



Derivatives High/Low Report

High/Low for 24/06/2005

| 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 |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/06/2005 | GOVI 2005/08/04 | | | jGovi | 223.6640 | 223.9080 | 0.109 | 0.0000 | 0.0000 | 17 |
| 24/06/2005 | GOVI 2005/08/04 | 224.00 | Put | jGovi | 36,508.0000 | 34,603.0000 | (5.218) | 0 | 0 | 0 |
| 24/06/2005 | GOVI 2005/08/04 | 224.00 | Call | jGovi | 33,148.0000 | 33,683.0000 | 1.614 | 0 | 0 | 0 |
| 24/06/2005 | GOVI 2005/11/03 | | | jGovi | 227.5190 | 227.7650 | 0.108 | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | GOVI 2005/11/03 | 228.00 | Call | jGovi | 33,827.0000 | 34,514.0000 | 2.031 | 0 | 0 | 0 |
| 24/06/2005 | GOVI 2005/11/03 | 228.00 | Put | jGovi | 38,637.0000 | 36,864.0000 | (4.589) | 0 | 0 | 0 |
| 24/06/2005 | J152 2006/02/28 | | | jSwap | 7.0778 | 7.0744 | (0.048) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | J153 2010/08/31 | | | jSwap | 7.7808 | 7.7674 | (0.172) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | J157 2015/09/15 | | | jSwap | 8.0314 | 7.9993 | (0.400) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | J186 2026/12/21 | | | jSwap | 7.7209 | 7.6907 | (0.391) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | J194 2008/02/28 | | | jSwap | 7.3976 | 7.3834 | (0.191) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | J201 2014/12/22 | | | jSwap | 8.0372 | 8.0052 | (0.399) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | J203 2017/09/15 | | | jSwap | 8.0156 | 7.9877 | (0.348) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | J204 2018/12/21 | | | jSwap | 8.0026 | 7.9690 | (0.420) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JBAR 2005/03/16 | | | jBar | 6.9540 | 6.9540 | - | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/06/2005 | JFRA | 2005/08/04 | | | jFra | 6.9210 | 6.9190 | (0.029) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2005/08/04 | 7.25 | Put | Option on jFra | 841.0000 | 843.0000 | 0.238 | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2005/08/04 | 7.25 | Call | Option on jFra | 34.0000 | 31.0000 | (8.824) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2005/11/03 | | | jFra | 6.7520 | 6.7460 | (0.089) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2005/11/03 | 7.25 | Put | Option on jFra | 1,441.0000 | 1,443.0000 | 0.139 | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2005/11/03 | 7.25 | Call | Option on jFra | 220.0000 | 207.0000 | (5.909) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/02/02 | | | jFra | 6.8210 | 6.8060 | (0.220) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2006/02/02 | 7.25 | Put | Option on jFra | 1,700.0000 | 1,713.0000 | 0.765 | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/02/02 | 7.25 | Call | Option on jFra | 648.0000 | 624.0000 | (3.704) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/05/04 | | | jFra | 6.9360 | 6.9220 | (0.202) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 1,496.0000 | 1,496.0000 | - | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 1,339.0000 | 1,305.0000 | (2.539) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/08/03 | | | jFra | 7.1450 | 7.1350 | (0.140) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 1,503.0000 | 1,500.0000 | (0.200) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 1,858.0000 | 1,830.0000 | (1.507) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/11/02 | | | jFra | 7.3810 | 7.3690 | (0.163) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 2,378.0000 | 2,355.0000 | (0.967) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 1,446.0000 | 1,452.0000 | 0.415 | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2007/02/01 | | | jFra | 7.6220 | 7.6020 | (0.262) | 0.0000 | 0.0000 | 500 |
| 24/06/2005 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 2,188.0000 | 2,146.0000 | (1.920) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 1,889.0000 | 1,896.0000 | 0.371 | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2007/05/03 | | | jFra | 7.8140 | 7.7880 | (0.333) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 1,992.0000 | 1,986.0000 | (0.301) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 2,758.0000 | 2,690.0000 | (2.466) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2007/08/02 | | | jFra | 7.9690 | 7.9410 | (0.351) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 3,402.0000 | 3,328.0000 | (2.175) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 2,255.0000 | 2,249.0000 | (0.266) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/06/2005 | JFRA | 2007/11/01 | | | jFra | 8.0300 | 8.0120 | (0.224) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 3,941.0000 | 3,894.0000 | (1.193) | 0 | 0 | 0 |
| 24/06/2005 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 2,547.0000 | 2,548.0000 | 0.039 | 0 | 0 | 0 |
| 24/06/2005 | JN02 | 2005/08/04 | | | jNote | 7.1600 | 7.1470 | (0.182) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JN02 | 2005/08/04 | 7.50 | Call | Option on jNote | 1,179.0000 | 1,064.0000 | (9.754) | 0 | 0 | 0 |
| 24/06/2005 | JN02 | 2005/08/04 | 7.50 | Put | Option on jNote | 7,456.0000 | 7,578.0000 | 1.636 | 0 | 0 | 0 |
| 24/06/2005 | JN02 | 2005/11/03 | | | jNote | 7.2870 | 7.2710 | (0.220) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JN02 | 2005/11/03 | 7.50 | Call | Option on jNote | 5,007.0000 | 4,798.0000 | (4.174) | 0 | 0 | 0 |
| 24/06/2005 | JN02 | 2005/11/03 | 7.50 | Put | Option on jNote | 8,937.0000 | 9,024.0000 | 0.973 | 0 | 0 | 0 |
| 24/06/2005 | JN05 | 2005/08/04 | | | jNote | 7.7470 | 7.7330 | (0.181) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JN05 | 2005/08/04 | 8.00 | Put | Option on jNote | 14,277.0000 | 14,548.0000 | 1.898 | 0 | 0 | 0 |
| 24/06/2005 | JN05 | 2005/08/04 | 8.00 | Call | Option on jNote | 3,794.0000 | 3,482.0000 | (8.224) | 0 | 0 | 0 |
| 24/06/2005 | JN05 | 2005/11/03 | | | jNote | 7.8210 | 7.8050 | (0.205) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JN05 | 2005/11/03 | 8.00 | Put | Option on jNote | 18,615.0000 | 18,834.0000 | 1.176 | 0 | 0 | 0 |
| 24/06/2005 | JN05 | 2005/11/03 | 8.00 | Call | Option on jNote | 11,214.0000 | 10,769.0000 | (3.968) | 0 | 0 | 0 |
| 24/06/2005 | JN10 | 2005/08/04 | | | jNote | 7.9890 | 7.9550 | (0.426) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JN10 | 2005/08/04 | 8.00 | Call | Option on jNote | 12,309.0000 | 10,928.0000 | (11.219) | 0 | 0 | 0 |
| 24/06/2005 | JN10 | 2005/08/04 | 8.00 | Put | Option on jNote | 13,070.0000 | 14,036.0000 | 7.391 | 0 | 0 | 0 |
| 24/06/2005 | JN10 | 2005/11/03 | | | jNote | 8.0290 | 7.9950 | (0.423) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JN10 | 2005/11/03 | 8.00 | Call | Option on jNote | 24,261.0000 | 22,788.0000 | (6.071) | 0 | 0 | 0 |
| 24/06/2005 | JN10 | 2005/11/03 | 8.00 | Put | Option on jNote | 22,268.0000 | 23,134.0000 | 3.889 | 0 | 0 | 0 |
| 24/06/2005 | JROD | 2005/06/30 | | | jRod | 6.8250 | 6.8240 | (0.015) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2005/07/29 | | | jRod | 6.8030 | 6.8020 | (0.015) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2005/08/31 | | | jRod | 6.9000 | 6.8990 | (0.014) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/06/2005 | JROD | 2005/09/30 | | | jRod | 6.8940 | 6.8930 | (0.015) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2005/10/31 | | | jRod | 6.8670 | 6.8640 | (0.044) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2005/11/30 | | | jRod | 6.8720 | 6.8670 | (0.073) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2005/12/30 | | | jRod | 6.8600 | 6.8550 | (0.073) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2006/01/31 | | | jRod | 6.8480 | 6.8400 | (0.117) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2006/02/28 | | | jRod | 6.8710 | 6.8620 | (0.131) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2006/03/31 | | | jRod | 6.8850 | 6.8780 | (0.102) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2006/04/28 | | | jRod | 6.8930 | 6.8870 | (0.087) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | JROD | 2006/05/31 | | | jRod | 6.9270 | 6.9220 | (0.072) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R152 | 2005/08/04 | | | Bond Future | 6.7030 | 6.6990 | (0.060) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R152 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 24/06/2005 | R152 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 5,770.0000 | 5,792.0000 | 0.381 | 0 | 0 | 0 |
| 24/06/2005 | R152 | 2005/11/03 | | | Bond Future | 6.5370 | 6.5310 | (0.092) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R152 | 2005/11/03 | 6.75 | Put | Option on Bond Future | 571.0000 | 546.0000 | (4.378) | 0 | 0 | 0 |
| 24/06/2005 | R152 | 2005/11/03 | 6.75 | Call | Option on Bond Future | 1,236.0000 | 1,231.0000 | (0.405) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | | | Bond Future | 7.5650 | 7.5440 | (0.278) | 0.0000 | 0.0000 | 1 |
| 24/06/2005 | R153 | 2005/08/04 | 9.25 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 5,089.0000 | 4,575.0000 | (10.100) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 8.75 | Call | Option on Bond Future | 54,248.0000 | 55,225.0000 | 1.801 | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 32,415.0000 | 33,274.0000 | 2.650 | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 698.0000 | 568.0000 | (18.625) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 8.75 | Put | Option on Bond Future | 41.0000 | 29.0000 | (29.268) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 13,760.0000 | 14,235.0000 | 3.452 | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 9.00 | Call | Option on Bond Future | 65,257.0000 | 66,243.0000 | 1.511 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 24/06/2005 | R153 | 2005/08/04 | 9.25 | Call | Option on Bond Future | 76,160.0000 | 77,148.0000 | 1.297 | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/08/04 | 9.00 | Put | Option on Bond Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/11/03 | | | Bond Future | 7.6080 | 7.5860 | (0.289) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R153 | 2005/11/03 | 7.75 | Put | Option on Bond Future | 12,513.0000 | 11,883.0000 | (5.035) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/11/03 | 8.50 | Call | Option on Bond Future | 42,245.0000 | 42,967.0000 | 1.709 | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/11/03 | 8.50 | Put | Option on Bond Future | 3,048.0000 | 2,782.0000 | (8.727) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 25,668.0000 | 26,152.0000 | 1.886 | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 8,240.0000 | 7,737.0000 | (6.104) | 0 | 0 | 0 |
| 24/06/2005 | R153 | 2005/11/03 | 7.75 | Call | Option on Bond Future | 18,863.0000 | 19,221.0000 | 1.898 | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/08/04 | | | Bond Future | 7.9770 | 7.9560 | (0.263) | 0.0000 | 0.0000 | 1 |
| 24/06/2005 | R157 | 2005/08/04 | 8.75 | Call | Option on Bond Future | 65,887.0000 | 67,433.0000 | 2.346 | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/08/04 | 9.00 | Put | Option on Bond Future | 874.0000 | 748.0000 | (14.416) | 0 | 0 | 500 |
| 24/06/2005 | R157 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 8,922.0000 | 9,320.0000 | 4.461 | 0 | 0 | 200 |
| 24/06/2005 | R157 | 2005/08/04 | 8.75 | Put | Option on Bond Future | 2,009.0000 | 1,761.0000 | (12.344) | 0 | 0 | 400 |
| 24/06/2005 | R157 | 2005/08/04 | 9.00 | Call | Option on Bond Future | 84,538.0000 | 86,205.0000 | 1.972 | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 28,487.0000 | 27,092.0000 | (4.897) | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 8,790.0000 | 8,063.0000 | (8.271) | 0 | 0 | 200 |
| 24/06/2005 | R157 | 2005/08/04 | 9.25 | Put | Option on Bond Future | 364.0000 | 304.0000 | (16.484) | 0 | 0 | 100 |
| 24/06/2005 | R157 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 16,467.0000 | 15,420.0000 | (6.358) | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/08/04 | 9.25 | Call | Option on Bond Future | 103,403.0000 | 105,137.0000 | 1.677 | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 18,429.0000 | 19,176.0000 | 4.053 | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 31,827.0000 | 32,894.0000 | 3.352 | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/11/03 | | | Bond Future | 8.0190 | 7.9970 | (0.274) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R157 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 27,191.0000 | 27,749.0000 | 2.052 | 0 | 0 | 0 |
| 24/06/2005 | R157 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 28,776.0000 | 27,498.0000 | (4.441) | 0 | 0 | 0 |
| 24/06/2005 | R186 | 2005/08/04 | | | Bond Future | 7.5870 | 7.5610 | (0.343) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R186 | 2005/08/04 | 7.25 | Call | Option on Bond Future | 14,021.0000 | 14,443.0000 | 3.010 | 0 | 0 | 0 |
| 24/06/2005 | R186 | 2005/08/04 | 7.25 | Put | Option on Bond Future | 58,686.0000 | 55,743.0000 | (5.015) | 0 | 0 | 0 |
| 24/06/2005 | R186 | 2005/11/03 | | | Bond Future | 7.6020 | 7.5760 | (0.342) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R186 | 2005/11/03 | 7.25 | Call | Option on Bond Future | 36,428.0000 | 37,044.0000 | 1.691 | 0 | 0 | 0 |
| 24/06/2005 | R186 | 2005/11/03 | 7.25 | Put | Option on Bond Future | 82,731.0000 | 80,011.0000 | (3.288) | 0 | 0 | 0 |

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| 24/06/2005 | R194 | 2005/08/04 | | | Bond Future | 7.2760 | 7.2600 | (0.220) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R194 | 2005/08/04 | 7.50 | Put | Option on Bond Future | 2,437.0000 | 2,221.0000 | (8.863) | 0 | 0 | 0 |
| 24/06/2005 | R194 | 2005/08/04 | 7.50 | Call | Option on Bond Future | 7,766.0000 | 7,932.0000 | 2.138 | 0 | 0 | 0 |
| 24/06/2005 | R194 | 2005/11/03 | | | Bond Future | 7.3180 | 7.3000 | (0.246) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R194 | 2005/11/03 | 7.50 | Put | Option on Bond Future | 6,211.0000 | 5,939.0000 | (4.379) | 0 | 0 | 0 |
| 24/06/2005 | R194 | 2005/11/03 | 7.50 | Call | Option on Bond Future | 10,146.0000 | 10,264.0000 | 1.163 | 0 | 0 | 0 |
| 24/06/2005 | R201 | 2005/08/04 | | | Bond Future | 8.0130 | 7.9870 | (0.324) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R201 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 12,658.0000 | 11,534.0000 | (8.880) | 0 | 0 | 0 |
| 24/06/2005 | R201 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 11,786.0000 | 12,407.0000 | 5.269 | 0 | 0 | 0 |
| 24/06/2005 | R201 | 2005/11/03 | | | Bond Future | 8.0530 | 8.0260 | (0.335) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R201 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 20,215.0000 | 20,785.0000 | 2.820 | 0 | 0 | 0 |
| 24/06/2005 | R201 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 23,697.0000 | 22,496.0000 | (5.068) | 0 | 0 | 0 |
| 24/06/2005 | R203 | 2005/08/04 | | | Bond Future | 8.0200 | 7.9990 | (0.262) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R203 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 15,824.0000 | 14,688.0000 | (7.179) | 0 | 0 | 0 |
| 24/06/2005 | R203 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 14,274.0000 | 14,766.0000 | 3.447 | 0 | 0 | 0 |
| 24/06/2005 | R203 | 2005/11/03 | | | Bond Future | 8.0550 | 8.0330 | (0.273) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R203 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 29,168.0000 | 27,952.0000 | (4.169) | 0 | 0 | 0 |
| 24/06/2005 | R203 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 24,964.0000 | 25,427.0000 | 1.855 | 0 | 0 | 0 |
| 24/06/2005 | R204 | 2005/08/04 | | | Bond Future | 8.0040 | 7.9880 | (0.200) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R204 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 8,194.0000 | 7,498.0000 | (8.494) | 0 | 0 | 0 |
| 24/06/2005 | R204 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 27,889.0000 | 28,494.0000 | 2.169 | 0 | 0 | 0 |
| 24/06/2005 | R204 | 2005/11/03 | | | Bond Future | 8.0350 | 8.0190 | (0.199) | 0.0000 | 0.0000 | 0 |
| 24/06/2005 | R204 | 2005/11/03 | 8.25 | Put | Option on Bond Future | 21,318.0000 | 20,468.0000 | (3.987) | 0 | 0 | 0 |
| 24/06/2005 | R204 | 2005/11/03 | 8.25 | Call | Option on Bond Future | 38,325.0000 | 38,756.0000 | 1.125 | 0 | 0 | 0 |

Grand Total:

1,919