



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/05/2005

| 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 |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/05/2005 | GOVI 2005/08/04 | | | jGovi | 220.0080 | 219.7100 | (0.135) | 0.0000 | 0.0000 | 17 |
| 10/05/2005 | GOVI 2005/08/04 | 224.00 | Put | jGovi | 75,172.0000 | 76,791.0000 | 2.154 | 0 | 0 | 0 |
| 10/05/2005 | GOVI 2005/08/04 | 224.00 | Call | jGovi | 35,252.0000 | 33,891.0000 | (3.861) | 0 | 0 | 0 |
| 10/05/2005 | GOVI 2005/11/03 | | | jGovi | 223.6930 | 223.3870 | (0.137) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | GOVI 2005/11/03 | 228.00 | Call | jGovi | 24,378.0000 | 23,038.0000 | (5.497) | 0 | 0 | 0 |
| 10/05/2005 | GOVI 2005/11/03 | 228.00 | Put | jGovi | 67,448.0000 | 69,168.0000 | 2.550 | 0 | 0 | 0 |
| 10/05/2005 | J152 2006/02/28 | | | jSwap | 7.0684 | 7.0802 | 0.167 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | J153 2010/08/31 | | | jSwap | 8.1672 | 8.2147 | 0.582 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | J157 2015/09/15 | | | jSwap | 8.4978 | 8.5531 | 0.651 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | J186 2026/12/21 | | | jSwap | 8.1185 | 8.1696 | 0.630 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | J194 2008/02/28 | | | jSwap | 7.6391 | 7.6795 | 0.529 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | J201 2014/12/22 | | | jSwap | 8.4499 | 8.5068 | 0.674 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | J203 2017/09/15 | | | jSwap | 8.4656 | 8.5202 | 0.645 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | J204 2018/12/21 | | | jSwap | 8.3933 | 8.4469 | 0.639 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/05/2005 | JBAR | 2005/03/16 | | | jBar | 6.9430 | 6.9430 | - | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JFRA | 2005/08/04 | | | jFra | 6.8170 | 6.8300 | 0.191 | 0.0000 | 0.0000 | 1,000 |
| 10/05/2005 | JFRA | 2005/08/04 | 7.25 | Put | Option on jFra | 1,195.0000 | 1,164.0000 | (2.594) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2005/08/04 | 7.25 | Call | Option on jFra | 134.0000 | 134.0000 | - | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2005/11/03 | | | jFra | 6.7550 | 6.7790 | 0.355 | 0.0000 | 0.0000 | 1,000 |
| 10/05/2005 | JFRA | 2005/11/03 | 7.25 | Call | Option on jFra | 452.0000 | 463.0000 | 2.434 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2005/11/03 | 7.25 | Put | Option on jFra | 1,666.0000 | 1,618.0000 | (2.881) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/02/02 | | | jFra | 6.9500 | 6.9810 | 0.446 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JFRA | 2006/02/02 | 7.25 | Call | Option on jFra | 1,051.0000 | 1,074.0000 | 2.188 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/02/02 | 7.25 | Put | Option on jFra | 1,786.0000 | 1,733.0000 | (2.968) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/05/04 | | | jFra | 7.2150 | 7.2500 | 0.485 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 1,948.0000 | 1,993.0000 | 2.310 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 1,421.0000 | 1,381.0000 | (2.815) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/08/03 | | | jFra | 7.4760 | 7.5110 | 0.468 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 1,371.0000 | 1,335.0000 | (2.626) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 2,536.0000 | 2,585.0000 | 1.932 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/11/02 | | | jFra | 7.7300 | 7.7520 | 0.285 | 0.0000 | 0.0000 | 750 |
| 10/05/2005 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 3,088.0000 | 3,111.0000 | 0.745 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 1,302.0000 | 1,272.0000 | (2.304) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/02/01 | | | jFra | 8.0960 | 8.1350 | 0.482 | 0.0000 | 0.0000 | 250 |
| 10/05/2005 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 1,598.0000 | 1,564.0000 | (2.128) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 3,055.0000 | 3,116.0000 | 1.997 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/05/03 | | | jFra | 8.2340 | 8.3130 | 0.959 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 3,707.0000 | 3,822.0000 | 3.102 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 1,914.0000 | 1,837.0000 | (4.023) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/08/02 | | | jFra | 8.4670 | 8.5630 | 1.134 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/05/2005 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 2,143.0000 | 2,053.0000 | (4.200) | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 4,505.0000 | 4,648.0000 | 3.174 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/11/01 | | | jFra | 8.5170 | 8.6110 | 1.104 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 4,967.0000 | 5,126.0000 | 3.201 | 0 | 0 | 0 |
| 10/05/2005 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 2,299.0000 | 2,210.0000 | (3.871) | 0 | 0 | 0 |
| 10/05/2005 | JN02 | 2005/08/04 | | | jNote | 7.3870 | 7.4210 | 0.460 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JN02 | 2005/08/04 | 7.50 | Call | Option on jNote | 4,601.0000 | 4,840.0000 | 5.195 | 0 | 0 | 0 |
| 10/05/2005 | JN02 | 2005/08/04 | 7.50 | Put | Option on jNote | 6,687.0000 | 6,298.0000 | (5.817) | 0 | 0 | 0 |
| 10/05/2005 | JN02 | 2005/11/03 | | | jNote | 7.5900 | 7.6340 | 0.580 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JN02 | 2005/11/03 | 7.50 | Put | Option on jNote | 7,823.0000 | 7,408.0000 | (5.305) | 0 | 0 | 0 |
| 10/05/2005 | JN02 | 2005/11/03 | 7.50 | Call | Option on jNote | 9,480.0000 | 9,874.0000 | 4.156 | 0 | 0 | 0 |
| 10/05/2005 | JN05 | 2005/08/04 | | | jNote | 8.1600 | 8.2120 | 0.637 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JN05 | 2005/08/04 | 8.00 | Call | Option on jNote | 15,615.0000 | 16,820.0000 | 7.717 | 0 | 0 | 0 |
| 10/05/2005 | JN05 | 2005/08/04 | 8.00 | Put | Option on jNote | 9,041.0000 | 8,118.0000 | (10.209) | 0 | 0 | 0 |
| 10/05/2005 | JN05 | 2005/11/03 | | | jNote | 8.2760 | 8.3300 | 0.652 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JN05 | 2005/11/03 | 8.00 | Call | Option on jNote | 23,852.0000 | 25,140.0000 | 5.400 | 0 | 0 | 0 |
| 10/05/2005 | JN05 | 2005/11/03 | 8.00 | Put | Option on jNote | 12,550.0000 | 11,643.0000 | (7.227) | 0 | 0 | 0 |
| 10/05/2005 | JN10 | 2005/08/04 | | | jNote | 8.4710 | 8.5290 | 0.685 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JN10 | 2005/08/04 | 8.00 | Put | Option on jNote | 6,738.0000 | 5,745.0000 | (14.737) | 0 | 0 | 0 |
| 10/05/2005 | JN10 | 2005/08/04 | 8.00 | Call | Option on jNote | 38,598.0000 | 41,443.0000 | 7.371 | 0 | 0 | 0 |
| 10/05/2005 | JN10 | 2005/11/03 | | | jNote | 8.5340 | 8.5930 | 0.691 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JN10 | 2005/11/03 | 8.00 | Put | Option on jNote | 12,852.0000 | 11,609.0000 | (9.672) | 0 | 0 | 0 |
| 10/05/2005 | JN10 | 2005/11/03 | 8.00 | Call | Option on jNote | 48,823.0000 | 51,453.0000 | 5.387 | 0 | 0 | 0 |
| 10/05/2005 | JROD | 2005/05/31 | | | jRod | 7.0130 | 7.0100 | (0.043) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2005/06/30 | | | jRod | 6.9310 | 6.9280 | (0.043) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/05/2005 | JROD | 2005/07/29 | | | jRod | 6.9230 | 6.9210 | (0.029) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2005/08/31 | | | jRod | 6.9810 | 6.9800 | (0.014) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2005/09/30 | | | jRod | 6.9140 | 6.9130 | (0.014) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2005/10/31 | | | jRod | 6.8860 | 6.8850 | (0.015) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2005/11/30 | | | jRod | 6.9300 | 6.9300 | - | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2005/12/30 | | | jRod | 6.8860 | 6.8860 | - | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2006/01/31 | | | jRod | 6.8730 | 6.8740 | 0.015 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2006/02/28 | | | jRod | 6.9150 | 6.9160 | 0.014 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2006/03/31 | | | jRod | 6.8840 | 6.8860 | 0.029 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2006/04/28 | | | jRod | 6.8740 | 6.8770 | 0.044 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | JROD | 2006/05/31 | | | jRod | 6.9070 | 6.9110 | 0.058 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R152 | 2005/08/04 | | | Bond Future | 6.5800 | 6.5670 | (0.198) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R152 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 33.0000 | 28.0000 | (15.152) | 0 | 0 | 0 |
| 10/05/2005 | R152 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 6,484.0000 | 6,552.0000 | 1.049 | 0 | 0 | 0 |
| 10/05/2005 | R152 | 2005/11/03 | | | Bond Future | 6.4800 | 6.4600 | (0.309) | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R152 | 2005/11/03 | 6.75 | Put | Option on Bond Future | 826.0000 | 788.0000 | (4.600) | 0 | 0 | 0 |
| 10/05/2005 | R152 | 2005/11/03 | 6.75 | Call | Option on Bond Future | 1,670.0000 | 1,694.0000 | 1.437 | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | | | Bond Future | 7.9110 | 7.9320 | 0.265 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 9.25 | Call | Option on Bond Future | 60,406.0000 | 59,445.0000 | (1.591) | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 9.25 | Put | Option on Bond Future | 400.0000 | 411.0000 | 2.750 | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 17,326.0000 | 17,792.0000 | 2.690 | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 6,789.0000 | 7,000.0000 | 3.108 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/05/2005 | R153 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 9,844.0000 | 9,338.0000 | (5.140) | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 8.75 | Call | Option on Bond Future | 40,013.0000 | 39,103.0000 | (2.274) | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 22,353.0000 | 21,592.0000 | (3.404) | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 8.75 | Put | Option on Bond Future | 1,958.0000 | 2,020.0000 | 3.166 | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 9.00 | Put | Option on Bond Future | 926.0000 | 954.0000 | 3.024 | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/08/04 | 9.00 | Call | Option on Bond Future | 50,022.0000 | 49,078.0000 | (1.887) | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/11/03 | | | Bond Future | 7.9910 | 8.0130 | 0.275 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R153 | 2005/11/03 | 7.75 | Put | Option on Bond Future | 24,579.0000 | 25,046.0000 | 1.900 | 0 | 0 | 0 |
| 10/05/2005 | R153 | 2005/11/03 | 7.75 | Call | Option on Bond Future | 13,898.0000 | 13,396.0000 | (3.612) | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | | | Bond Future | 8.4060 | 8.4320 | 0.309 | 0.0000 | 0.0000 | 1 |
| 10/05/2005 | R157 | 2005/08/04 | 9.25 | Call | Option on Bond Future | 72,337.0000 | 70,431.0000 | (2.635) | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | 8.75 | Call | Option on Bond Future | 41,477.0000 | 39,904.0000 | (3.792) | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | 9.00 | Call | Option on Bond Future | 56,296.0000 | 54,529.0000 | (3.139) | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | 8.75 | Put | Option on Bond Future | 13,563.0000 | 14,128.0000 | 4.166 | 0 | 0 | 400 |
| 10/05/2005 | R157 | 2005/08/04 | 9.00 | Put | Option on Bond Future | 8,597.0000 | 8,968.0000 | 4.315 | 0 | 0 | 500 |
| 10/05/2005 | R157 | 2005/08/04 | 9.25 | Put | Option on Bond Future | 5,262.0000 | 5,494.0000 | 4.409 | 0 | 0 | 100 |
| 10/05/2005 | R157 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 60,396.0000 | 62,108.0000 | 2.835 | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 43,989.0000 | 45,241.0000 | 2.846 | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 9,986.0000 | 9,280.0000 | (7.070) | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 4,866.0000 | 4,440.0000 | (8.755) | 0 | 0 | 200 |
| 10/05/2005 | R157 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 17,807.0000 | 16,787.0000 | (5.728) | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 30,734.0000 | 31,852.0000 | 3.638 | 0 | 0 | 200 |
| 10/05/2005 | R157 | 2005/11/03 | | | Bond Future | 8.4740 | 8.5010 | 0.319 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R157 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 17,015.0000 | 16,177.0000 | (4.925) | 0 | 0 | 0 |
| 10/05/2005 | R157 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 55,826.0000 | 57,153.0000 | 2.377 | 0 | 0 | 0 |
| 10/05/2005 | R186 | 2005/08/04 | | | Bond Future | 7.8040 | 7.8350 | 0.397 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R186 | 2005/08/04 | 7.25 | Put | Option on Bond Future | 91,522.0000 | 93,865.0000 | 2.560 | 0 | 0 | 0 |
| 10/05/2005 | R186 | 2005/08/04 | 7.25 | Call | Option on Bond Future | 19,283.0000 | 17,760.0000 | (7.898) | 0 | 0 | 0 |
| 10/05/2005 | R186 | 2005/11/03 | | | Bond Future | 7.8300 | 7.8620 | 0.409 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R186 | 2005/11/03 | 7.25 | Call | Option on Bond Future | 36,574.0000 | 34,666.0000 | (5.217) | 0 | 0 | 0 |
| 10/05/2005 | R186 | 2005/11/03 | 7.25 | Put | Option on Bond Future | 111,586.0000 | 113,629.0000 | 1.831 | 0 | 0 | 0 |

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| 10/05/2005 | R194 | 2005/08/04 | | | Bond Future | 7.5090 | 7.5300 | 0.280 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R194 | 2005/08/04 | 7.50 | Call | Option on Bond Future | 7,206.0000 | 6,889.0000 | (4.399) | 0 | 0 | 0 |
| 10/05/2005 | R194 | 2005/08/04 | 7.50 | Put | Option on Bond Future | 7,420.0000 | 7,600.0000 | 2.426 | 0 | 0 | 0 |
| 10/05/2005 | R194 | 2005/11/03 | | | Bond Future | 7.6030 | 7.6280 | 0.329 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R194 | 2005/11/03 | 7.50 | Put | Option on Bond Future | 11,154.0000 | 11,393.0000 | 2.143 | 0 | 0 | 0 |
| 10/05/2005 | R194 | 2005/11/03 | 7.50 | Call | Option on Bond Future | 8,935.0000 | 8,637.0000 | (3.335) | 0 | 0 | 0 |
| 10/05/2005 | R201 | 2005/08/04 | | | Bond Future | 8.4280 | 8.4630 | 0.415 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R201 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 7,197.0000 | 6,508.0000 | (9.573) | 0 | 0 | 0 |
| 10/05/2005 | R201 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 35,410.0000 | 36,984.0000 | 4.445 | 0 | 0 | 0 |
| 10/05/2005 | R201 | 2005/11/03 | | | Bond Future | 8.4930 | 8.5300 | 0.436 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R201 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 44,620.0000 | 46,132.0000 | 3.389 | 0 | 0 | 0 |
| 10/05/2005 | R201 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 12,799.0000 | 11,973.0000 | (6.454) | 0 | 0 | 0 |
| 10/05/2005 | R203 | 2005/08/04 | | | Bond Future | 8.4120 | 8.4530 | 0.487 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R203 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 41,163.0000 | 43,195.0000 | 4.936 | 0 | 0 | 0 |
| 10/05/2005 | R203 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 9,854.0000 | 8,841.0000 | (10.280) | 0 | 0 | 0 |
| 10/05/2005 | R203 | 2005/11/03 | | | Bond Future | 8.4670 | 8.5100 | 0.508 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R203 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 17,336.0000 | 16,127.0000 | (6.974) | 0 | 0 | 0 |
| 10/05/2005 | R203 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 52,298.0000 | 54,226.0000 | 3.687 | 0 | 0 | 0 |
| 10/05/2005 | R204 | 2005/08/04 | | | Bond Future | 8.3210 | 8.3710 | 0.601 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R204 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 21,067.0000 | 19,046.0000 | (9.593) | 0 | 0 | 0 |
| 10/05/2005 | R204 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 26,652.0000 | 28,538.0000 | 7.076 | 0 | 0 | 0 |
| 10/05/2005 | R204 | 2005/11/03 | | | Bond Future | 8.3680 | 8.4200 | 0.621 | 0.0000 | 0.0000 | 0 |
| 10/05/2005 | R204 | 2005/11/03 | 8.25 | Put | Option on Bond Future | 38,990.0000 | 40,961.0000 | 5.055 | 0 | 0 | 0 |
| 10/05/2005 | R204 | 2005/11/03 | 8.25 | Call | Option on Bond Future | 29,825.0000 | 27,794.0000 | (6.810) | 0 | 0 | 0 |

Grand Total:

4,418