



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 02/02/2010

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/02/02	AL13 2010/02/04			Index Future	254.5780	254.7070	0.051	0.0000	0.0000	44
2010/02/02	AL7T 2010/02/04			Index Future	325.0360	325.8250	0.243	326.0560	326.0560	0
2010/02/02	AL7T 2010/05/06			Index Future	325.0000	331.6710	2.053	0.0000	0.0000	58
2010/02/02	ALBI 2010/02/04			Index Future	300.9860	301.4800	0.164	301.8990	301.8990	234
2010/02/02	ALBI 2010/05/06			Index Future	306.1940	306.7380	0.178	307.3950	307.3950	1,204
2010/02/02	ALBI 2010/08/05			Index Future	311.6030	312.2410	0.205	0.0000	0.0000	0
2010/02/02	CRD1 2010/02/04			Index Future	131.7920	131.9330	0.107	0.0000	0.0000	2
2010/02/02	CRD1 2010/05/06			Index Future	134.0750	134.2340	0.119	0.0000	0.0000	0
2010/02/02	GOVI 2010/02/04			GOVI	302.5880	303.0990	0.169	0.0000	0.0000	1,132
2010/02/02	GOVI 2010/02/04	304.00	Call	GOVI	1,337.0000	1,592.0000	19.073	0	0	0
2010/02/02	GOVI 2010/02/04	304.00	Put	GOVI	15,457.0000	10,602.0000	(31.410)	0	0	0
2010/02/02	GOVI 2010/05/06			GOVI	307.8290	308.3850	0.181	0.0000	0.0000	272
2010/02/02	GOVI 2010/05/06	309.80	Call	GOVI	33,400.0000	35,643.0000	6.716	0	0	0
2010/02/02	GOVI 2010/05/06	309.80	Put	GOVI	53,110.0000	49,793.0000	(6.246)	0	0	0
2010/02/02	GOVI 2010/08/05			GOVI	313.5320	314.0560	0.167	0.0000	0.0000	0
2010/02/02	GOVI 2010/08/05	315.60	Call	GOVI	48,896.0000	51,151.0000	4.612	0	0	0
2010/02/02	GOVI 2010/08/05	315.60	Put	GOVI	69,576.0000	66,591.0000	(4.290)	0	0	0
2010/02/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/02	ILBI 2010/02/04			Index Future	357.9100	358.2000	0.081	0.0000	0.0000	5
2010/02/02	ILBI 2010/05/06			Index Future	364.3800	364.6760	0.081	0.0000	0.0000	428
2010/02/02	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0

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2010/02/02	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/02	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/02	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/02	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/02	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/02/02	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/02	JBAF 2010/02/17			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	0
2010/02/02	JBAF 2010/03/17			Jibar Tradeable Future	7.0480	7.0460	(0.028)	0.0000	0.0000	0
2010/02/02	JBAF 2010/04/21			Jibar Tradeable Future	6.9460	6.9320	(0.202)	0.0000	0.0000	0
2010/02/02	JBAF 2010/05/19			Jibar Tradeable Future	6.9090	6.8950	(0.203)	0.0000	0.0000	0
2010/02/02	JBAF 2010/06/15			Jibar Tradeable Future	6.8920	6.8860	(0.087)	0.0000	0.0000	0
2010/02/02	JBAF 2010/07/21			Jibar Tradeable Future	6.8920	6.8860	(0.087)	0.0000	0.0000	0
2010/02/02	JBAF 2010/09/15			Jibar Tradeable Future	6.9480	6.9330	(0.216)	0.0000	0.0000	0
2010/02/02	JBAF 2010/12/15			Jibar Tradeable Future	7.1240	7.0990	(0.351)	0.0000	0.0000	0
2010/02/02	JBAF 2011/03/16			Jibar Tradeable Future	7.3830	7.3650	(0.244)	0.0000	0.0000	0
2010/02/02	JBAF 2011/06/15			Jibar Tradeable Future	7.7650	7.7370	(0.361)	0.0000	0.0000	5,000
2010/02/02	JBAF 2011/09/21			Jibar Tradeable Future	8.1830	8.1600	(0.281)	0.0000	0.0000	0
2010/02/02	JBAF 2011/12/21			Jibar Tradeable Future	8.3590	8.3600	0.012	0.0000	0.0000	5,000
2010/02/02	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/02/02	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/02	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/02	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/02	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/02/02	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/02/02	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/02/02	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/02/02	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/02	OTH1 2010/02/04			Index Future	292.0310	292.4780	0.153	0.0000	0.0000	3
2010/02/02	OTH1 2010/05/06			Index Future	297.0880	297.5790	0.165	0.0000	0.0000	0
2010/02/02	R155 2010/02/04			Bond Future	7.5010	7.4200	(1.080)	0.0000	0.0000	31
2010/02/02	R155 2010/02/04	7.50	Call	Bond Future	61.0000	133.0000	118.033	0	0	0
2010/02/02	R155 2010/02/04	7.50	Put	Bond Future	63.0000	11.0000	(82.540)	0	0	0
2010/02/02	R155 2010/05/06			Bond Future	7.5000	7.4360	(0.853)	0.0000	0.0000	0
2010/02/02	R155 2010/05/06	7.50	Call	Bond Future	0.0000	82.0000	100.000	0	0	0
2010/02/02	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R155 2010/05/06	7.55	Call	Bond Future	0.0000	146.0000	100.000	0	0	0
2010/02/02	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R155 2010/05/06	7.45	Call	Bond Future	0.0000	18.0000	100.000	0	0	0
2010/02/02	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R157 2010/02/04			Bond Future	8.3450	8.3140	(0.371)	0.0000	0.0000	4,937
2010/02/02	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R157 2010/02/04	7.75	Put	Bond Future	3,033.0000	2,877.0000	(5.143)	0	0	0
2010/02/02	R157 2010/05/06			Bond Future	8.4320	8.3980	(0.403)	0.0000	0.0000	5,641
2010/02/02	R157 2010/05/06	8.50	Call	Bond Future	1,402.0000	1,380.0000	(1.569)	0	0	0
2010/02/02	R157 2010/05/06	8.50	Put	Bond Future	1,076.0000	891.0000	(17.193)	0	0	0
2010/02/02	R157 2010/08/05			Bond Future	8.4990	8.4640	(0.412)	0.0000	0.0000	0
2010/02/02	R157 2010/08/05	8.75	Call	Bond Future	2,407.0000	2,363.0000	(1.828)	0	0	0
2010/02/02	R157 2010/08/05	8.75	Put	Bond Future	1,264.0000	1,060.0000	(16.139)	0	0	0
2010/02/02	R157 2010/11/04			Bond Future	8.5000	8.5040	0.047	0.0000	0.0000	0
2010/02/02	R157 2010/11/04	8.50	Call	Bond Future	0.0000	2,096.0000	100.000	0	0	0
2010/02/02	R157 2010/11/04	8.50	Put	Bond Future	0.0000	2,114.0000	100.000	0	0	0
2010/02/02	R157 2010/11/04	8.55	Call	Bond Future	0.0000	2,205.0000	100.000	0	0	0
2010/02/02	R157 2010/11/04	8.55	Put	Bond Future	0.0000	2,004.0000	100.000	0	0	0
2010/02/02	R157 2010/11/04	8.45	Call	Bond Future	0.0000	1,990.0000	100.000	0	0	0
2010/02/02	R157 2010/11/04	8.45	Put	Bond Future	0.0000	2,227.0000	100.000	0	0	0
2010/02/02	R186 2010/02/04			Bond Future	9.1230	9.1020	(0.230)	0.0000	0.0000	10,031
2010/02/02	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R186 2010/02/04	8.25	Put	Bond Future	8,557.0000	8,362.0000	(2.279)	0	0	0

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2010/02/02	R186 2010/05/06			Bond Future	9.1830	9.1620	(0.229)	0.0000	0.0000	10,031
2010/02/02	R186 2010/05/06	9.00	Call	Bond Future	1,842.0000	1,640.0000	(10.966)	0	0	0
2010/02/02	R186 2010/05/06	9.00	Put	Bond Future	3,534.0000	3,139.0000	(11.177)	0	0	0
2010/02/02	R186 2010/08/05			Bond Future	9.2330	9.2110	(0.238)	0.0000	0.0000	0
2010/02/02	R186 2010/08/05	9.25	Call	Bond Future	3,749.0000	3,590.0000	(4.241)	0	0	0
2010/02/02	R186 2010/08/05	9.25	Put	Bond Future	3,596.0000	3,238.0000	(9.956)	0	0	0
2010/02/02	R186 2010/08/05	8.75	Call	Bond Future	1,841.0000	1,681.0000	(8.691)	0	0	1,300
2010/02/02	R186 2010/08/05	8.75	Put	Bond Future	6,327.0000	5,969.0000	(5.658)	0	0	0
2010/02/02	R186 2010/08/05	9.75	Call	Bond Future	6,427.0000	6,347.0000	(1.245)	0	0	0
2010/02/02	R186 2010/08/05	9.75	Put	Bond Future	1,909.0000	1,630.0000	(14.615)	0	0	1,300
2010/02/02	R186 2010/11/04			Bond Future	9.2500	9.2450	(0.054)	0.0000	0.0000	0
2010/02/02	R186 2010/11/04	9.25	Call	Bond Future	0.0000	4,379.0000	100.000	0	0	0
2010/02/02	R186 2010/11/04	9.25	Put	Bond Future	0.0000	4,334.0000	100.000	0	0	0
2010/02/02	R186 2010/11/04	9.30	Call	Bond Future	0.0000	4,597.0000	100.000	0	0	0
2010/02/02	R186 2010/11/04	9.30	Put	Bond Future	0.0000	4,107.0000	100.000	0	0	0
2010/02/02	R186 2010/11/04	9.20	Call	Bond Future	0.0000	4,166.0000	100.000	0	0	0
2010/02/02	R186 2010/11/04	9.20	Put	Bond Future	0.0000	4,569.0000	100.000	0	0	0
2010/02/02	R201 2010/02/04			Bond Future	8.4140	8.3830	(0.368)	0.0000	0.0000	486
2010/02/02	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R201 2010/02/04	7.50	Put	Bond Future	3,699.0000	3,576.0000	(3.325)	0	0	0
2010/02/02	R201 2010/05/06			Bond Future	8.4990	8.4660	(0.388)	0.0000	0.0000	486
2010/02/02	R201 2010/05/06	8.50	Call	Bond Future	988.0000	959.0000	(2.935)	0	0	0
2010/02/02	R201 2010/05/06	8.50	Put	Bond Future	984.0000	831.0000	(15.549)	0	0	0
2010/02/02	R201 2010/08/05			Bond Future	8.5660	8.5310	(0.409)	0.0000	0.0000	0
2010/02/02	R201 2010/08/05	9.00	Call	Bond Future	2,296.0000	2,338.0000	1.829	0	0	0
2010/02/02	R201 2010/08/05	9.00	Put	Bond Future	752.0000	668.0000	(11.170)	0	0	0
2010/02/02	R201 2010/11/04			Bond Future	8.5000	8.5620	0.729	0.0000	0.0000	0
2010/02/02	R201 2010/11/04	8.50	Call	Bond Future	0.0000	1,338.0000	100.000	0	0	0
2010/02/02	R201 2010/11/04	8.50	Put	Bond Future	0.0000	1,551.0000	100.000	0	0	0
2010/02/02	R201 2010/11/04	8.55	Call	Bond Future	0.0000	1,420.0000	100.000	0	0	0
2010/02/02	R201 2010/11/04	8.55	Put	Bond Future	0.0000	1,461.0000	100.000	0	0	0
2010/02/02	R201 2010/11/04	8.45	Call	Bond Future	0.0000	1,259.0000	100.000	0	0	0
2010/02/02	R201 2010/11/04	8.45	Put	Bond Future	0.0000	1,643.0000	100.000	0	0	0

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2010/02/02	R203 2010/02/04			Bond Future	8.9750	8.9440	(0.345)	0.0000	0.0000	1,570
2010/02/02	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R203 2010/02/04	8.20	Put	Bond Future	4,210.0000	4,046.0000	(3.895)	0	0	0
2010/02/02	R203 2010/05/06			Bond Future	9.0570	9.0250	(0.353)	0.0000	0.0000	0
2010/02/02	R203 2010/05/06	9.00	Call	Bond Future	1,307.0000	1,209.0000	(7.498)	0	0	0
2010/02/02	R203 2010/05/06	9.00	Put	Bond Future	1,600.0000	1,338.0000	(16.375)	0	0	0
2010/02/02	R203 2010/08/05			Bond Future	9.1260	9.0920	(0.373)	0.0000	0.0000	0
2010/02/02	R203 2010/08/05	9.25	Call	Bond Future	2,313.0000	2,343.0000	1.297	0	0	0
2010/02/02	R203 2010/08/05	9.25	Put	Bond Future	1,696.0000	1,556.0000	(8.255)	0	0	0
2010/02/02	R203 2010/11/04			Bond Future	9.2500	9.1420	(1.168)	0.0000	0.0000	0
2010/02/02	R203 2010/11/04	9.25	Call	Bond Future	0.0000	2,610.0000	100.000	0	0	0
2010/02/02	R203 2010/11/04	9.25	Put	Bond Future	0.0000	2,086.0000	100.000	0	0	0
2010/02/02	R203 2010/11/04	9.30	Call	Bond Future	0.0000	2,738.0000	100.000	0	0	0
2010/02/02	R203 2010/11/04	9.30	Put	Bond Future	0.0000	1,973.0000	100.000	0	0	0
2010/02/02	R203 2010/11/04	9.20	Call	Bond Future	0.0000	2,485.0000	100.000	0	0	0
2010/02/02	R203 2010/11/04	9.20	Put	Bond Future	0.0000	2,203.0000	100.000	0	0	0
2010/02/02	R204 2010/02/04			Bond Future	9.0040	8.9730	(0.344)	0.0000	0.0000	2,655
2010/02/02	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R204 2010/02/04	8.20	Put	Bond Future	4,801.0000	4,621.0000	(3.749)	0	0	0
2010/02/02	R204 2010/02/04	9.00	Call	Bond Future	267.0000	314.0000	17.603	0	0	0
2010/02/02	R204 2010/02/04	9.00	Put	Bond Future	290.0000	158.0000	(45.517)	0	0	0
2010/02/02	R204 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/02/02	R204 2010/02/04	8.50	Put	Bond Future	2,973.0000	2,794.0000	(6.021)	0	0	0
2010/02/02	R204 2010/05/06			Bond Future	9.0810	9.0490	(0.352)	0.0000	0.0000	1,552
2010/02/02	R204 2010/05/06	9.00	Call	Bond Future	1,371.0000	1,282.0000	(6.492)	0	0	0
2010/02/02	R204 2010/05/06	9.00	Put	Bond Future	1,830.0000	1,560.0000	(14.754)	0	0	0
2010/02/02	R204 2010/08/05			Bond Future	9.1460	9.1120	(0.372)	0.0000	0.0000	0
2010/02/02	R204 2010/08/05	9.25	Call	Bond Future	2,528.0000	2,494.0000	(1.345)	0	0	0
2010/02/02	R204 2010/08/05	9.25	Put	Bond Future	1,957.0000	1,735.0000	(11.344)	0	0	0
2010/02/02	R204 2010/11/04			Bond Future	9.2500	9.1550	(1.027)	0.0000	0.0000	0
2010/02/02	R204 2010/11/04	9.25	Call	Bond Future	0.0000	2,931.0000	100.000	0	0	0
2010/02/02	R204 2010/11/04	9.25	Put	Bond Future	0.0000	2,419.0000	100.000	0	0	0
2010/02/02	R204 2010/11/04	9.30	Call	Bond Future	0.0000	3,071.0000	100.000	0	0	0
2010/02/02	R204 2010/11/04	9.30	Put	Bond Future	0.0000	2,292.0000	100.000	0	0	0

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2010/02/02	R204 2010/11/04	9.20	Call	Bond Future	0.0000	2,794.0000	100.000	0	0	0
2010/02/02	R204 2010/11/04	9.20	Put	Bond Future	0.0000	2,551.0000	100.000	0	0	0
2010/02/02	R206 2010/02/04			Bond Future	8.4550	8.4240	(0.367)	0.0000	0.0000	2
2010/02/02	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R206 2010/02/04	7.50	Put	Bond Future	3,139.0000	3,039.0000	(3.186)	0	0	0
2010/02/02	R206 2010/05/06			Bond Future	8.5620	8.5290	(0.385)	0.0000	0.0000	0
2010/02/02	R206 2010/05/06	8.75	Call	Bond Future	1,165.0000	1,142.0000	(1.974)	0	0	0
2010/02/02	R206 2010/05/06	8.75	Put	Bond Future	596.0000	472.0000	(20.805)	0	0	0
2010/02/02	R206 2010/08/05			Bond Future	8.6520	8.6150	(0.428)	0.0000	0.0000	0
2010/02/02	R206 2010/08/05	9.00	Call	Bond Future	1,670.0000	1,702.0000	1.916	0	0	0
2010/02/02	R206 2010/08/05	9.00	Put	Bond Future	684.0000	610.0000	(10.819)	0	0	0
2010/02/02	R206 2010/11/04			Bond Future	8.5000	8.6570	1.847	0.0000	0.0000	0
2010/02/02	R206 2010/11/04	8.50	Call	Bond Future	0.0000	1,176.0000	100.000	0	0	0
2010/02/02	R206 2010/11/04	8.50	Put	Bond Future	0.0000	1,598.0000	100.000	0	0	0
2010/02/02	R206 2010/11/04	8.55	Call	Bond Future	0.0000	1,237.0000	100.000	0	0	0
2010/02/02	R206 2010/11/04	8.55	Put	Bond Future	0.0000	1,524.0000	100.000	0	0	0
2010/02/02	R206 2010/11/04	8.45	Call	Bond Future	0.0000	1,118.0000	100.000	0	0	0
2010/02/02	R206 2010/11/04	8.45	Put	Bond Future	0.0000	1,674.0000	100.000	0	0	0
2010/02/02	R207 2010/02/04			Bond Future	9.1440	9.1130	(0.339)	0.0000	0.0000	600
2010/02/02	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R207 2010/02/04	8.25	Put	Bond Future	5,500.0000	5,317.0000	(3.327)	0	0	0
2010/02/02	R207 2010/05/06			Bond Future	9.2210	9.1890	(0.347)	0.0000	0.0000	600
2010/02/02	R207 2010/05/06	9.25	Call	Bond Future	1,735.0000	1,676.0000	(3.401)	0	0	0
2010/02/02	R207 2010/05/06	9.25	Put	Bond Future	1,567.0000	1,323.0000	(15.571)	0	0	0
2010/02/02	R207 2010/08/05			Bond Future	9.2870	9.2530	(0.366)	0.0000	0.0000	0
2010/02/02	R207 2010/08/05	9.50	Call	Bond Future	3,003.0000	2,918.0000	(2.831)	0	0	0
2010/02/02	R207 2010/08/05	9.50	Put	Bond Future	1,805.0000	1,527.0000	(15.402)	0	0	0
2010/02/02	R207 2010/11/04			Bond Future	9.2500	9.2960	0.497	0.0000	0.0000	0
2010/02/02	R207 2010/11/04	9.25	Call	Bond Future	0.0000	2,676.0000	100.000	0	0	0
2010/02/02	R207 2010/11/04	9.25	Put	Bond Future	0.0000	2,934.0000	100.000	0	0	0
2010/02/02	R207 2010/11/04	9.30	Call	Bond Future	0.0000	2,810.0000	100.000	0	0	0
2010/02/02	R207 2010/11/04	9.30	Put	Bond Future	0.0000	2,788.0000	100.000	0	0	0
2010/02/02	R207 2010/11/04	9.20	Call	Bond Future	0.0000	2,546.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/02/02	R207 2010/11/04	9.20	Put	Bond Future	0.0000	3,085.0000	100.000	0	0	0
2010/02/02	R208 2010/02/04			Bond Future	9.1540	9.1130	(0.448)	0.0000	0.0000	5,004
2010/02/02	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R208 2010/02/04	8.50	Put	Bond Future	4,130.0000	3,879.0000	(6.077)	0	0	0
2010/02/02	R208 2010/05/06			Bond Future	9.2220	9.1800	(0.455)	0.0000	0.0000	5,004
2010/02/02	R208 2010/05/06	9.25	Call	Bond Future	1,794.0000	1,742.0000	(2.899)	0	0	0
2010/02/02	R208 2010/05/06	9.25	Put	Bond Future	1,626.0000	1,321.0000	(18.758)	0	0	0
2010/02/02	R208 2010/08/05			Bond Future	9.2800	9.2360	(0.474)	0.0000	0.0000	0
2010/02/02	R208 2010/08/05	9.50	Call	Bond Future	3,168.0000	3,133.0000	(1.105)	0	0	0
2010/02/02	R208 2010/08/05	9.50	Put	Bond Future	1,881.0000	1,586.0000	(15.683)	0	0	0
2010/02/02	R208 2010/11/04			Bond Future	9.2500	9.2770	0.292	0.0000	0.0000	0
2010/02/02	R208 2010/11/04	9.25	Call	Bond Future	0.0000	2,836.0000	100.000	0	0	0
2010/02/02	R208 2010/11/04	9.25	Put	Bond Future	0.0000	2,994.0000	100.000	0	0	0
2010/02/02	R208 2010/11/04	9.30	Call	Bond Future	0.0000	2,977.0000	100.000	0	0	0
2010/02/02	R208 2010/11/04	9.30	Put	Bond Future	0.0000	2,843.0000	100.000	0	0	0
2010/02/02	R208 2010/11/04	9.20	Call	Bond Future	0.0000	2,699.0000	100.000	0	0	0
2010/02/02	R208 2010/11/04	9.20	Put	Bond Future	0.0000	3,150.0000	100.000	0	0	0
2010/02/02	R209 2010/02/04			Bond Future	9.0120	8.9920	(0.222)	0.0000	0.0000	1,258
2010/02/02	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/02/02	R209 2010/02/04	7.50	Put	Bond Future	13,356.0000	13,202.0000	(1.153)	0	0	0
2010/02/02	R209 2010/02/04	10.00	Call	Bond Future	6,987.0000	7,142.0000	2.218	0	0	0
2010/02/02	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/02	R209 2010/05/06			Bond Future	9.0560	9.0350	(0.232)	0.0000	0.0000	1,798
2010/02/02	R209 2010/05/06	8.50	Call	Bond Future	605.0000	486.0000	(19.669)	0	0	0
2010/02/02	R209 2010/05/06	8.50	Put	Bond Future	5,059.0000	4,780.0000	(5.515)	0	0	0
2010/02/02	R209 2010/08/05			Bond Future	9.0910	9.0690	(0.242)	0.0000	0.0000	0
2010/02/02	R209 2010/08/05	8.75	Call	Bond Future	1,906.0000	1,774.0000	(6.925)	0	0	0
2010/02/02	R209 2010/08/05	8.75	Put	Bond Future	4,567.0000	4,268.0000	(6.547)	0	0	0
2010/02/02	R209 2010/11/04			Bond Future	9.0000	9.0930	1.033	0.0000	0.0000	0
2010/02/02	R209 2010/11/04	9.00	Call	Bond Future	0.0000	3,447.0000	100.000	0	0	0
2010/02/02	R209 2010/11/04	9.00	Put	Bond Future	0.0000	4,156.0000	100.000	0	0	0
2010/02/02	R209 2010/11/04	9.05	Call	Bond Future	0.0000	3,620.0000	100.000	0	0	0
2010/02/02	R209 2010/11/04	9.05	Put	Bond Future	0.0000	3,946.0000	100.000	0	0	0

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2010/02/02	R209 2010/11/04	8.95	Call	Bond Future	0.0000	3,278.0000	100.000	0	0	0
2010/02/02	R209 2010/11/04	8.95	Put	Bond Future	0.0000	4,373.0000	100.000	0	0	0
2010/02/02	TRT1 2010/02/04			Index Future	298.8560	299.3570	0.168	0.0000	0.0000	100
2010/02/02	TRT1 2010/05/06			Index Future	304.0310	304.5770	0.180	0.0000	0.0000	0
<b>Total</b>										<b>70468.00</b>