



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/02/2010

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
2010/02/05	AL7T 2010/05/06			Index Future	330.9220	330.4920	(0.130)	0.0000	0.0000	58
2010/02/05	ALBI 2010/05/06			Index Future	306.1690	306.1440	(0.008)	0.0000	0.0000	1,255
2010/02/05	ALBI 2010/08/05			Index Future	311.6120	311.5420	(0.022)	0.0000	0.0000	0
2010/02/05	CRD1 2010/05/06			Index Future	134.0820	133.9780	(0.078)	0.0000	0.0000	2
2010/02/05	GOVI 2010/05/06			GOVI	307.7640	307.6690	(0.031)	0.0000	0.0000	324
2010/02/05	GOVI 2010/05/06	309.80	Call	GOVI	32,448.0000	31,816.0000	(1.948)	0	0	0
2010/02/05	GOVI 2010/05/06	309.80	Put	GOVI	52,808.0000	53,126.0000	0.602	0	0	0
2010/02/05	GOVI 2010/08/05			GOVI	313.4010	313.3220	(0.025)	0.0000	0.0000	0
2010/02/05	GOVI 2010/08/05	315.60	Call	GOVI	47,833.0000	47,321.0000	(1.070)	0	0	0
2010/02/05	GOVI 2010/08/05	315.60	Put	GOVI	69,823.0000	70,101.0000	0.398	0	0	0
2010/02/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/05	ILBI 2010/05/06			Index Future	364.6890	363.8850	(0.220)	0.0000	0.0000	433
2010/02/05	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/05	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/05	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/05	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/05	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/05	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	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
2010/02/05	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/05	JBAF 2010/02/17			Jibar Tradeable Future	7.1250	7.1300	0.070	0.0000	0.0000	0
2010/02/05	JBAF 2010/03/17			Jibar Tradeable Future	7.0560	7.0500	(0.085)	0.0000	0.0000	0
2010/02/05	JBAF 2010/04/21			Jibar Tradeable Future	6.9320	6.9200	(0.173)	0.0000	0.0000	0
2010/02/05	JBAF 2010/05/19			Jibar Tradeable Future	6.9060	6.9100	0.058	0.0000	0.0000	0
2010/02/05	JBAF 2010/06/15			Jibar Tradeable Future	6.8860	6.8900	0.058	0.0000	0.0000	0
2010/02/05	JBAF 2010/07/21			Jibar Tradeable Future	6.8860	6.8900	0.058	0.0000	0.0000	0
2010/02/05	JBAF 2010/09/15			Jibar Tradeable Future	6.9320	6.9300	(0.029)	0.0000	0.0000	0
2010/02/05	JBAF 2010/12/15			Jibar Tradeable Future	7.0840	7.0800	(0.056)	0.0000	0.0000	0
2010/02/05	JBAF 2011/03/16			Jibar Tradeable Future	7.3270	7.3400	0.177	0.0000	0.0000	0
2010/02/05	JBAF 2011/06/15			Jibar Tradeable Future	7.6930	7.6900	(0.039)	0.0000	0.0000	5,000
2010/02/05	JBAF 2011/09/21			Jibar Tradeable Future	8.1100	8.1100	0.000	0.0000	0.0000	0
2010/02/05	JBAF 2011/12/21			Jibar Tradeable Future	8.3100	8.3200	0.120	0.0000	0.0000	5,000
2010/02/05	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/05	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/05	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/05	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/05	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN02 2010/05/06	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN02 2010/05/06	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/05	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN02 2010/08/05	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN02 2010/08/05	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	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
2010/02/05	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/05/06	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN05 2010/05/06	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/05	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN05 2010/08/05	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN05 2010/08/05	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/05	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/05/06	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN10 2010/05/06	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/05	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JN10 2010/08/05	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN10 2010/08/05	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/02/05	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/05	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/05	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/05	OTH1 2010/05/06			Index Future	297.3360	297.5350	0.067	0.0000	0.0000	3
2010/02/05	R155 2010/02/04			Bond Future	7.4850	7.5500	0.868	0.0000	0.0000	0
2010/02/05	R155 2010/05/06			Bond Future	7.5110	7.5560	0.599	0.0000	0.0000	0

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2010/02/05	R155 2010/05/06	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/05	R155 2010/05/06	7.50	Put	Bond Future	14.0000	72.0000	414.286	0	0	0
2010/02/05	R155 2010/05/06	7.55	Call	Bond Future	50.0000	0.0000	(100.000)	0	0	0
2010/02/05	R155 2010/05/06	7.55	Put	Bond Future	0.0000	8.0000	100.000	0	0	0
2010/02/05	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/05	R155 2010/05/06	7.45	Put	Bond Future	78.0000	136.0000	74.359	0	0	0
2010/02/05	R157 2010/02/04			Bond Future	8.3610	8.3700	0.108	0.0000	0.0000	0
2010/02/05	R157 2010/05/06			Bond Future	8.4260	8.4570	0.368	0.0000	0.0000	7,091
2010/02/05	R157 2010/05/06	8.50	Call	Bond Future	1,292.0000	1,205.0000	(6.734)	0	0	0
2010/02/05	R157 2010/05/06	8.50	Put	Bond Future	938.0000	999.0000	6.503	0	0	0
2010/02/05	R157 2010/08/05			Bond Future	8.4940	8.5270	0.389	0.0000	0.0000	0
2010/02/05	R157 2010/08/05	8.75	Call	Bond Future	2,268.0000	2,171.0000	(4.277)	0	0	0
2010/02/05	R157 2010/08/05	8.75	Put	Bond Future	1,102.0000	1,157.0000	4.991	0	0	0
2010/02/05	R157 2010/11/04			Bond Future	8.5370	8.5720	0.410	0.0000	0.0000	0
2010/02/05	R157 2010/11/04	8.50	Call	Bond Future	2,015.0000	1,937.0000	(3.871)	0	0	0
2010/02/05	R157 2010/11/04	8.50	Put	Bond Future	2,177.0000	2,252.0000	3.445	0	0	0
2010/02/05	R157 2010/11/04	8.55	Call	Bond Future	2,122.0000	2,041.0000	(3.817)	0	0	0
2010/02/05	R157 2010/11/04	8.55	Put	Bond Future	2,065.0000	2,137.0000	3.487	0	0	0
2010/02/05	R157 2010/11/04	8.45	Call	Bond Future	1,912.0000	1,836.0000	(3.975)	0	0	0
2010/02/05	R157 2010/11/04	8.45	Put	Bond Future	2,293.0000	2,370.0000	3.358	0	0	0
2010/02/05	R186 2010/02/04			Bond Future	9.1710	9.1700	(0.011)	0.0000	0.0000	0
2010/02/05	R186 2010/05/06			Bond Future	9.1900	9.1690	(0.229)	0.0000	0.0000	19,109
2010/02/05	R186 2010/05/06	9.00	Call	Bond Future	1,514.0000	1,578.0000	4.227	0	0	0
2010/02/05	R186 2010/05/06	9.00	Put	Bond Future	3,269.0000	3,141.0000	(3.916)	0	0	0
2010/02/05	R186 2010/08/05			Bond Future	9.2410	9.2190	(0.238)	0.0000	0.0000	0
2010/02/05	R186 2010/08/05	9.25	Call	Bond Future	3,429.0000	3,524.0000	2.770	0	0	0
2010/02/05	R186 2010/08/05	9.25	Put	Bond Future	3,348.0000	3,245.0000	(3.076)	0	0	0
2010/02/05	R186 2010/08/05	8.75	Call	Bond Future	1,579.0000	1,633.0000	3.420	0	0	1,300
2010/02/05	R186 2010/08/05	8.75	Put	Bond Future	6,137.0000	5,993.0000	(2.346)	0	0	0
2010/02/05	R186 2010/08/05	9.75	Call	Bond Future	6,137.0000	6,270.0000	2.167	0	0	0
2010/02/05	R186 2010/08/05	9.75	Put	Bond Future	1,691.0000	1,626.0000	(3.844)	0	0	1,300
2010/02/05	R186 2010/11/04			Bond Future	9.2760	9.2530	(0.248)	0.0000	0.0000	0
2010/02/05	R186 2010/11/04	9.25	Call	Bond Future	4,220.0000	4,318.0000	2.322	0	0	0

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2010/02/05	R186 2010/11/04	9.25	Put	Bond Future	4,452.0000	4,345.0000	(2.403)	0	0	0
2010/02/05	R186 2010/11/04	9.30	Call	Bond Future	4,434.0000	4,535.0000	2.278	0	0	0
2010/02/05	R186 2010/11/04	9.30	Put	Bond Future	4,221.0000	4,117.0000	(2.464)	0	0	0
2010/02/05	R186 2010/11/04	9.20	Call	Bond Future	4,012.0000	4,107.0000	2.368	0	0	0
2010/02/05	R186 2010/11/04	9.20	Put	Bond Future	4,692.0000	4,582.0000	(2.344)	0	0	0
2010/02/05	R201 2010/02/04			Bond Future	8.4310	8.4400	0.107	0.0000	0.0000	0
2010/02/05	R201 2010/05/06			Bond Future	8.4940	8.5250	0.365	0.0000	0.0000	486
2010/02/05	R201 2010/05/06	8.50	Call	Bond Future	895.0000	831.0000	(7.151)	0	0	0
2010/02/05	R201 2010/05/06	8.50	Put	Bond Future	872.0000	925.0000	6.078	0	0	0
2010/02/05	R201 2010/08/05			Bond Future	8.5610	8.5940	0.385	0.0000	0.0000	0
2010/02/05	R201 2010/08/05	9.00	Call	Bond Future	2,257.0000	2,173.0000	(3.722)	0	0	0
2010/02/05	R201 2010/08/05	9.00	Put	Bond Future	695.0000	729.0000	4.892	0	0	0
2010/02/05	R201 2010/11/04			Bond Future	8.5960	8.6320	0.419	0.0000	0.0000	0
2010/02/05	R201 2010/11/04	8.50	Call	Bond Future	1,277.0000	1,218.0000	(4.620)	0	0	0
2010/02/05	R201 2010/11/04	8.50	Put	Bond Future	1,606.0000	1,670.0000	3.985	0	0	0
2010/02/05	R201 2010/11/04	8.55	Call	Bond Future	1,357.0000	1,295.0000	(4.569)	0	0	0
2010/02/05	R201 2010/11/04	8.55	Put	Bond Future	1,514.0000	1,575.0000	4.029	0	0	0
2010/02/05	R201 2010/11/04	8.45	Call	Bond Future	1,201.0000	1,143.0000	(4.829)	0	0	0
2010/02/05	R201 2010/11/04	8.45	Put	Bond Future	1,702.0000	1,767.0000	3.819	0	0	0
2010/02/05	R203 2010/02/04			Bond Future	8.9910	9.0000	0.100	0.0000	0.0000	0
2010/02/05	R203 2010/05/06			Bond Future	9.0520	9.0720	0.221	0.0000	0.0000	1,710
2010/02/05	R203 2010/05/06	9.00	Call	Bond Future	1,129.0000	1,074.0000	(4.872)	0	0	0
2010/02/05	R203 2010/05/06	9.00	Put	Bond Future	1,397.0000	1,445.0000	3.436	0	0	0
2010/02/05	R203 2010/08/05			Bond Future	9.1210	9.1420	0.230	0.0000	0.0000	0
2010/02/05	R203 2010/08/05	9.25	Call	Bond Future	2,250.0000	2,186.0000	(2.844)	0	0	0
2010/02/05	R203 2010/08/05	9.25	Put	Bond Future	1,608.0000	1,649.0000	2.550	0	0	0
2010/02/05	R203 2010/11/04			Bond Future	9.1730	9.1950	0.240	0.0000	0.0000	0
2010/02/05	R203 2010/11/04	9.25	Call	Bond Future	2,520.0000	2,459.0000	(2.421)	0	0	0
2010/02/05	R203 2010/11/04	9.25	Put	Bond Future	2,147.0000	2,193.0000	2.143	0	0	0
2010/02/05	R203 2010/11/04	9.30	Call	Bond Future	2,646.0000	2,583.0000	(2.381)	0	0	0
2010/02/05	R203 2010/11/04	9.30	Put	Bond Future	2,032.0000	2,075.0000	2.116	0	0	0
2010/02/05	R203 2010/11/04	9.20	Call	Bond Future	2,398.0000	2,338.0000	(2.502)	0	0	0
2010/02/05	R203 2010/11/04	9.20	Put	Bond Future	2,267.0000	2,314.0000	2.073	0	0	0

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2010/02/05	R204 2010/02/04			Bond Future	9.0210	9.0300	0.100	0.0000	0.0000	0
2010/02/05	R204 2010/05/06			Bond Future	9.0760	9.0960	0.220	0.0000	0.0000	1,552
2010/02/05	R204 2010/05/06	9.00	Call	Bond Future	1,196.0000	1,137.0000	(4.933)	0	0	0
2010/02/05	R204 2010/05/06	9.00	Put	Bond Future	1,626.0000	1,680.0000	3.321	0	0	0
2010/02/05	R204 2010/08/05			Bond Future	9.1410	9.1620	0.230	0.0000	0.0000	0
2010/02/05	R204 2010/08/05	9.25	Call	Bond Future	2,392.0000	2,323.0000	(2.885)	0	0	0
2010/02/05	R204 2010/08/05	9.25	Put	Bond Future	1,793.0000	1,840.0000	2.621	0	0	0
2010/02/05	R204 2010/11/04			Bond Future	9.1860	9.2080	0.239	0.0000	0.0000	0
2010/02/05	R204 2010/11/04	9.25	Call	Bond Future	2,831.0000	2,763.0000	(2.402)	0	0	0
2010/02/05	R204 2010/11/04	9.25	Put	Bond Future	2,487.0000	2,537.0000	2.010	0	0	0
2010/02/05	R204 2010/11/04	9.30	Call	Bond Future	2,969.0000	2,899.0000	(2.358)	0	0	0
2010/02/05	R204 2010/11/04	9.30	Put	Bond Future	2,357.0000	2,405.0000	2.036	0	0	0
2010/02/05	R204 2010/11/04	9.20	Call	Bond Future	2,697.0000	2,631.0000	(2.447)	0	0	0
2010/02/05	R204 2010/11/04	9.20	Put	Bond Future	2,622.0000	2,674.0000	1.983	0	0	0
2010/02/05	R206 2010/02/04			Bond Future	8.4810	8.4950	0.165	0.0000	0.0000	0
2010/02/05	R206 2010/05/06			Bond Future	8.5780	8.5980	0.233	0.0000	0.0000	0
2010/02/05	R206 2010/05/06	8.75	Call	Bond Future	1,041.0000	1,000.0000	(3.939)	0	0	0
2010/02/05	R206 2010/05/06	8.75	Put	Bond Future	520.0000	540.0000	3.846	0	0	0
2010/02/05	R206 2010/08/05			Bond Future	8.6690	8.6910	0.254	0.0000	0.0000	0
2010/02/05	R206 2010/08/05	9.00	Call	Bond Future	1,596.0000	1,553.0000	(2.694)	0	0	0
2010/02/05	R206 2010/08/05	9.00	Put	Bond Future	658.0000	678.0000	3.040	0	0	0
2010/02/05	R206 2010/11/04			Bond Future	8.7160	8.7400	0.275	0.0000	0.0000	0
2010/02/05	R206 2010/11/04	8.50	Call	Bond Future	1,101.0000	1,070.0000	(2.816)	0	0	0
2010/02/05	R206 2010/11/04	8.50	Put	Bond Future	1,681.0000	1,714.0000	1.963	0	0	0
2010/02/05	R206 2010/11/04	8.55	Call	Bond Future	1,159.0000	1,127.0000	(2.761)	0	0	0
2010/02/05	R206 2010/11/04	8.55	Put	Bond Future	1,604.0000	1,636.0000	1.995	0	0	0
2010/02/05	R206 2010/11/04	8.45	Call	Bond Future	1,044.0000	1,015.0000	(2.778)	0	0	0
2010/02/05	R206 2010/11/04	8.45	Put	Bond Future	1,758.0000	1,794.0000	2.048	0	0	0
2010/02/05	R207 2010/02/04			Bond Future	9.1710	9.1750	0.044	0.0000	0.0000	0
2010/02/05	R207 2010/05/06			Bond Future	9.2270	9.2470	0.217	0.0000	0.0000	737
2010/02/05	R207 2010/05/06	9.25	Call	Bond Future	1,542.0000	1,475.0000	(4.345)	0	0	0
2010/02/05	R207 2010/05/06	9.25	Put	Bond Future	1,409.0000	1,458.0000	3.478	0	0	0
2010/02/05	R207 2010/08/05			Bond Future	9.2930	9.3140	0.226	0.0000	0.0000	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
2010/02/05	R207 2010/08/05	9.50	Call	Bond Future	2,769.0000	2,692.0000	(2.781)	0	0	0
2010/02/05	R207 2010/08/05	9.50	Put	Bond Future	1,605.0000	1,647.0000	2.617	0	0	0
2010/02/05	R207 2010/11/04			Bond Future	9.3370	9.3590	0.236	0.0000	0.0000	0
2010/02/05	R207 2010/11/04	9.25	Call	Bond Future	2,553.0000	2,488.0000	(2.546)	0	0	0
2010/02/05	R207 2010/11/04	9.25	Put	Bond Future	3,039.0000	3,097.0000	1.909	0	0	0
2010/02/05	R207 2010/11/04	9.30	Call	Bond Future	2,683.0000	2,617.0000	(2.460)	0	0	0
2010/02/05	R207 2010/11/04	9.30	Put	Bond Future	2,889.0000	2,946.0000	1.973	0	0	0
2010/02/05	R207 2010/11/04	9.20	Call	Bond Future	2,427.0000	2,364.0000	(2.596)	0	0	0
2010/02/05	R207 2010/11/04	9.20	Put	Bond Future	3,194.0000	3,254.0000	1.879	0	0	0
2010/02/05	R208 2010/02/04			Bond Future	9.1610	9.1700	0.098	0.0000	0.0000	0
2010/02/05	R208 2010/05/06			Bond Future	9.2080	9.2280	0.217	0.0000	0.0000	5,004
2010/02/05	R208 2010/05/06	9.25	Call	Bond Future	1,634.0000	1,562.0000	(4.406)	0	0	0
2010/02/05	R208 2010/05/06	9.25	Put	Bond Future	1,382.0000	1,430.0000	3.473	0	0	0
2010/02/05	R208 2010/08/05			Bond Future	9.2650	9.2860	0.227	0.0000	0.0000	0
2010/02/05	R208 2010/08/05	9.50	Call	Bond Future	3,015.0000	2,934.0000	(2.687)	0	0	0
2010/02/05	R208 2010/08/05	9.50	Put	Bond Future	1,640.0000	1,683.0000	2.622	0	0	0
2010/02/05	R208 2010/11/04			Bond Future	9.3070	9.3290	0.236	0.0000	0.0000	0
2010/02/05	R208 2010/11/04	9.25	Call	Bond Future	2,737.0000	2,668.0000	(2.521)	0	0	0
2010/02/05	R208 2010/11/04	9.25	Put	Bond Future	3,070.0000	3,129.0000	1.922	0	0	0
2010/02/05	R208 2010/11/04	9.30	Call	Bond Future	2,875.0000	2,804.0000	(2.470)	0	0	0
2010/02/05	R208 2010/11/04	9.30	Put	Bond Future	2,916.0000	2,973.0000	1.955	0	0	0
2010/02/05	R208 2010/11/04	9.20	Call	Bond Future	2,603.0000	2,537.0000	(2.536)	0	0	0
2010/02/05	R208 2010/11/04	9.20	Put	Bond Future	3,229.0000	3,291.0000	1.920	0	0	0
2010/02/05	R209 2010/02/04			Bond Future	9.0600	9.0550	(0.055)	0.0000	0.0000	0
2010/02/05	R209 2010/05/06			Bond Future	9.0430	9.0010	(0.464)	0.0000	0.0000	1,798
2010/02/05	R209 2010/05/06	8.50	Call	Bond Future	460.0000	517.0000	12.391	0	0	0
2010/02/05	R209 2010/05/06	8.50	Put	Bond Future	4,815.0000	4,550.0000	(5.504)	0	0	0
2010/02/05	R209 2010/08/05			Bond Future	9.0780	9.0350	(0.474)	0.0000	0.0000	0
2010/02/05	R209 2010/08/05	8.75	Call	Bond Future	1,733.0000	1,852.0000	6.867	0	0	0
2010/02/05	R209 2010/08/05	8.75	Put	Bond Future	4,295.0000	4,087.0000	(4.843)	0	0	0
2010/02/05	R209 2010/11/04			Bond Future	9.1020	9.0580	(0.483)	0.0000	0.0000	0
2010/02/05	R209 2010/11/04	9.00	Call	Bond Future	3,399.0000	3,559.0000	4.707	0	0	0
2010/02/05	R209 2010/11/04	9.00	Put	Bond Future	4,176.0000	4,003.0000	(4.143)	0	0	0

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2010/02/05	R209 2010/11/04	9.05	Call	Bond Future	3,571.0000	3,737.0000	4.649	0	0	0
2010/02/05	R209 2010/11/04	9.05	Put	Bond Future	3,965.0000	3,798.0000	(4.212)	0	0	0
2010/02/05	R209 2010/11/04	8.95	Call	Bond Future	3,232.0000	3,387.0000	4.796	0	0	0
2010/02/05	R209 2010/11/04	8.95	Put	Bond Future	4,395.0000	4,217.0000	(4.050)	0	0	0
2010/02/05	TRT1 2010/05/06			Index Future	303.9770	303.8910	(0.028)	0.0000	0.0000	100
Total										52262.00