



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/11/2005

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
29/11/2005	GOVI 2006/02/02			jGovi	233.5750	234.0020	0.183	0.0000	0.0000	506
29/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	52,718.0000	55,449.0000	5.180	0	0	0
29/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	16,968.0000	15,429.0000	(9.070)	0	0	0
29/11/2005	GOVI 2006/05/04			jGovi	237.9180	238.3610	0.186	0.0000	0.0000	200
29/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	5,959.0000	5,284.0000	(11.327)	0	0	0
29/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	85,139.0000	88,894.0000	4.410	0	0	0
29/11/2005	GOVI 2006/08/03			jGovi	242.3570	242.8230	0.192	0.0000	0.0000	0
29/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	128,158.0000	132,353.0000	3.273	0	0	0
29/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	4,588.0000	4,123.0000	(10.135)	0	0	0
29/11/2005	GOVI 2006/11/02			jGovi	246.8590	247.3420	0.196	0.0000	0.0000	0
29/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	171,323.0000	175,874.0000	2.656	0	0	0
29/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	2,733.0000	2,454.0000	(10.209)	0	0	0
29/11/2005	J152 2006/02/28			jSwap	7.1580	7.1510	(0.098)	0.0000	0.0000	0
29/11/2005	J153 2010/08/31			jSwap	7.5300	7.4950	(0.465)	0.0000	0.0000	0
29/11/2005	J157 2015/09/15			jSwap	7.7810	7.7440	(0.476)	0.0000	0.0000	0
29/11/2005	J186 2026/12/21			jSwap	7.3780	7.3450	(0.447)	0.0000	0.0000	0
29/11/2005	J194 2008/02/28			jSwap	7.3670	7.3520	(0.204)	0.0000	0.0000	0

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29/11/2005	J201	2014/12/22			jSwap	7.7140	7.6670	(0.609)	0.0000	0.0000	0
29/11/2005	J203	2017/09/15			jSwap	7.7320	7.6980	(0.440)	0.0000	0.0000	0
29/11/2005	J204	2018/12/21			jSwap	7.6950	7.6570	(0.494)	0.0000	0.0000	0
29/11/2005	J207	2020/01/15			jSwap	7.6760	7.6350	(0.534)	0.0000	0.0000	0
29/11/2005	JBAR	2005/03/16			jBar	7.1790	7.1710	(0.111)	0.0000	0.0000	0
29/11/2005	JFRA	2006/02/02			jFra	7.2940	7.2940	-	0.0000	0.0000	0
29/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	344.0000	341.0000	(0.872)	0	0	0
29/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	451.0000	448.0000	(0.665)	0	0	0
29/11/2005	JFRA	2006/05/04			jFra	7.2940	7.2680	(0.356)	0.0000	0.0000	0
29/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,228.0000	1,186.0000	(3.420)	0	0	0
29/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	509.0000	530.0000	4.126	0	0	0
29/11/2005	JFRA	2006/08/03			jFra	7.4590	7.4490	(0.134)	0.0000	0.0000	0
29/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	660.0000	666.0000	0.909	0	0	0
29/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,783.0000	1,765.0000	(1.010)	0	0	0
29/11/2005	JFRA	2006/11/02			jFra	7.5270	7.5300	0.040	0.0000	0.0000	0
29/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	844.0000	839.0000	(0.592)	0	0	0
29/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,133.0000	2,136.0000	0.141	0	0	0
29/11/2005	JFRA	2007/02/01			jFra	7.6210	7.5970	(0.315)	0.0000	0.0000	500
29/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,728.0000	1,696.0000	(1.852)	0	0	0
29/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,432.0000	1,458.0000	1.816	0	0	0
29/11/2005	JFRA	2007/05/03			jFra	7.6740	7.6800	0.078	0.0000	0.0000	0
29/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,984.0000	1,990.0000	0.302	0	0	0
29/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,558.0000	1,550.0000	(0.513)	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
29/11/2005	JFRA	2007/08/02			jFra	7.7460	7.5850	(2.078)	0.0000	0.0000	0
29/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,625.0000	1,807.0000	11.200	0	0	0
29/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,227.0000	2,015.0000	(9.520)	0	0	0
29/11/2005	JFRA	2007/11/01			jFra	7.6730	7.6920	0.248	0.0000	0.0000	0
29/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,928.0000	1,903.0000	(1.297)	0	0	0
29/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,383.0000	2,408.0000	1.049	0	0	0
29/11/2005	JN02	2006/02/02			jNote	7.5310	7.5070	(0.319)	0.0000	0.0000	0
29/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	7,314.0000	6,994.0000	(4.375)	0	0	0
29/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,112.0000	2,220.0000	5.114	0	0	0
29/11/2005	JN05	2006/02/02			jNote	7.7300	7.7170	(0.168)	0.0000	0.0000	0
29/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	8,384.0000	8,061.0000	(3.853)	0	0	0
29/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,211.0000	9,426.0000	2.334	0	0	0
29/11/2005	JN10	2006/02/02			jNote	7.8420	7.8290	(0.166)	0.0000	0.0000	0
29/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	8,947.0000	8,519.0000	(4.784)	0	0	0
29/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	19,872.0000	20,350.0000	2.405	0	0	0
29/11/2005	JROD	2005/11/30			jRod	6.6630	6.6630	-	0.0000	0.0000	0
29/11/2005	JROD	2005/12/30			jRod	6.7360	6.7240	(0.178)	0.0000	0.0000	0
29/11/2005	JROD	2006/01/31			jRod	6.9160	6.8980	(0.260)	0.0000	0.0000	0
29/11/2005	JROD	2006/02/28			jRod	6.9210	6.9150	(0.087)	0.0000	0.0000	0
29/11/2005	JROD	2006/03/31			jRod	7.0220	7.0200	(0.028)	0.0000	0.0000	0
29/11/2005	JROD	2006/04/28			jRod	7.1130	7.1100	(0.042)	0.0000	0.0000	0
29/11/2005	JROD	2006/05/31			jRod	7.0490	7.0460	(0.043)	0.0000	0.0000	0
29/11/2005	JROD	2006/06/30			jRod	7.1180	7.1140	(0.056)	0.0000	0.0000	0

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29/11/2005	JROD	2006/07/31			jRod	7.2010	7.1960	(0.069)	0.0000	0.0000	0
29/11/2005	JROD	2006/08/31			jRod	7.1500	7.1470	(0.042)	0.0000	0.0000	0
29/11/2005	R153	2006/02/02			Bond Future	7.5780	7.5410	(0.488)	0.0000	0.0000	276
29/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	13,246.0000	14,197.0000	7.180	0	0	0
29/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	5,926.0000	5,295.0000	(10.648)	0	0	1
29/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	7,165.0000	7,821.0000	9.156	0	0	0
29/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	26,010.0000	24,577.0000	(5.509)	0	0	0
29/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	10,503.0000	9,578.0000	(8.807)	0	0	0
29/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	487.0000	408.0000	(16.222)	0	0	0
29/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	59,119.0000	60,655.0000	2.598	0	0	0
29/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	20,990.0000	22,181.0000	5.674	0	0	0
29/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	267.0000	221.0000	(17.228)	0	0	0
29/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	29,962.0000	31,310.0000	4.499	0	0	1
29/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,683.0000	1,449.0000	(13.904)	0	0	0
29/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	49,262.0000	50,765.0000	3.051	0	0	0
29/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,113.0000	3,479.0000	11.757	0	0	0
29/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	17,229.0000	16,013.0000	(7.058)	0	0	0
29/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	283.0000	333.0000	17.668	0	0	0
29/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	993.0000	1,142.0000	15.005	0	0	0
29/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	36,324.0000	34,792.0000	(4.218)	0	0	0
29/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	902.0000	765.0000	(15.188)	0	0	0
29/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	39,486.0000	40,931.0000	3.660	0	0	0
29/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	3,131.0000	2,740.0000	(12.488)	0	0	0
29/11/2005	R153	2006/05/04			Bond Future	7.5790	7.5380	(0.541)	0.0000	0.0000	0
29/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	10,890.0000	10,168.0000	(6.630)	0	0	0
29/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	17,800.0000	18,742.0000	5.292	0	0	0
29/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	15,797.0000	14,885.0000	(5.773)	0	0	0
29/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	12,587.0000	13,340.0000	5.982	0	0	0
29/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	31,286.0000	32,568.0000	4.098	0	0	0
29/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	4,459.0000	4,077.0000	(8.567)	0	0	20
29/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	7,152.0000	6,611.0000	(7.564)	0	0	0
29/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	24,074.0000	25,197.0000	4.665	0	0	0

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29/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	39,259.0000	40,669.0000	3.592	0	0	0
29/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	37,490.0000	36,095.0000	(3.721)	0	0	0
29/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,260.0000	3,529.0000	8.252	0	0	0
29/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	65,787.0000	67,401.0000	2.453	0	0	0
29/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	5,409.0000	5,813.0000	7.469	0	0	0
29/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	381.0000	330.0000	(13.386)	0	0	0
29/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	29,187.0000	27,927.0000	(4.317)	0	0	0
29/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	21,913.0000	20,817.0000	(5.002)	0	0	0
29/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	47,790.0000	49,296.0000	3.151	0	0	0
29/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,632.0000	2,378.0000	(9.650)	0	0	0
29/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	771.0000	678.0000	(12.062)	0	0	0
29/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	8,475.0000	9,043.0000	6.702	0	0	0
29/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,467.0000	1,309.0000	(10.770)	0	0	0
29/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	56,686.0000	58,258.0000	2.773	0	0	0
29/11/2005	R153	2006/08/03			Bond Future	7.5760	7.5310	(0.594)	0.0000	0.0000	0
29/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	15,037.0000	15,845.0000	5.373	0	0	0
29/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	17,957.0000	17,037.0000	(5.123)	0	0	0
29/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	14,087.0000	13,320.0000	(5.445)	0	0	0
29/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	20,737.0000	21,698.0000	4.634	0	0	0
29/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	11,033.0000	10,402.0000	(5.719)	0	0	0
29/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	27,155.0000	28,251.0000	4.036	0	0	0
29/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	6,343.0000	6,815.0000	7.441	0	0	0
29/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	10,200.0000	10,842.0000	6.294	0	0	0
29/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	6,203.0000	5,835.0000	(5.933)	0	0	0
29/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	58,301.0000	59,718.0000	2.430	0	0	0
29/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,243.0000	4,932.0000	(5.932)	0	0	0
29/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	28,698.0000	27,442.0000	(4.377)	0	0	0
29/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	50,168.0000	51,528.0000	2.711	0	0	0
29/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	42,204.0000	43,494.0000	3.057	0	0	0
29/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	7,426.0000	6,988.0000	(5.898)	0	0	0
29/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	22,788.0000	21,702.0000	(4.766)	0	0	0
29/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	34,495.0000	35,699.0000	3.490	0	0	0
29/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	8,997.0000	8,473.0000	(5.824)	0	0	0
29/11/2005	R157	2006/02/02			Bond Future	7.8000	7.7590	(0.526)	0.0000	0.0000	140

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29/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	32,374.0000	29,852.0000	(7.790)	0	0	0
29/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	1,988.0000	1,681.0000	(15.443)	0	0	0
29/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	122.0000	150.0000	22.951	0	0	0
29/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	1,124.0000	939.0000	(16.459)	0	0	0
29/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	114,112.0000	117,436.0000	2.913	0	0	0
29/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	467.0000	380.0000	(18.630)	0	0	0
29/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	91,220.0000	87,836.0000	(3.710)	0	0	0
29/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	96,112.0000	99,339.0000	3.358	0	0	0
29/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	69,258.0000	65,962.0000	(4.759)	0	0	0
29/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	568.0000	684.0000	20.423	0	0	0
29/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	7,142.0000	8,032.0000	12.461	0	0	0
29/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	49,200.0000	46,181.0000	(6.136)	0	0	0
29/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	43,054.0000	45,643.0000	6.013	0	0	250
29/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	6,345.0000	5,523.0000	(12.955)	0	0	250
29/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	60,071.0000	62,977.0000	4.838	0	0	0
29/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	77,941.0000	81,046.0000	3.984	0	0	0
29/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,462.0000	2,856.0000	16.003	0	0	0
29/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	3,541.0000	3,035.0000	(14.290)	0	0	0
29/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	19,725.0000	17,830.0000	(9.607)	0	0	0
29/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	15,562.0000	17,080.0000	9.755	0	0	0
29/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	11,214.0000	9,928.0000	(11.468)	0	0	0
29/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	27,695.0000	29,821.0000	7.676	0	0	0
29/11/2005	R157	2006/05/04			Bond Future	7.8110	7.7680	(0.551)	0.0000	0.0000	0
29/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	98,358.0000	101,339.0000	3.031	0	0	0
29/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	6,236.0000	5,720.0000	(8.275)	0	0	0
29/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	81,702.0000	84,534.0000	3.466	0	0	0
29/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	8,236.0000	7,570.0000	(8.086)	0	0	115
29/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	11,034.0000	10,169.0000	(7.839)	0	0	0
29/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	40,075.0000	37,767.0000	(5.759)	0	0	0
29/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	14,504.0000	15,694.0000	8.205	0	0	50
29/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	114,352.0000	117,493.0000	2.747	0	0	0
29/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	3,941.0000	3,583.0000	(9.084)	0	0	0
29/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	65,473.0000	68,106.0000	4.022	0	0	0
29/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	7,672.0000	8,438.0000	9.984	0	0	0
29/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	50,035.0000	52,407.0000	4.741	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
29/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	71,404.0000	68,320.0000	(4.319)	0	0	0
29/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	15,005.0000	13,878.0000	(7.511)	0	0	0
29/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,360.0000	3,774.0000	12.321	0	0	0
29/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	54,266.0000	51,534.0000	(5.034)	0	0	0
29/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	28,943.0000	27,075.0000	(6.454)	0	0	0
29/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	20,551.0000	19,091.0000	(7.104)	0	0	0
29/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	35,783.0000	37,821.0000	5.695	0	0	0
29/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	23,977.0000	25,607.0000	6.798	0	0	0
29/11/2005	R157	2006/08/03			Bond Future	7.8190	7.7730	(0.588)	0.0000	0.0000	0
29/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	103,128.0000	105,999.0000	2.784	0	0	0
29/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	23,678.0000	22,353.0000	(5.596)	0	0	0
29/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	87,425.0000	90,153.0000	3.120	0	0	0
29/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	16,189.0000	15,261.0000	(5.732)	0	0	0
29/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	13,624.0000	12,839.0000	(5.762)	0	0	0
29/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	117,435.0000	120,471.0000	2.585	0	0	0
29/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	10,013.0000	9,394.0000	(6.182)	0	0	0
29/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	57,300.0000	59,630.0000	4.066	0	0	0
29/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	19,436.0000	18,331.0000	(5.685)	0	0	0
29/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	72,048.0000	74,598.0000	3.539	0	0	0
29/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	21,658.0000	23,047.0000	6.413	0	0	0
29/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	7,579.0000	8,265.0000	9.051	0	0	0
29/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	13,589.0000	14,618.0000	7.572	0	0	0
29/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	59,750.0000	57,123.0000	(4.397)	0	0	0
29/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	47,283.0000	45,016.0000	(4.795)	0	0	0
29/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	74,684.0000	71,714.0000	(3.977)	0	0	0
29/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	37,206.0000	35,291.0000	(5.147)	0	0	0
29/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	43,448.0000	45,510.0000	4.746	0	0	0
29/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	29,191.0000	27,597.0000	(5.461)	0	0	0
29/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	31,718.0000	33,458.0000	5.486	0	0	0
29/11/2005	R186	2006/02/02			Bond Future	7.4400	7.4040	(0.484)	0.0000	0.0000	0
29/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	37,407.0000	34,196.0000	(8.584)	0	0	0
29/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	19,957.0000	17,788.0000	(10.868)	0	0	0
29/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	12,276.0000	13,772.0000	12.186	0	0	0
29/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	27,746.0000	30,283.0000	9.144	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
29/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	2,368.0000	1,980.0000	(16.385)	0	0	0
29/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	155,869.0000	160,461.0000	2.946	0	0	0
29/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	101,864.0000	106,183.0000	4.240	0	0	0
29/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	131,808.0000	127,127.0000	(3.551)	0	0	0
29/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,774.0000	4,390.0000	16.322	0	0	0
29/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	63,089.0000	58,998.0000	(6.484)	0	0	0
29/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	100.0000	125.0000	25.000	0	0	0
29/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	95,495.0000	90,935.0000	(4.775)	0	0	0
29/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	674.0000	821.0000	21.810	0	0	0
29/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	181,863.0000	186,524.0000	2.563	0	0	0
29/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	618.0000	503.0000	(18.608)	0	0	0
29/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	9,743.0000	8,461.0000	(13.158)	0	0	0
29/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	49,241.0000	52,666.0000	6.956	0	0	0
29/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	129,073.0000	133,570.0000	3.484	0	0	0
29/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	1,192.0000	982.0000	(17.617)	0	0	0
29/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	74,849.0000	78,841.0000	5.333	0	0	0
29/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	4,798.0000	4,083.0000	(14.902)	0	0	0
29/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	213.0000	168.0000	(21.127)	0	0	0
29/11/2005	R186	2006/05/04			Bond Future	7.4380	7.4010	(0.497)	0.0000	0.0000	0
29/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	48,565.0000	45,628.0000	(6.048)	0	0	0
29/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	23,864.0000	25,734.0000	7.836	0	0	0
29/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	32,544.0000	30,307.0000	(6.874)	0	0	0
29/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	40,539.0000	43,109.0000	6.340	0	0	0
29/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	14,675.0000	13,490.0000	(8.075)	0	0	0
29/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	84,538.0000	88,160.0000	4.284	0	0	0
29/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	21,384.0000	19,751.0000	(7.637)	0	0	0
29/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	60,883.0000	64,057.0000	5.213	0	0	0
29/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	3,140.0000	2,836.0000	(9.682)	0	0	0
29/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	5,379.0000	4,905.0000	(8.812)	0	0	0
29/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	183,987.0000	188,490.0000	2.447	0	0	0
29/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	134,701.0000	138,873.0000	3.097	0	0	0
29/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	7,342.0000	6,707.0000	(8.649)	0	0	0
29/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	10,264.0000	9,402.0000	(8.398)	0	0	0
29/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	109,398.0000	113,342.0000	3.605	0	0	0
29/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	159,962.0000	164,295.0000	2.709	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
29/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	11,842.0000	13,005.0000	9.821	0	0	0
29/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	1,753.0000	2,005.0000	14.375	0	0	0
29/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	132,241.0000	127,686.0000	(3.444)	0	0	0
29/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	70,484.0000	66,840.0000	(5.170)	0	0	0
29/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	98,470.0000	94,236.0000	(4.300)	0	0	0
29/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	4,585.0000	5,158.0000	12.497	0	0	0
29/11/2005	R186	2006/08/03			Bond Future	7.4350	7.3970	(0.511)	0.0000	0.0000	0
29/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	57,107.0000	54,264.0000	(4.978)	0	0	0
29/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	32,964.0000	35,026.0000	6.255	0	0	0
29/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	23,856.0000	22,439.0000	(5.940)	0	0	0
29/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	42,030.0000	39,751.0000	(5.422)	0	0	0
29/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	50,357.0000	52,984.0000	5.217	0	0	0
29/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	93,653.0000	97,141.0000	3.724	0	0	0
29/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	30,877.0000	29,086.0000	(5.800)	0	0	0
29/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	70,501.0000	73,615.0000	4.417	0	0	0
29/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	102,170.0000	98,149.0000	(3.936)	0	0	0
29/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	9,352.0000	10,236.0000	9.453	0	0	0
29/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	19,094.0000	20,551.0000	7.631	0	0	0
29/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	76,934.0000	73,486.0000	(4.482)	0	0	0
29/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	117,736.0000	121,509.0000	3.205	0	0	0
29/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	18,845.0000	17,712.0000	(6.012)	0	0	0
29/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,576.0000	8,017.0000	(6.518)	0	0	0
29/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	211,155.0000	215,656.0000	2.132	0	0	0
29/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,776.0000	5,371.0000	(7.012)	0	0	0
29/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	188,735.0000	193,082.0000	2.303	0	0	0
29/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	166,515.0000	170,667.0000	2.493	0	0	0
29/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	12,484.0000	11,731.0000	(6.032)	0	0	0
29/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	142,127.0000	146,115.0000	2.806	0	0	0
29/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	15,171.0000	14,254.0000	(6.044)	0	0	0
29/11/2005	R194	2006/02/02			Bond Future	7.4220	7.4070	(0.202)	0.0000	0.0000	0
29/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	99.0000	88.0000	(11.111)	0	0	0
29/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,511.0000	1,414.0000	(6.420)	0	0	0
29/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	769.0000	711.0000	(7.542)	0	0	0
29/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	11,884.0000	12,116.0000	1.952	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
29/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	33.0000	29.0000	(12.121)	0	0	0
29/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	7,837.0000	8,031.0000	2.475	0	0	0
29/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
29/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	25,407.0000	25,687.0000	1.102	0	0	0
29/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,017.0000	30,303.0000	0.953	0	0	0
29/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	195.0000	176.0000	(9.744)	0	0	0
29/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	383.0000	350.0000	(8.616)	0	0	0
29/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	20,800.0000	21,072.0000	1.308	0	0	0
29/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,426.0000	5,215.0000	(3.889)	0	0	0
29/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	23,021.0000	22,730.0000	(1.264)	0	0	0
29/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	29.0000	31.0000	6.897	0	0	0
29/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,089.0000	2,169.0000	3.830	0	0	0
29/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	18,082.0000	17,793.0000	(1.598)	0	0	0
29/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,507.0000	4,646.0000	3.084	0	0	0
29/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	13,272.0000	12,990.0000	(2.125)	0	0	0
29/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,998.0000	2,847.0000	(5.037)	0	0	0
29/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	154.0000	162.0000	5.195	0	0	0
29/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	717.0000	750.0000	4.603	0	0	0
29/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,930.0000	8,672.0000	(2.889)	0	0	0
29/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,257.0000	16,514.0000	1.581	0	0	0
29/11/2005	R194	2006/05/04			Bond Future	7.4010	7.3810	(0.270)	0.0000	0.0000	0
29/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	389.0000	412.0000	5.913	0	0	0
29/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	20,148.0000	19,815.0000	(1.653)	0	0	0
29/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,998.0000	15,678.0000	(2.000)	0	0	0
29/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	153.0000	163.0000	6.536	0	0	0
29/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	876.0000	922.0000	5.251	0	0	0
29/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,672.0000	8,410.0000	(3.021)	0	0	0
29/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,763.0000	1,844.0000	4.594	0	0	0
29/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	8,676.0000	8,896.0000	2.536	0	0	0
29/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	873.0000	825.0000	(5.498)	0	0	0
29/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	19,502.0000	19,798.0000	1.518	0	0	0
29/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,243.0000	1,178.0000	(5.229)	0	0	0
29/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	15,673.0000	15,952.0000	1.780	0	0	0
29/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	463.0000	436.0000	(5.832)	0	0	0
29/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	12,124.0000	11,826.0000	(2.458)	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
29/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,712.0000	2,589.0000	(4.535)	0	0	0
29/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	23,441.0000	23,748.0000	1.310	0	0	0
29/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	27,423.0000	27,739.0000	1.152	0	0	0
29/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	11,987.0000	12,242.0000	2.127	0	0	0
29/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,809.0000	5,987.0000	3.064	0	0	0
29/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,778.0000	1,689.0000	(5.006)	0	0	0
29/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	4,113.0000	3,947.0000	(4.036)	0	0	0
29/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	6,059.0000	5,845.0000	(3.532)	0	0	0
29/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,464.0000	3,593.0000	3.724	0	0	0
29/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	635.0000	599.0000	(5.669)	0	0	0
29/11/2005	R194	2006/08/03			Bond Future	7.3630	7.3350	(0.380)	0.0000	0.0000	0
29/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,979.0000	2,851.0000	(4.297)	0	0	0
29/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,029.0000	2,127.0000	4.830	0	0	0
29/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,134.0000	3,271.0000	4.371	0	0	0
29/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	25,398.0000	25,753.0000	1.398	0	0	0
29/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,394.0000	1,333.0000	(4.376)	0	0	0
29/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	12,411.0000	12,700.0000	2.329	0	0	0
29/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,116.0000	7,339.0000	3.134	0	0	0
29/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	11,216.0000	10,898.0000	(2.835)	0	0	0
29/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,026.0000	22,371.0000	1.566	0	0	0
29/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	5,078.0000	4,883.0000	(3.840)	0	0	0
29/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,639.0000	1,567.0000	(4.393)	0	0	0
29/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	18,732.0000	19,063.0000	1.767	0	0	0
29/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,929.0000	5,110.0000	3.672	0	0	0
29/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,980.0000	1,893.0000	(4.394)	0	0	0
29/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	9,632.0000	9,891.0000	2.689	0	0	0
29/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,614.0000	6,378.0000	(3.568)	0	0	0
29/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	8,562.0000	8,281.0000	(3.282)	0	0	0
29/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,397.0000	2,292.0000	(4.380)	0	0	0
29/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	15,498.0000	15,810.0000	2.013	0	0	0
29/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,888.0000	3,730.0000	(4.064)	0	0	0
29/11/2005	R201	2006/02/02			Bond Future	7.7770	7.7260	(0.656)	0.0000	0.0000	0
29/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	9,031.0000	7,822.0000	(13.387)	0	0	0
29/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	23,557.0000	25,707.0000	9.127	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
29/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	88,408.0000	85,061.0000	(3.786)	0	0	0
29/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	181.0000	231.0000	27.624	0	0	0
29/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	428.0000	339.0000	(20.794)	0	0	0
29/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	36.0000	48.0000	33.333	0	0	0
29/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	37,961.0000	35,087.0000	(7.571)	0	0	0
29/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	15,550.0000	13,779.0000	(11.389)	0	0	0
29/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,586.0000	3,071.0000	18.755	0	0	0
29/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	13,774.0000	15,361.0000	11.522	0	0	0
29/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	53,392.0000	50,203.0000	(5.973)	0	0	0
29/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	706.0000	876.0000	24.079	0	0	0
29/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	70,530.0000	67,221.0000	(4.692)	0	0	0
29/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	6,748.0000	7,738.0000	14.671	0	0	0
29/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	35,727.0000	38,304.0000	7.213	0	0	0
29/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	5,220.0000	4,439.0000	(14.962)	0	0	0
29/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	25,156.0000	22,787.0000	(9.417)	0	0	0
29/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	2,993.0000	2,504.0000	(16.338)	0	0	0
29/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	91,783.0000	95,052.0000	3.562	0	0	0
29/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	991.0000	807.0000	(18.567)	0	0	0
29/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	77,582.0000	80,757.0000	4.092	0	0	0
29/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	1,711.0000	1,411.0000	(17.534)	0	0	0
29/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	63,244.0000	66,302.0000	4.835	0	0	0
29/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	49,166.0000	52,036.0000	5.837	0	0	0
29/11/2005	R201	2006/05/04			Bond Future	7.7880	7.7340	(0.693)	0.0000	0.0000	0
29/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	13,459.0000	14,736.0000	9.488	0	0	0
29/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	30,652.0000	32,715.0000	6.730	0	0	0
29/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	32,187.0000	29,984.0000	(6.844)	0	0	0
29/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	21,209.0000	22,896.0000	7.954	0	0	0
29/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	41,915.0000	44,287.0000	5.659	0	0	0
29/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	17,133.0000	15,716.0000	(8.271)	0	0	0
29/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	23,656.0000	21,863.0000	(7.579)	0	0	0
29/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	12,736.0000	11,630.0000	(8.684)	0	0	0
29/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	54,080.0000	56,698.0000	4.841	0	0	0
29/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	9,544.0000	8,683.0000	(9.021)	0	0	0
29/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	66,827.0000	69,635.0000	4.202	0	0	0
29/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	79,915.0000	82,869.0000	3.696	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
29/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,542.0000	5,016.0000	(9.491)	0	0	0
29/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	7,228.0000	6,557.0000	(9.283)	0	0	0
29/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	92,466.0000	95,573.0000	3.360	0	0	0
29/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,599.0000	3,228.0000	(10.308)	0	0	0
29/11/2005	R201	2006/08/03			Bond Future	7.7980	7.7400	(0.744)	0.0000	0.0000	0
29/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	27,305.0000	29,099.0000	6.570	0	0	0
29/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	30,329.0000	28,468.0000	(6.136)	0	0	0
29/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	24,063.0000	22,505.0000	(6.475)	0	0	0
29/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	36,666.0000	38,763.0000	5.719	0	0	0
29/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	47,641.0000	49,992.0000	4.935	0	0	0
29/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	19,706.0000	18,403.0000	(6.612)	0	0	0
29/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	71,387.0000	74,120.0000	3.828	0	0	0
29/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	83,772.0000	86,644.0000	3.428	0	0	0
29/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	11,544.0000	10,761.0000	(6.783)	0	0	0
29/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	95,031.0000	98,063.0000	3.191	0	0	0
29/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	8,587.0000	7,964.0000	(7.255)	0	0	0
29/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	16,309.0000	15,215.0000	(6.708)	0	0	0
29/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	59,288.0000	61,849.0000	4.320	0	0	0
29/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,646.0000	12,724.0000	(6.757)	0	0	0
29/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	19,210.0000	20,672.0000	7.611	0	0	0
29/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	38,160.0000	35,968.0000	(5.744)	0	0	0
29/11/2005	R203	2006/02/02			Bond Future	7.7710	7.7350	(0.463)	0.0000	0.0000	11
29/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	270.0000	208.0000	(22.963)	0	0	0
29/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	6,503.0000	7,246.0000	11.425	0	0	0
29/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	43,896.0000	41,448.0000	(5.577)	0	0	0
29/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,521.0000	2,862.0000	13.526	0	0	0
29/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	39,161.0000	41,488.0000	5.942	0	0	0
29/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	62,795.0000	60,128.0000	(4.247)	0	0	0
29/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	786.0000	909.0000	15.649	0	0	0
29/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	27,755.0000	25,708.0000	(7.375)	0	0	0
29/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	55,396.0000	57,997.0000	4.695	0	0	0
29/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	989.0000	800.0000	(19.110)	0	0	0
29/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	72,449.0000	75,178.0000	3.767	0	0	0
29/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	2,971.0000	2,507.0000	(15.618)	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
29/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	89,580.0000	92,354.0000	3.097	0	0	0
29/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	60.0000	44.0000	(26.667)	0	0	0
29/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	24,905.0000	26,776.0000	7.513	0	0	0
29/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	7,388.0000	6,469.0000	(12.439)	0	0	0
29/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	15,452.0000	13,958.0000	(9.669)	0	0	0
29/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	13,826.0000	15,122.0000	9.374	0	0	0
29/11/2005	R203	2006/05/04			Bond Future	7.7780	7.7410	(0.476)	0.0000	0.0000	0
29/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	3,061.0000	2,745.0000	(10.323)	0	0	0
29/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	73,768.0000	76,278.0000	3.403	0	0	0
29/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	5,692.0000	5,173.0000	(9.118)	0	0	0
29/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	1,538.0000	1,359.0000	(11.638)	0	0	0
29/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	58,847.0000	61,154.0000	3.920	0	0	0
29/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	89,377.0000	92,025.0000	2.963	0	0	0
29/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	36,309.0000	34,485.0000	(5.024)	0	0	0
29/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	50,327.0000	48,188.0000	(4.250)	0	0	0
29/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	16,185.0000	15,071.0000	(6.883)	0	0	0
29/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	32,930.0000	34,642.0000	5.199	0	0	0
29/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	9,906.0000	9,118.0000	(7.955)	0	0	0
29/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	45,077.0000	47,115.0000	4.521	0	0	0
29/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	9,008.0000	9,694.0000	7.615	0	0	0
29/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	66,728.0000	64,335.0000	(3.586)	0	0	0
29/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	14,821.0000	15,823.0000	6.761	0	0	0
29/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	5,082.0000	5,515.0000	8.520	0	0	0
29/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	24,918.0000	23,448.0000	(5.899)	0	0	0
29/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	22,781.0000	24,136.0000	5.948	0	0	0
29/11/2005	R203	2006/08/03			Bond Future	7.7840	7.7440	(0.514)	0.0000	0.0000	0
29/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	9,272.0000	9,915.0000	6.935	0	0	0
29/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	70,448.0000	68,081.0000	(3.360)	0	0	0
29/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	6,483.0000	5,981.0000	(7.743)	0	0	0
29/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	55,262.0000	53,141.0000	(3.838)	0	0	0
29/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	75,786.0000	78,294.0000	3.309	0	0	0
29/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	14,099.0000	14,989.0000	6.313	0	0	0
29/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	10,156.0000	9,446.0000	(6.991)	0	0	0
29/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	42,115.0000	40,275.0000	(4.369)	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
29/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	20,488.0000	21,658.0000	5.711	0	0	0
29/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	62,132.0000	64,433.0000	3.703	0	0	0
29/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	22,210.0000	20,969.0000	(5.588)	0	0	0
29/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	49,534.0000	51,586.0000	4.143	0	0	0
29/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	15,302.0000	14,344.0000	(6.261)	0	0	0
29/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	38,267.0000	40,037.0000	4.625	0	0	0
29/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	90,198.0000	92,869.0000	2.961	0	0	0
29/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	3,976.0000	3,637.0000	(8.526)	0	0	0
29/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	31,104.0000	29,563.0000	(4.954)	0	0	0
29/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	28,546.0000	30,016.0000	5.150	0	0	0
29/11/2005	R204	2006/02/02			Bond Future	7.7480	7.7070	(0.529)	0.0000	0.0000	0
29/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	27,695.0000	30,016.0000	8.381	0	0	0
29/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	7,395.0000	6,360.0000	(13.996)	0	0	0
29/11/2005	R204	2006/05/04			Bond Future	7.7550	7.7130	(0.542)	0.0000	0.0000	0
29/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	16,578.0000	15,291.0000	(7.763)	0	0	0
29/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	36,079.0000	38,186.0000	5.840	0	0	0
29/11/2005	R204	2006/08/03			Bond Future	7.7610	7.7170	(0.567)	0.0000	0.0000	0
29/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	41,809.0000	43,915.0000	5.037	0	0	0
29/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	23,017.0000	21,612.0000	(6.104)	0	0	0
29/11/2005	R207	2006/02/02			Bond Future	7.7180	7.6760	(0.544)	0.0000	0.0000	0
29/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	29,700.0000	32,162.0000	8.290	0	0	0
29/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	6,899.0000	5,901.0000	(14.466)	0	0	0
29/11/2005	R207	2006/05/04			Bond Future	7.7250	7.6810	(0.570)	0.0000	0.0000	0
29/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	37,961.0000	40,244.0000	6.014	0	0	0
29/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	15,947.0000	14,643.0000	(8.177)	0	0	0
29/11/2005	R207	2006/08/03			Bond Future	7.7310	7.6850	(0.595)	0.0000	0.0000	0
29/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	22,455.0000	21,019.0000	(6.395)	0	0	0
29/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	43,765.0000	46,039.0000	5.196	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
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Grand Total:										2,320
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