



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/05/2005

| 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 |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/05/2005 | GOVI 2005/08/04 | | | jGovi | 219.0040 | 218.7850 | (0.100) | 0.0000 | 0.0000 | 17 |
| 16/05/2005 | GOVI 2005/08/04 | 224.00 | Put | jGovi | 80,232.0000 | 80,531.0000 | 0.373 | 0 | 0 | 0 |
| 16/05/2005 | GOVI 2005/08/04 | 224.00 | Call | jGovi | 30,272.0000 | 28,381.0000 | (6.247) | 0 | 0 | 0 |
| 16/05/2005 | GOVI 2005/11/03 | | | jGovi | 222.7000 | 222.5080 | (0.086) | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | GOVI 2005/11/03 | 228.00 | Put | jGovi | 73,362.0000 | 74,170.0000 | 1.101 | 0 | 0 | 0 |
| 16/05/2005 | GOVI 2005/11/03 | 228.00 | Call | jGovi | 20,362.0000 | 19,250.0000 | (5.461) | 0 | 0 | 0 |
| 16/05/2005 | J152 2006/02/28 | | | jSwap | 7.0864 | 7.0936 | 0.102 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | J153 2010/08/31 | | | jSwap | 8.2670 | 8.2843 | 0.209 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | J157 2015/09/15 | | | jSwap | 8.5856 | 8.5978 | 0.143 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | J186 2026/12/21 | | | jSwap | 8.2073 | 8.2379 | 0.372 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | J194 2008/02/28 | | | jSwap | 7.7027 | 7.7188 | 0.210 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | J201 2014/12/22 | | | jSwap | 8.5458 | 8.5550 | 0.109 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | J203 2017/09/15 | | | jSwap | 8.5495 | 8.5707 | 0.247 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | J204 2018/12/21 | | | jSwap | 8.4770 | 8.5041 | 0.321 | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/05/2005 | JBAR | 2005/03/16 | | | jBar | 6.9360 | 6.9360 | - | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JFRA | 2005/08/04 | | | jFra | 6.8220 | 6.8430 | 0.308 | 0.0000 | 0.0000 | 1,000 |
| 16/05/2005 | JFRA | 2005/08/04 | 7.25 | Call | Option on jFra | 113.0000 | 114.0000 | 0.885 | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2005/08/04 | 7.25 | Put | Option on jFra | 1,162.0000 | 1,112.0000 | (4.303) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2005/11/03 | | | jFra | 6.8100 | 6.8150 | 0.073 | 0.0000 | 0.0000 | 1,000 |
| 16/05/2005 | JFRA | 2005/11/03 | 7.25 | Call | Option on jFra | 460.0000 | 452.0000 | (1.739) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2005/11/03 | 7.25 | Put | Option on jFra | 1,539.0000 | 1,519.0000 | (1.300) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/02/02 | | | jFra | 7.0020 | 7.0350 | 0.471 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JFRA | 2006/02/02 | 7.25 | Call | Option on jFra | 1,071.0000 | 1,095.0000 | 2.241 | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/02/02 | 7.25 | Put | Option on jFra | 1,679.0000 | 1,622.0000 | (3.395) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/05/04 | | | jFra | 7.2480 | 7.2890 | 0.566 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 1,349.0000 | 1,302.0000 | (3.484) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 1,956.0000 | 2,010.0000 | 2.761 | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/08/03 | | | jFra | 7.5460 | 7.5800 | 0.451 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 1,278.0000 | 1,248.0000 | (2.347) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 2,614.0000 | 2,668.0000 | 2.066 | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/11/02 | | | jFra | 7.8140 | 7.8800 | 0.845 | 0.0000 | 0.0000 | 750 |
| 16/05/2005 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 1,217.0000 | 1,161.0000 | (4.601) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 3,208.0000 | 3,312.0000 | 3.242 | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/02/01 | | | jFra | 8.1920 | 8.1500 | (0.513) | 0.0000 | 0.0000 | 250 |
| 16/05/2005 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 3,201.0000 | 3,128.0000 | (2.281) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 1,510.0000 | 1,539.0000 | 1.921 | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/05/03 | | | jFra | 8.3480 | 8.3920 | 0.527 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 3,827.0000 | 3,878.0000 | 1.333 | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 1,756.0000 | 1,700.0000 | (3.189) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/08/02 | | | jFra | 8.5910 | 8.5760 | (0.175) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/05/2005 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 1,988.0000 | 1,974.0000 | (0.704) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 4,651.0000 | 4,600.0000 | (1.097) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/11/01 | | | jFra | 8.6520 | 8.6970 | 0.520 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 2,135.0000 | 2,065.0000 | (3.279) | 0 | 0 | 0 |
| 16/05/2005 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 5,159.0000 | 5,204.0000 | 0.872 | 0 | 0 | 0 |
| 16/05/2005 | JN02 | 2005/08/04 | | | jNote | 7.4490 | 7.4740 | 0.336 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JN02 | 2005/08/04 | 7.50 | Put | Option on jNote | 5,862.0000 | 5,508.0000 | (6.039) | 0 | 0 | 0 |
| 16/05/2005 | JN02 | 2005/08/04 | 7.50 | Call | Option on jNote | 4,922.0000 | 5,032.0000 | 2.235 | 0 | 0 | 0 |
| 16/05/2005 | JN02 | 2005/11/03 | | | jNote | 7.6670 | 7.6880 | 0.274 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JN02 | 2005/11/03 | 7.50 | Put | Option on jNote | 6,993.0000 | 6,718.0000 | (3.933) | 0 | 0 | 0 |
| 16/05/2005 | JN02 | 2005/11/03 | 7.50 | Call | Option on jNote | 10,065.0000 | 10,175.0000 | 1.093 | 0 | 0 | 0 |
| 16/05/2005 | JN05 | 2005/08/04 | | | jNote | 8.2680 | 8.2870 | 0.230 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JN05 | 2005/08/04 | 8.00 | Put | Option on jNote | 7,009.0000 | 6,486.0000 | (7.462) | 0 | 0 | 0 |
| 16/05/2005 | JN05 | 2005/08/04 | 8.00 | Call | Option on jNote | 17,999.0000 | 18,249.0000 | 1.389 | 0 | 0 | 0 |
| 16/05/2005 | JN05 | 2005/11/03 | | | jNote | 8.3920 | 8.4110 | 0.226 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JN05 | 2005/11/03 | 8.00 | Put | Option on jNote | 10,492.0000 | 9,983.0000 | (4.851) | 0 | 0 | 0 |
| 16/05/2005 | JN05 | 2005/11/03 | 8.00 | Call | Option on jNote | 26,507.0000 | 26,765.0000 | 0.973 | 0 | 0 | 0 |
| 16/05/2005 | JN10 | 2005/08/04 | | | jNote | 8.5630 | 8.5760 | 0.152 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JN10 | 2005/08/04 | 8.00 | Call | Option on jNote | 42,861.0000 | 43,244.0000 | 0.894 | 0 | 0 | 0 |
| 16/05/2005 | JN10 | 2005/08/04 | 8.00 | Put | Option on jNote | 4,944.0000 | 4,479.0000 | (9.405) | 0 | 0 | 0 |
| 16/05/2005 | JN10 | 2005/11/03 | | | jNote | 8.6270 | 8.6400 | 0.151 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JN10 | 2005/11/03 | 8.00 | Call | Option on jNote | 52,665.0000 | 52,966.0000 | 0.572 | 0 | 0 | 0 |
| 16/05/2005 | JN10 | 2005/11/03 | 8.00 | Put | Option on jNote | 10,624.0000 | 10,084.0000 | (5.083) | 0 | 0 | 0 |
| 16/05/2005 | JROD | 2005/05/31 | | | jRod | 7.0000 | 6.9960 | (0.057) | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2005/06/30 | | | jRod | 6.9140 | 6.9010 | (0.188) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/05/2005 | JROD | 2005/07/29 | | | jRod | 6.9060 | 6.8970 | (0.130) | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2005/08/31 | | | jRod | 6.9750 | 6.9740 | (0.014) | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2005/09/30 | | | jRod | 6.9110 | 6.9110 | - | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2005/10/31 | | | jRod | 6.8880 | 6.8870 | (0.015) | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2005/11/30 | | | jRod | 6.9350 | 6.9340 | (0.014) | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2005/12/30 | | | jRod | 6.8950 | 6.8950 | - | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2006/01/31 | | | jRod | 6.8860 | 6.8900 | 0.058 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2006/02/28 | | | jRod | 6.9270 | 6.9340 | 0.101 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2006/03/31 | | | jRod | 6.9010 | 6.9130 | 0.174 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2006/04/28 | | | jRod | 6.8950 | 6.9120 | 0.247 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | JROD | 2006/05/31 | | | jRod | 6.9280 | 6.9460 | 0.260 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R152 | 2005/08/04 | | | Bond Future | 6.6510 | 6.6990 | 0.722 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R152 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 32.0000 | 35.0000 | 9.375 | 0 | 0 | 0 |
| 16/05/2005 | R152 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 6,090.0000 | 5,827.0000 | (4.319) | 0 | 0 | 0 |
| 16/05/2005 | R152 | 2005/11/03 | | | Bond Future | 6.5640 | 6.6040 | 0.609 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R152 | 2005/11/03 | 6.75 | Put | Option on Bond Future | 894.0000 | 938.0000 | 4.922 | 0 | 0 | 0 |
| 16/05/2005 | R152 | 2005/11/03 | 6.75 | Call | Option on Bond Future | 1,475.0000 | 1,394.0000 | (5.492) | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | | | Bond Future | 8.0030 | 8.0350 | 0.400 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 7,873.0000 | 8,156.0000 | 3.595 | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 19,187.0000 | 17,997.0000 | (6.202) | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 9.25 | Put | Option on Bond Future | 473.0000 | 473.0000 | - | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 7,832.0000 | 7,063.0000 | (9.819) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/05/2005 | R153 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 19,564.0000 | 20,268.0000 | 3.598 | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 8.75 | Call | Option on Bond Future | 36,116.0000 | 34,701.0000 | (3.918) | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 9.25 | Call | Option on Bond Future | 56,230.0000 | 54,756.0000 | (2.621) | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 8.75 | Put | Option on Bond Future | 2,311.0000 | 2,369.0000 | 2.510 | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 9.00 | Put | Option on Bond Future | 1,096.0000 | 1,112.0000 | 1.460 | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/08/04 | 9.00 | Call | Option on Bond Future | 45,943.0000 | 44,486.0000 | (3.171) | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/11/03 | | | Bond Future | 8.0860 | 8.1150 | 0.359 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R153 | 2005/11/03 | 7.75 | Put | Option on Bond Future | 26,806.0000 | 27,396.0000 | 2.201 | 0 | 0 | 0 |
| 16/05/2005 | R153 | 2005/11/03 | 7.75 | Call | Option on Bond Future | 11,948.0000 | 11,267.0000 | (5.700) | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/08/04 | | | Bond Future | 8.4910 | 8.5010 | 0.118 | 0.0000 | 0.0000 | 1 |
| 16/05/2005 | R157 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 14,503.0000 | 13,806.0000 | (4.806) | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/08/04 | 7.75 | Put | Option on Bond Future | 66,054.0000 | 66,558.0000 | 0.763 | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 34,403.0000 | 34,523.0000 | 0.349 | 0 | 0 | 200 |
| 16/05/2005 | R157 | 2005/08/04 | 7.75 | Call | Option on Bond Future | 3,551.0000 | 3,238.0000 | (8.814) | 0 | 0 | 200 |
| 16/05/2005 | R157 | 2005/08/04 | 9.25 | Call | Option on Bond Future | 65,938.0000 | 64,962.0000 | (1.480) | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 48,738.0000 | 49,049.0000 | 0.638 | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/08/04 | 8.75 | Call | Option on Bond Future | 36,180.0000 | 35,238.0000 | (2.604) | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/08/04 | 8.75 | Put | Option on Bond Future | 15,239.0000 | 15,114.0000 | (0.820) | 0 | 0 | 400 |
| 16/05/2005 | R157 | 2005/08/04 | 9.00 | Call | Option on Bond Future | 50,314.0000 | 49,335.0000 | (1.946) | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/08/04 | 9.00 | Put | Option on Bond Future | 9,588.0000 | 9,426.0000 | (1.690) | 0 | 0 | 500 |
| 16/05/2005 | R157 | 2005/08/04 | 9.25 | Put | Option on Bond Future | 5,836.0000 | 5,677.0000 | (2.724) | 0 | 0 | 100 |
| 16/05/2005 | R157 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 7,762.0000 | 7,256.0000 | (6.519) | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/11/03 | | | Bond Future | 8.5610 | 8.5690 | 0.093 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R157 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 14,369.0000 | 13,791.0000 | (4.023) | 0 | 0 | 0 |
| 16/05/2005 | R157 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 60,139.0000 | 60,199.0000 | 0.100 | 0 | 0 | 0 |
| 16/05/2005 | R186 | 2005/08/04 | | | Bond Future | 7.9000 | 7.9100 | 0.127 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R186 | 2005/08/04 | 7.25 | Put | Option on Bond Future | 99,066.0000 | 99,170.0000 | 0.105 | 0 | 0 | 0 |
| 16/05/2005 | R186 | 2005/08/04 | 7.25 | Call | Option on Bond Future | 14,914.0000 | 13,787.0000 | (7.557) | 0 | 0 | 0 |
| 16/05/2005 | R186 | 2005/11/03 | | | Bond Future | 7.9280 | 7.9370 | 0.114 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R186 | 2005/11/03 | 7.25 | Put | Option on Bond Future | 118,314.0000 | 118,147.0000 | (0.141) | 0 | 0 | 0 |
| 16/05/2005 | R186 | 2005/11/03 | 7.25 | Call | Option on Bond Future | 31,261.0000 | 29,997.0000 | (4.043) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 16/05/2005 | R194 | 2005/08/04 | | | Bond Future | 7.6110 | 7.6550 | 0.578 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R194 | 2005/08/04 | 7.50 | Put | Option on Bond Future | 8,474.0000 | 8,927.0000 | 5.346 | 0 | 0 | 0 |
| 16/05/2005 | R194 | 2005/08/04 | 7.50 | Call | Option on Bond Future | 5,845.0000 | 5,259.0000 | (10.026) | 0 | 0 | 0 |
| 16/05/2005 | R194 | 2005/11/03 | | | Bond Future | 7.7110 | 7.7530 | 0.545 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R194 | 2005/11/03 | 7.50 | Call | Option on Bond Future | 7,740.0000 | 7,275.0000 | (6.008) | 0 | 0 | 0 |
| 16/05/2005 | R194 | 2005/11/03 | 7.50 | Put | Option on Bond Future | 12,279.0000 | 12,714.0000 | 3.543 | 0 | 0 | 0 |
| 16/05/2005 | R201 | 2005/08/04 | | | Bond Future | 8.5170 | 8.5270 | 0.117 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R201 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 39,353.0000 | 39,550.0000 | 0.501 | 0 | 0 | 0 |
| 16/05/2005 | R201 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 5,398.0000 | 4,953.0000 | (8.244) | 0 | 0 | 0 |
| 16/05/2005 | R201 | 2005/11/03 | | | Bond Future | 8.5840 | 8.5920 | 0.093 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R201 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 48,258.0000 | 48,305.0000 | 0.097 | 0 | 0 | 0 |
| 16/05/2005 | R201 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 10,702.0000 | 10,246.0000 | (4.261) | 0 | 0 | 0 |
| 16/05/2005 | R203 | 2005/08/04 | | | Bond Future | 8.5070 | 8.5220 | 0.176 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R203 | 2005/08/04 | 8.00 | Call | Option on Bond Future | 7,418.0000 | 6,764.0000 | (8.816) | 0 | 0 | 0 |
| 16/05/2005 | R203 | 2005/08/04 | 8.00 | Put | Option on Bond Future | 45,762.0000 | 46,212.0000 | 0.983 | 0 | 0 | 0 |
| 16/05/2005 | R203 | 2005/11/03 | | | Bond Future | 8.5640 | 8.5780 | 0.163 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R203 | 2005/11/03 | 8.00 | Put | Option on Bond Future | 56,548.0000 | 56,850.0000 | 0.534 | 0 | 0 | 0 |
| 16/05/2005 | R203 | 2005/11/03 | 8.00 | Call | Option on Bond Future | 14,529.0000 | 13,818.0000 | (4.894) | 0 | 0 | 0 |
| 16/05/2005 | R204 | 2005/08/04 | | | Bond Future | 8.4230 | 8.5160 | 1.104 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R204 | 2005/08/04 | 8.25 | Put | Option on Bond Future | 30,336.0000 | 34,220.0000 | 12.803 | 0 | 0 | 0 |
| 16/05/2005 | R204 | 2005/08/04 | 8.25 | Call | Option on Bond Future | 16,803.0000 | 13,519.0000 | (19.544) | 0 | 0 | 0 |
| 16/05/2005 | R204 | 2005/11/03 | | | Bond Future | 8.4720 | 8.5670 | 1.121 | 0.0000 | 0.0000 | 0 |
| 16/05/2005 | R204 | 2005/11/03 | 8.25 | Put | Option on Bond Future | 42,705.0000 | 46,543.0000 | 8.987 | 0 | 0 | 0 |
| 16/05/2005 | R204 | 2005/11/03 | 8.25 | Call | Option on Bond Future | 25,559.0000 | 22,185.0000 | (13.201) | 0 | 0 | 0 |

Grand Total: **4,418**