	0
30/09/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	96,588.0000	95,268.0000	(1.367)	0	0	0
30/09/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,189.0000	2,295.0000	4.842	0	0	0
30/09/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	79,410.0000	78,116.0000	(1.630)	0	0	0
30/09/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,390.0000	4,160.0000	(5.239)	0	0	0
30/09/2005	R203	2005/11/03			Bond Future	8.1050	8.0840	(0.259)	0.0000	0.0000	0
30/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,071.0000	16,958.0000	(6.159)	0	0	0
30/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,067.0000	10,548.0000	4.778	0	0	0
30/09/2005	R203	2006/02/02			Bond Future	8.1400	8.1190	(0.258)	0.0000	0.0000	0
30/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	21,550.0000	22,158.0000	2.821	0	0	0
30/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	32,064.0000	31,104.0000	(2.994)	0	0	0
30/09/2005	R204	2005/11/03			Bond Future	8.0980	8.0770	(0.259)	0.0000	0.0000	0
30/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,508.0000	8,712.0000	(8.372)	0	0	0
30/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,490.0000	22,365.0000	4.072	0	0	0
30/09/2005	R204	2006/02/02			Bond Future	8.1280	8.1070	(0.258)	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
30/09/2005	R204 2006/02/02	8.00	Call	Option on Bond Future	22,876.0000	23,526.0000	2.841	0	0	0
30/09/2005	R204 2006/02/02	8.00	Put	Option on Bond Future	32,977.0000	31,979.0000	(3.026)	0	0	0
30/09/2005	R207 2005/11/03			Bond Future	8.0780	8.0570	(0.260)	0.0000	0.0000	0
30/09/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	9,541.0000	8,391.0000	(12.053)	0	0	0
30/09/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	3,308.0000	3,831.0000	15.810	0	0	0
30/09/2005	R207 2006/02/02			Bond Future	8.1050	8.0830	(0.271)	0.0000	0.0000	0
30/09/2005	R207 2006/02/02	8.00	Call	Option on Bond Future	7,338.0000	7,987.0000	8.844	0	0	0
30/09/2005	R207 2006/02/02	8.00	Put	Option on Bond Future	15,638.0000	14,556.0000	(6.919)	0	0	0
Grand Total:										1,290