



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 29/12/2005

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
29/12/2005	GOVI 2006/02/02			jGovi	237.5500	237.1280	(0.178)	0.0000	0.0000	506
29/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	78,333.0000	74,398.0000	(5.023)	0	0	0
29/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	2,833.0000	3,118.0000	10.060	0	0	0
29/12/2005	GOVI 2006/05/04			jGovi	241.7940	241.3610	(0.179)	0.0000	0.0000	220
29/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	1,267.0000	1,439.0000	13.575	0	0	0
29/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	119,207.0000	115,049.0000	(3.488)	0	0	0
29/12/2005	GOVI 2006/08/03			jGovi	246.1360	245.6990	(0.178)	0.0000	0.0000	0
29/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	162,769.0000	158,550.0000	(2.592)	0	0	0
29/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	1,409.0000	1,560.0000	10.717	0	0	0
29/12/2005	GOVI 2006/11/02			jGovi	250.5360	250.1020	(0.173)	0.0000	0.0000	0
29/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	206,290.0000	202,044.0000	(2.058)	0	0	0
29/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	930.0000	1,024.0000	10.108	0	0	0
29/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
29/12/2005	J153 2010/08/31			jSwap	7.2730	7.2990	0.357	0.0000	0.0000	0
29/12/2005	J157 2015/09/15			jSwap	7.4280	7.4650	0.498	0.0000	0.0000	0
29/12/2005	J186 2026/12/21			jSwap	7.0120	7.0460	0.485	0.0000	0.0000	0
29/12/2005	J194 2008/02/28			jSwap	7.1790	7.2030	0.334	0.0000	0.0000	0

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29/12/2005	J201	2014/12/22			jSwap	7.4010	7.4400	0.527	0.0000	0.0000	0
29/12/2005	J203	2017/09/15			jSwap	7.3900	7.4220	0.433	0.0000	0.0000	0
29/12/2005	J204	2018/12/21			jSwap	7.3720	7.4050	0.448	0.0000	0.0000	0
29/12/2005	J207	2020/01/15			jSwap	7.3260	7.3560	0.410	0.0000	0.0000	0
29/12/2005	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
29/12/2005	JFRA	2006/02/02			jFra	7.1240	7.1170	(0.098)	0.0000	0.0000	0
29/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	163.0000	154.0000	(5.521)	0	0	0
29/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	472.0000	480.0000	1.695	0	0	0
29/12/2005	JFRA	2006/05/04			jFra	7.0200	7.0030	(0.242)	0.0000	0.0000	0
29/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	712.0000	730.0000	2.528	0	0	0
29/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	761.0000	737.0000	(3.154)	0	0	0
29/12/2005	JFRA	2006/08/03			jFra	7.0940	7.0740	(0.282)	0.0000	0.0000	0
29/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	952.0000	973.0000	2.206	0	0	0
29/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,183.0000	1,154.0000	(2.451)	0	0	0
29/12/2005	JFRA	2006/11/02			jFra	7.1640	7.1500	(0.195)	0.0000	0.0000	0
29/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,141.0000	1,154.0000	1.139	0	0	0
29/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,543.0000	1,522.0000	(1.361)	0	0	0
29/12/2005	JFRA	2007/02/01			jFra	7.2390	7.2220	(0.235)	0.0000	0.0000	500
29/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,862.0000	1,883.0000	1.128	0	0	0
29/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,222.0000	1,203.0000	(1.555)	0	0	0
29/12/2005	JFRA	2007/05/03			jFra	7.3120	7.3040	(0.109)	0.0000	0.0000	0
29/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,952.0000	1,961.0000	0.461	0	0	0
29/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,492.0000	1,481.0000	(0.737)	0	0	0

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29/12/2005	JFRA	2007/08/02			jFra	7.3370	7.3050	(0.436)	0.0000	0.0000	0
29/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,071.0000	2,111.0000	1.931	0	0	0
29/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,672.0000	1,634.0000	(2.273)	0	0	0
29/12/2005	JFRA	2007/11/01			jFra	7.3590	7.3570	(0.027)	0.0000	0.0000	0
29/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	1,922.0000	1,918.0000	(0.208)	0	0	0
29/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,293.0000	2,294.0000	0.044	0	0	0
29/12/2005	JN02	2006/02/02			jNote	7.2030	7.1890	(0.194)	0.0000	0.0000	0
29/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,575.0000	3,681.0000	2.965	0	0	0
29/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	2,703.0000	2,539.0000	(6.067)	0	0	0
29/12/2005	JN05	2006/02/02			jNote	7.4560	7.4660	0.134	0.0000	0.0000	0
29/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	14,383.0000	13,993.0000	(2.712)	0	0	0
29/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	2,158.0000	2,183.0000	1.158	0	0	0
29/12/2005	JN10	2006/02/02			jNote	7.5220	7.5340	0.160	0.0000	0.0000	0
29/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	1,161.0000	1,180.0000	1.637	0	0	0
29/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	34,647.0000	33,812.0000	(2.410)	0	0	0
29/12/2005	JROD	2005/12/30			jRod	6.6620	6.6620	-	0.0000	0.0000	0
29/12/2005	JROD	2006/01/31			jRod	6.7250	6.7240	(0.015)	0.0000	0.0000	0
29/12/2005	JROD	2006/02/28			jRod	6.8370	6.8350	(0.029)	0.0000	0.0000	0
29/12/2005	JROD	2006/03/31			jRod	6.8600	6.8580	(0.029)	0.0000	0.0000	0
29/12/2005	JROD	2006/04/28			jRod	6.9350	6.9320	(0.043)	0.0000	0.0000	0
29/12/2005	JROD	2006/05/31			jRod	7.0220	7.0190	(0.043)	0.0000	0.0000	0
29/12/2005	JROD	2006/06/30			jRod	6.9790	6.9770	(0.029)	0.0000	0.0000	0
29/12/2005	JROD	2006/07/31			jRod	7.0320	7.0310	(0.014)	0.0000	0.0000	0

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29/12/2005	JROD	2006/08/31			jRod	7.0820	7.0810	(0.014)	0.0000	0.0000	0
29/12/2005	R153	2006/02/02			Bond Future	7.2890	7.3200	0.425	0.0000	0.0000	267
29/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	6,012.0000	6,599.0000	9.764	0	0	0
29/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	6,488.0000	5,734.0000	(11.621)	0	0	0
29/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	4,253.0000	4,697.0000	10.440	0	0	0
29/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	10,482.0000	9,521.0000	(9.168)	0	0	0
29/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	3,539.0000	3,919.0000	10.737	0	0	0
29/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	9,045.0000	8,148.0000	(9.917)	0	0	0
29/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	5,075.0000	5,588.0000	10.108	0	0	0
29/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	7,712.0000	6,884.0000	(10.737)	0	0	0
29/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	2,143.0000	1,773.0000	(17.266)	0	0	0
29/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	33.0000	35.0000	6.061	0	0	0
29/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	61,212.0000	59,872.0000	(2.189)	0	0	0
29/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
29/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	51,044.0000	49,706.0000	(2.621)	0	0	0
29/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
29/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	71,283.0000	69,942.0000	(1.881)	0	0	0
29/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	23,966.0000	25,218.0000	5.224	0	0	0
29/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	14,208.0000	15,247.0000	7.313	0	0	0
29/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	40,808.0000	39,477.0000	(3.262)	0	0	1
29/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	352.0000	263.0000	(25.284)	0	0	0
29/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,618.0000	1,316.0000	(18.665)	0	0	0
29/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	101.0000	112.0000	10.891	0	0	0
29/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	30,600.0000	29,296.0000	(4.261)	0	0	0
29/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	20,772.0000	19,552.0000	(5.873)	0	0	1
29/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	1,026.0000	1,147.0000	11.793	0	0	1
29/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	22,681.0000	21,437.0000	(5.485)	0	0	1
29/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	818.0000	914.0000	11.736	0	0	0
29/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	314.0000	351.0000	11.783	0	0	0
29/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	2,925.0000	3,247.0000	11.009	0	0	0
29/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	7,070.0000	7,733.0000	9.378	0	0	1
29/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	12,014.0000	10,995.0000	(8.482)	0	0	0
29/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	12,543.0000	13,513.0000	7.733	0	0	1
29/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	5,380.0000	4,703.0000	(12.584)	0	0	0

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29/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	402.0000	449.0000	11.692	0	0	0
29/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	13,631.0000	12,560.0000	(7.857)	0	0	0
29/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	8,252.0000	8,994.0000	8.992	0	0	0
29/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	2,401.0000	2,671.0000	11.245	0	0	0
29/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	4,392.0000	3,793.0000	(13.638)	0	0	0
29/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	3,525.0000	3,004.0000	(14.780)	0	0	0
29/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	10,991.0000	11,888.0000	8.161	0	0	0
29/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	9,560.0000	10,380.0000	8.577	0	0	0
29/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	15,325.0000	14,208.0000	(7.289)	0	0	0
29/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	1,959.0000	2,183.0000	11.434	0	0	0
29/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	17,086.0000	15,929.0000	(6.772)	0	0	0
29/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	512.0000	572.0000	11.719	0	0	0
29/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	26,596.0000	25,315.0000	(4.817)	0	0	0
29/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	648.0000	725.0000	11.883	0	0	0
29/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	24,624.0000	23,361.0000	(5.129)	0	0	0
29/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	1,280.0000	1,430.0000	11.719	0	0	0
29/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,776.0000	2,333.0000	(15.958)	0	0	0
29/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	1,588.0000	1,772.0000	11.587	0	0	0
29/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	18,904.0000	17,713.0000	(6.300)	0	0	0
29/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	28,589.0000	27,295.0000	(4.526)	0	0	0
29/12/2005	R153	2006/05/04			Bond Future	7.2910	7.3240	0.453	0.0000	0.0000	0
29/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	8,954.0000	9,443.0000	5.461	0	0	0
29/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	12,002.0000	11,307.0000	(5.791)	0	0	0
29/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	13,687.0000	14,346.0000	4.815	0	0	0
29/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	17,498.0000	16,633.0000	(4.943)	0	0	0
29/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	58,469.0000	57,149.0000	(2.258)	0	0	0
29/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	393.0000	428.0000	8.906	0	0	0
29/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	168.0000	184.0000	9.524	0	0	0
29/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	850.0000	919.0000	8.118	0	0	0
29/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	49,230.0000	47,945.0000	(2.610)	0	0	0
29/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	19,776.0000	20,607.0000	4.202	0	0	0
29/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,686.0000	4,320.0000	(7.810)	0	0	0
29/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	27,162.0000	28,150.0000	3.637	0	0	0
29/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	7,751.0000	7,228.0000	(6.748)	0	0	0
29/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	77,226.0000	75,879.0000	(1.744)	0	0	0

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29/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	66.0000	73.0000	10.606	0	0	0
29/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	67,837.0000	66,498.0000	(1.974)	0	0	0
29/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	31,847.0000	30,709.0000	(3.573)	0	0	0
29/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	3,172.0000	3,388.0000	6.810	0	0	0
29/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	40,283.0000	39,057.0000	(3.043)	0	0	0
29/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	1,703.0000	1,831.0000	7.516	0	0	20
29/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	24,171.0000	23,156.0000	(4.199)	0	0	0
29/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	5,508.0000	5,846.0000	6.137	0	0	0
29/12/2005	R153	2006/08/03			Bond Future	7.2880	7.3230	0.480	0.0000	0.0000	0
29/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	19,937.0000	19,111.0000	(4.143)	0	0	0
29/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	14,057.0000	13,368.0000	(4.901)	0	0	0
29/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	15,533.0000	16,201.0000	4.301	0	0	0
29/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	11,745.0000	12,276.0000	4.521	0	0	0
29/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	8,850.0000	9,265.0000	4.689	0	0	0
29/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	26,611.0000	25,669.0000	(3.540)	0	0	0
29/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	67,093.0000	65,863.0000	(1.833)	0	0	0
29/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	6,667.0000	6,988.0000	4.815	0	0	0
29/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	20,395.0000	21,216.0000	4.025	0	0	0
29/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	58,592.0000	57,393.0000	(2.046)	0	0	0
29/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	3,516.0000	3,674.0000	4.494	0	0	0
29/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	9,151.0000	8,615.0000	(5.857)	0	0	0
29/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	4,288.0000	4,486.0000	4.618	0	0	0
29/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	2,923.0000	3,051.0000	4.379	0	0	0
29/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	41,916.0000	40,810.0000	(2.639)	0	0	0
29/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	5,307.0000	5,558.0000	4.730	0	0	0
29/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	50,178.0000	49,019.0000	(2.310)	0	0	0
29/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	33,901.0000	32,864.0000	(3.059)	0	0	0
29/12/2005	R157	2006/02/02			Bond Future	7.4330	7.4730	0.538	0.0000	0.0000	140
29/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	444.0000	519.0000	16.892	0	0	250
29/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	5,734.0000	4,627.0000	(19.306)	0	0	0
29/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	21,520.0000	23,831.0000	10.739	0	0	0
29/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	87,632.0000	84,237.0000	(3.874)	0	0	0
29/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	198.0000	127.0000	(35.859)	0	0	0
29/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,267.0000	916.0000	(27.703)	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
29/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	60,343.0000	63,691.0000	5.548	0	0	0
29/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	150.0000	174.0000	16.000	0	0	0
29/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	52.0000	59.0000	13.462	0	0	0
29/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
29/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	106,958.0000	103,546.0000	(3.190)	0	0	0
29/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	144,600.0000	141,182.0000	(2.364)	0	0	0
29/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	125,959.0000	122,543.0000	(2.712)	0	0	0
29/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
29/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	39,004.0000	42,071.0000	7.863	0	0	0
29/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	15,634.0000	13,561.0000	(13.260)	0	0	0
29/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	68,105.0000	64,761.0000	(4.910)	0	0	250
29/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	48,727.0000	45,529.0000	(6.563)	0	0	0
29/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	3,847.0000	4,455.0000	15.805	0	0	0
29/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	9,913.0000	11,260.0000	13.588	0	0	0
29/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	30,637.0000	27,826.0000	(9.175)	0	0	0
29/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	1,293.0000	1,514.0000	17.092	0	0	0
29/12/2005	R157	2006/05/04			Bond Future	7.4400	7.4830	0.578	0.0000	0.0000	0
29/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	142,053.0000	138,560.0000	(2.459)	0	0	0
29/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	71,329.0000	68,256.0000	(4.308)	0	0	0
29/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,064.0000	1,161.0000	9.117	0	0	0
29/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	5,721.0000	6,239.0000	9.054	0	0	0
29/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	1,951.0000	2,119.0000	8.611	0	0	0
29/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	3,906.0000	4,258.0000	9.012	0	0	0
29/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	2,731.0000	2,973.0000	8.861	0	0	115
29/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	44,759.0000	47,456.0000	6.026	0	0	0
29/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	124,650.0000	121,228.0000	(2.745)	0	0	0
29/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	88,923.0000	85,684.0000	(3.642)	0	0	0
29/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	7,293.0000	6,399.0000	(12.258)	0	0	0
29/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	106,776.0000	103,427.0000	(3.136)	0	0	0
29/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	14,870.0000	13,424.0000	(9.724)	0	0	0
29/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	30,886.0000	33,030.0000	6.942	0	0	0
29/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	54,305.0000	51,477.0000	(5.208)	0	0	0
29/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	13,329.0000	14,454.0000	8.440	0	0	0
29/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	38,941.0000	36,476.0000	(6.330)	0	0	0
29/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	20,547.0000	22,143.0000	7.768	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
29/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	25,554.0000	23,560.0000	(7.803)	0	0	50
29/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	8,495.0000	9,258.0000	8.982	0	0	0
29/12/2005	R157	2006/08/03			Bond Future	7.4450	7.4890	0.591	0.0000	0.0000	0
29/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	12,878.0000	13,662.0000	6.088	0	0	0
29/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	50,572.0000	53,026.0000	4.852	0	0	0
29/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	13,575.0000	12,441.0000	(8.354)	0	0	0
29/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	76,607.0000	73,803.0000	(3.660)	0	0	0
29/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	22,431.0000	20,874.0000	(6.941)	0	0	0
29/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	38,483.0000	40,515.0000	5.280	0	0	0
29/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	93,053.0000	90,084.0000	(3.191)	0	0	0
29/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	142,362.0000	139,065.0000	(2.316)	0	0	0
29/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	4,832.0000	5,123.0000	6.022	0	0	0
29/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	7,000.0000	7,399.0000	5.700	0	0	0
29/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	8,451.0000	8,947.0000	5.869	0	0	0
29/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	10,333.0000	10,953.0000	6.000	0	0	0
29/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	46,365.0000	44,065.0000	(4.961)	0	0	0
29/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	126,612.0000	123,423.0000	(2.519)	0	0	0
29/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	109,796.0000	106,703.0000	(2.817)	0	0	0
29/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	33,459.0000	31,506.0000	(5.837)	0	0	0
29/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	28,976.0000	30,611.0000	5.643	0	0	0
29/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	60,677.0000	58,089.0000	(4.265)	0	0	0
29/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	16,311.0000	17,312.0000	6.137	0	0	0
29/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	21,746.0000	23,033.0000	5.918	0	0	0
29/12/2005	R186	2006/02/02			Bond Future	7.0610	7.0960	0.496	0.0000	0.0000	0
29/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	7,188.0000	8,362.0000	16.333	0	0	0
29/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	32,911.0000	29,266.0000	(11.075)	0	0	0
29/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	20,867.0000	23,540.0000	12.810	0	0	0
29/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	12,406.0000	10,260.0000	(17.298)	0	0	0
29/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	60,611.0000	56,159.0000	(7.345)	0	0	0
29/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	1,969.0000	2,336.0000	18.639	0	0	0
29/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	116.0000	137.0000	18.103	0	0	0
29/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	121,021.0000	116,223.0000	(3.965)	0	0	0
29/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	81,143.0000	85,857.0000	5.809	0	0	0
29/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	289.0000	184.0000	(36.332)	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
29/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	455.0000	544.0000	19.560	0	0	0
29/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	90,808.0000	86,077.0000	(5.210)	0	0	0
29/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	2,507.0000	1,836.0000	(26.765)	0	0	0
29/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	206,108.0000	201,289.0000	(2.338)	0	0	0
29/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	46,474.0000	50,622.0000	8.925	0	0	0
29/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
29/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
29/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	232,504.0000	227,685.0000	(2.073)	0	0	0
29/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	31.0000	36.0000	16.129	0	0	0
29/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	150,381.0000	145,567.0000	(3.201)	0	0	0
29/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	178,744.0000	173,926.0000	(2.695)	0	0	0
29/12/2005	R186	2006/05/04			Bond Future	7.0570	7.0930	0.510	0.0000	0.0000	0
29/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	124,853.0000	120,331.0000	(3.622)	0	0	0
29/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	20,544.0000	22,259.0000	8.348	0	0	0
29/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	4,200.0000	4,602.0000	9.571	0	0	0
29/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	34,550.0000	37,106.0000	7.398	0	0	0
29/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	70,665.0000	66,819.0000	(5.443)	0	0	0
29/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	46,634.0000	43,425.0000	(6.881)	0	0	0
29/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	11,878.0000	12,957.0000	9.084	0	0	0
29/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	26,699.0000	24,331.0000	(8.869)	0	0	0
29/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	6,753.0000	7,402.0000	9.611	0	0	0
29/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	97,043.0000	92,768.0000	(4.405)	0	0	0
29/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	602.0000	658.0000	9.302	0	0	0
29/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	232,240.0000	227,371.0000	(2.097)	0	0	0
29/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	12,366.0000	10,929.0000	(11.621)	0	0	0
29/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	84,897.0000	89,086.0000	4.934	0	0	0
29/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	5,200.0000	4,465.0000	(14.135)	0	0	0
29/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	55,460.0000	58,947.0000	6.287	0	0	0
29/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	152,626.0000	147,955.0000	(3.060)	0	0	0
29/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	2,701.0000	2,954.0000	9.367	0	0	0
29/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	1,242.0000	1,350.0000	8.696	0	0	0
29/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	1,800.0000	1,963.0000	9.056	0	0	0
29/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	179,949.0000	175,188.0000	(2.646)	0	0	0
29/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	206,615.0000	201,799.0000	(2.331)	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
29/12/2005	R186	2006/08/03			Bond Future	7.0510	7.0890	0.539	0.0000	0.0000	0
29/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	131,307.0000	126,882.0000	(3.370)	0	0	0
29/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	10,647.0000	11,386.0000	6.941	0	0	0
29/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	30,005.0000	31,947.0000	6.472	0	0	0
29/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	104,705.0000	100,546.0000	(3.972)	0	0	0
29/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	20,610.0000	22,017.0000	6.827	0	0	0
29/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	56,726.0000	53,504.0000	(5.680)	0	0	0
29/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	36,540.0000	33,990.0000	(6.979)	0	0	0
29/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	79,801.0000	76,044.0000	(4.708)	0	0	0
29/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	43,517.0000	46,130.0000	6.005	0	0	0
29/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	6,504.0000	6,929.0000	6.534	0	0	0
29/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	184,324.0000	179,584.0000	(2.572)	0	0	0
29/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	157,977.0000	153,368.0000	(2.918)	0	0	0
29/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	8,221.0000	8,776.0000	6.751	0	0	0
29/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	210,184.0000	205,352.0000	(2.299)	0	0	0
29/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	14,217.0000	15,221.0000	7.062	0	0	0
29/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	234,364.0000	229,422.0000	(2.109)	0	0	0
29/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	2,061.0000	2,205.0000	6.987	0	0	0
29/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	258,305.0000	253,285.0000	(1.943)	0	0	0
29/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	3,341.0000	3,563.0000	6.645	0	0	0
29/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	5,289.0000	5,621.0000	6.277	0	0	0
29/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	62,456.0000	65,832.0000	5.405	0	0	0
29/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	20,501.0000	18,714.0000	(8.717)	0	0	0
29/12/2005	R194	2006/02/02			Bond Future	7.1820	7.2130	0.432	0.0000	0.0000	50
29/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	18,358.0000	18,960.0000	3.279	0	0	0
29/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	21.0000	14.0000	(33.333)	0	0	0
29/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	1,988.0000	2,216.0000	11.469	0	0	0
29/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,312.0000	2,935.0000	(11.383)	0	0	0
29/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	15,834.0000	15,238.0000	(3.764)	0	0	0
29/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	13,413.0000	14,009.0000	4.443	0	0	0
29/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	8,646.0000	9,200.0000	6.408	0	0	0
29/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	199.0000	226.0000	13.568	0	0	0
29/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	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
29/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	11,185.0000	10,609.0000	(5.150)	0	0	0
29/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	59.0000	66.0000	11.864	0	0	0
29/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	188.0000	139.0000	(26.064)	0	0	0
29/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	29,971.0000	29,367.0000	(2.015)	0	0	0
29/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
29/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	34,644.0000	34,041.0000	(1.741)	0	0	0
29/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	17.0000	18.0000	5.882	0	0	0
29/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	25,271.0000	24,668.0000	(2.386)	0	0	0
29/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	6,862.0000	6,350.0000	(7.461)	0	0	0
29/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	4,637.0000	5,052.0000	8.950	0	0	0
29/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	693.0000	784.0000	13.131	0	0	0
29/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	20,551.0000	19,950.0000	(2.924)	0	0	0
29/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	1,085.0000	896.0000	(17.419)	0	0	0
29/12/2005	R194	2006/05/04			Bond Future	7.1690	7.2050	0.502	0.0000	0.0000	0
29/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	146.0000	158.0000	8.219	0	0	0
29/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	226.0000	191.0000	(15.487)	0	0	0
29/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	16,231.0000	16,816.0000	3.604	0	0	0
29/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	591.0000	512.0000	(13.367)	0	0	0
29/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	313.0000	341.0000	8.946	0	0	0
29/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	27,009.0000	26,407.0000	(2.229)	0	0	0
29/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	214.0000	232.0000	8.411	0	0	0
29/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	22,933.0000	22,340.0000	(2.586)	0	0	0
29/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	482.0000	525.0000	8.921	0	0	0
29/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	18,902.0000	18,325.0000	(3.053)	0	0	0
29/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	5,574.0000	5,948.0000	6.710	0	0	0
29/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	12,211.0000	12,752.0000	4.430	0	0	0
29/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,339.0000	1,189.0000	(11.202)	0	0	0
29/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	11,223.0000	10,715.0000	(4.526)	0	0	0
29/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,655.0000	2,409.0000	(9.266)	0	0	0
29/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	8,596.0000	9,066.0000	5.468	0	0	0
29/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,921.0000	4,568.0000	(7.173)	0	0	0
29/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	31,095.0000	30,487.0000	(1.955)	0	0	0
29/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	3,526.0000	3,793.0000	7.572	0	0	0
29/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,154.0000	2,332.0000	8.264	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
29/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	14,944.0000	14,392.0000	(3.694)	0	0	0
29/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	746.0000	814.0000	9.115	0	0	0
29/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	7,840.0000	7,398.0000	(5.638)	0	0	0
29/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,269.0000	1,381.0000	8.826	0	0	0
29/12/2005	R194	2006/08/03			Bond Future	7.1410	7.1830	0.588	0.0000	0.0000	0
29/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	8,748.0000	8,333.0000	(4.744)	0	0	0
29/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	4,607.0000	4,883.0000	5.991	0	0	0
29/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	3,395.0000	3,608.0000	6.274	0	0	0
29/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	11,556.0000	11,090.0000	(4.033)	0	0	0
29/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	6,237.0000	5,884.0000	(5.660)	0	0	0
29/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	2,497.0000	2,660.0000	6.528	0	0	0
29/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	1,841.0000	1,963.0000	6.627	0	0	0
29/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	14,587.0000	14,081.0000	(3.469)	0	0	0
29/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,692.0000	2,483.0000	(7.764)	0	0	0
29/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	950.0000	1,009.0000	6.211	0	0	0
29/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,444.0000	1,539.0000	6.579	0	0	0
29/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	21,238.0000	20,684.0000	(2.609)	0	0	0
29/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,170.0000	1,245.0000	6.410	0	0	0
29/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	24,652.0000	24,082.0000	(2.312)	0	0	0
29/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	28,114.0000	27,534.0000	(2.063)	0	0	0
29/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	17,860.0000	17,326.0000	(2.990)	0	0	0
29/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	4,104.0000	3,824.0000	(6.823)	0	0	0
29/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	6,217.0000	6,565.0000	5.598	0	0	0
29/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	796.0000	844.0000	6.030	0	0	0
29/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	8,565.0000	8,984.0000	4.892	0	0	0
29/12/2005	R201	2006/02/02			Bond Future	7.4060	7.4470	0.554	0.0000	0.0000	0
29/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	51.0000	57.0000	11.765	0	0	0
29/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	86,331.0000	83,566.0000	(3.203)	0	0	0
29/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
29/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	1,092.0000	1,271.0000	16.392	0	0	0
29/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	116,106.0000	113,335.0000	(2.387)	0	0	0
29/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	141.0000	162.0000	14.894	0	0	0
29/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	55,647.0000	52,939.0000	(4.866)	0	0	0
29/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	101,357.0000	98,588.0000	(2.732)	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
29/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	393.0000	456.0000	16.031	0	0	0
29/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	71,062.0000	68,311.0000	(3.871)	0	0	0
29/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	291.0000	196.0000	(32.646)	0	0	0
29/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	3,083.0000	3,555.0000	15.310	0	0	0
29/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	5,652.0000	4,639.0000	(17.923)	0	0	0
29/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	37.0000	22.0000	(40.541)	0	0	0
29/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	7,650.0000	8,670.0000	13.333	0	0	0
29/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	40,365.0000	37,773.0000	(6.421)	0	0	0
29/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	63,661.0000	66,417.0000	4.329	0	0	0
29/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	45,892.0000	48,569.0000	5.833	0	0	0
29/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,488.0000	1,110.0000	(25.403)	0	0	0
29/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	13,990.0000	12,239.0000	(12.516)	0	0	0
29/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	26,054.0000	23,755.0000	(8.824)	0	0	0
29/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	29,426.0000	31,820.0000	8.136	0	0	0
29/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	16,279.0000	18,038.0000	10.805	0	0	0
29/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
29/12/2005	R201	2006/05/04			Bond Future	7.4140	7.4560	0.566	0.0000	0.0000	0
29/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	114,312.0000	111,621.0000	(2.354)	0	0	0
29/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	58,677.0000	56,314.0000	(4.027)	0	0	0
29/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	3,566.0000	3,853.0000	8.048	0	0	0
29/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	1,839.0000	1,981.0000	7.722	0	0	0
29/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	2,538.0000	2,739.0000	7.920	0	0	0
29/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	86,539.0000	83,964.0000	(2.976)	0	0	0
29/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	100,615.0000	97,981.0000	(2.618)	0	0	0
29/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	72,505.0000	70,015.0000	(3.434)	0	0	0
29/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	11,257.0000	12,113.0000	7.604	0	0	0
29/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	45,313.0000	43,130.0000	(4.818)	0	0	0
29/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	22,556.0000	20,970.0000	(7.031)	0	0	0
29/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,043.0000	1,128.0000	8.150	0	0	0
29/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	5,097.0000	5,509.0000	8.083	0	0	0
29/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	33,213.0000	31,292.0000	(5.784)	0	0	0
29/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	7,391.0000	7,984.0000	8.023	0	0	0
29/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	16,882.0000	18,072.0000	7.049	0	0	0
29/12/2005	R201	2006/08/03			Bond Future	7.4200	7.4640	0.593	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
29/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	13,730.0000	14,520.0000	5.754	0	0	0
29/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	50,444.0000	48,391.0000	(4.070)	0	0	0
29/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	75,966.0000	73,623.0000	(3.084)	0	0	0
29/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	10,961.0000	11,587.0000	5.711	0	0	0
29/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	39,128.0000	37,290.0000	(4.697)	0	0	0
29/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	63,007.0000	60,791.0000	(3.517)	0	0	0
29/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	18,040.0000	19,045.0000	5.571	0	0	0
29/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	8,876.0000	9,375.0000	5.622	0	0	0
29/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	7,290.0000	7,692.0000	5.514	0	0	0
29/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	102,409.0000	99,893.0000	(2.457)	0	0	0
29/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,070.0000	6,396.0000	5.371	0	0	0
29/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	23,723.0000	24,985.0000	5.320	0	0	0
29/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	114,811.0000	112,210.0000	(2.265)	0	0	0
29/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	28,884.0000	27,304.0000	(5.470)	0	0	0
29/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,256.0000	4,498.0000	5.686	0	0	0
29/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	89,143.0000	86,702.0000	(2.738)	0	0	0
29/12/2005	R203	2006/02/02			Bond Future	7.4110	7.4460	0.472	0.0000	0.0000	0
29/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
29/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	100,539.0000	97,737.0000	(2.787)	0	0	0
29/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
29/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	117,879.0000	115,077.0000	(2.377)	0	0	0
29/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	82,773.0000	79,973.0000	(3.383)	0	0	0
29/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	5,825.0000	4,832.0000	(17.047)	0	0	0
29/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	18,842.0000	20,651.0000	9.601	0	0	0
29/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,603.0000	1,230.0000	(23.269)	0	0	0
29/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	35,254.0000	37,683.0000	6.890	0	0	0
29/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	513.0000	609.0000	18.713	0	0	0
29/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	14,958.0000	13,162.0000	(12.007)	0	0	0
29/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	7,852.0000	8,858.0000	12.812	0	0	0
29/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	46,388.0000	43,683.0000	(5.831)	0	0	0
29/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	2,399.0000	2,784.0000	16.048	0	0	0
29/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	29,131.0000	26,714.0000	(8.297)	0	0	0
29/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	74.0000	90.0000	21.622	0	0	0
29/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	64,623.0000	61,837.0000	(4.311)	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
29/12/2005	R203	2006/05/04			Bond Future	7.4160	7.4530	0.499	0.0000	0.0000	0
29/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	43,000.0000	45,047.0000	4.760	0	0	0
29/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	16,139.0000	14,873.0000	(7.844)	0	0	0
29/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	611.0000	684.0000	11.948	0	0	0
29/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	99,415.0000	96,570.0000	(2.862)	0	0	0
29/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	1,441.0000	1,597.0000	10.826	0	0	0
29/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	82,693.0000	79,931.0000	(3.340)	0	0	0
29/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	29,362.0000	31,013.0000	5.623	0	0	0
29/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	116,173.0000	113,286.0000	(2.485)	0	0	0
29/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	237.0000	267.0000	12.658	0	0	0
29/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	9,452.0000	8,580.0000	(9.226)	0	0	0
29/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	66,375.0000	63,759.0000	(3.941)	0	0	0
29/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	50,981.0000	48,594.0000	(4.682)	0	0	0
29/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	6,140.0000	6,671.0000	8.648	0	0	0
29/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	37,126.0000	35,055.0000	(5.578)	0	0	0
29/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	25,385.0000	23,701.0000	(6.634)	0	0	0
29/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	18,776.0000	20,010.0000	6.572	0	0	0
29/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	3,107.0000	3,409.0000	9.720	0	0	0
29/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	11,166.0000	12,014.0000	7.594	0	0	0
29/12/2005	R203	2006/08/03			Bond Future	7.4190	7.4570	0.512	0.0000	0.0000	0
29/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	2,417.0000	2,618.0000	8.316	0	0	0
29/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	99,625.0000	96,875.0000	(2.760)	0	0	0
29/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	1,310.0000	1,427.0000	8.931	0	0	0
29/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	115,437.0000	112,604.0000	(2.454)	0	0	0
29/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	4,249.0000	4,574.0000	7.649	0	0	0
29/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	48,690.0000	50,613.0000	3.949	0	0	0
29/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	35,929.0000	37,541.0000	4.487	0	0	0
29/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	15,419.0000	14,391.0000	(6.667)	0	0	0
29/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	22,672.0000	21,333.0000	(5.906)	0	0	0
29/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	84,131.0000	81,504.0000	(3.123)	0	0	0
29/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	42,771.0000	40,809.0000	(4.587)	0	0	0
29/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	7,121.0000	7,617.0000	6.965	0	0	0
29/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	55,354.0000	53,122.0000	(4.032)	0	0	0
29/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	25,532.0000	26,825.0000	5.064	0	0	0

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29/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	11,392.0000	12,111.0000	6.311	0	0	0
29/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	31,810.0000	30,152.0000	(5.212)	0	0	0
29/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	69,258.0000	66,803.0000	(3.545)	0	0	0
29/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	17,424.0000	18,413.0000	5.676	0	0	0
29/12/2005	R204	2006/02/02			Bond Future	7.3800	7.4150	0.474	0.0000	0.0000	0
29/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	467.0000	554.0000	18.630	0	0	0
29/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	51,427.0000	48,545.0000	(5.604)	0	0	0
29/12/2005	R204	2006/05/04			Bond Future	7.3850	7.4210	0.487	0.0000	0.0000	0
29/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	6,112.0000	6,627.0000	8.426	0	0	0
29/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	56,048.0000	53,548.0000	(4.460)	0	0	0
29/12/2005	R204	2006/08/03			Bond Future	7.3880	7.4260	0.514	0.0000	0.0000	0
29/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	11,626.0000	12,361.0000	6.322	0	0	0
29/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	60,706.0000	58,300.0000	(3.963)	0	0	0
29/12/2005	R207	2006/02/02			Bond Future	7.3420	7.3780	0.490	0.0000	0.0000	0
29/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	386.0000	461.0000	19.430	0	0	0
29/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	54,779.0000	51,768.0000	(5.497)	0	0	0
29/12/2005	R207	2006/05/04			Bond Future	7.3470	7.3840	0.504	0.0000	0.0000	0
29/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	5,680.0000	6,178.0000	8.768	0	0	0
29/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	59,114.0000	56,476.0000	(4.463)	0	0	0
29/12/2005	R207	2006/08/03			Bond Future	7.3500	7.3880	0.517	0.0000	0.0000	0
29/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	63,751.0000	61,272.0000	(3.889)	0	0	0
29/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	11,122.0000	11,828.0000	6.348	0	0	0

**Grand Total:**

**2,374**