



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/02/2010

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
2010/02/17	AL7T 2010/05/06			Index Future	332.0640	333.0370	0.293	0.0000	0.0000	58
2010/02/17	ALBI 2010/05/06			Index Future	307.4760	307.8560	0.124	0.0000	0.0000	1,265
2010/02/17	ALBI 2010/08/05			Index Future	307.6440	308.0180	0.122	0.0000	0.0000	0
2010/02/17	CRD1 2010/05/06			Index Future	134.5090	134.7590	0.186	0.0000	0.0000	2
2010/02/17	GOVI 2010/05/06			GOVI	308.9290	309.3630	0.140	0.0000	0.0000	324
2010/02/17	GOVI 2010/05/06	309.80	Call	GOVI	34,859.0000	36,693.0000	5.261	0	0	0
2010/02/17	GOVI 2010/05/06	309.80	Put	GOVI	43,569.0000	41,063.0000	(5.752)	0	0	0
2010/02/17	GOVI 2010/08/05			GOVI	314.5960	315.0360	0.140	0.0000	0.0000	0
2010/02/17	GOVI 2010/08/05	315.60	Call	GOVI	51,447.0000	53,423.0000	3.841	0	0	0
2010/02/17	GOVI 2010/08/05	315.60	Put	GOVI	61,487.0000	59,063.0000	(3.942)	0	0	0
2010/02/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/17	ILBI 2010/05/06			Index Future	363.2780	363.2920	0.004	0.0000	0.0000	433
2010/02/17	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/17	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/17	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/17	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/17	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/17	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/17	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/17	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1850	0.913	0.0000	0.0000	0
2010/02/17	JBAF 2010/03/17			Jibar Tradeable Future	7.0870	7.1800	1.312	0.0000	0.0000	0
2010/02/17	JBAF 2010/04/21			Jibar Tradeable Future	6.9750	7.0780	1.477	0.0000	0.0000	0
2010/02/17	JBAF 2010/05/19			Jibar Tradeable Future	6.9390	7.0500	1.600	0.0000	0.0000	0
2010/02/17	JBAF 2010/06/15			Jibar Tradeable Future	6.9110	7.0420	1.896	0.0000	0.0000	0
2010/02/17	JBAF 2010/07/21			Jibar Tradeable Future	6.9120	7.0420	1.881	0.0000	0.0000	0
2010/02/17	JBAF 2010/09/15			Jibar Tradeable Future	6.9600	7.0810	1.739	0.0000	0.0000	0
2010/02/17	JBAF 2010/12/15			Jibar Tradeable Future	7.1080	7.1970	1.252	0.0000	0.0000	0
2010/02/17	JBAF 2011/03/16			Jibar Tradeable Future	7.3330	7.3920	0.805	0.0000	0.0000	0
2010/02/17	JBAF 2011/06/15			Jibar Tradeable Future	7.7130	7.7350	0.285	0.0000	0.0000	5,000
2010/02/17	JBAF 2011/09/21			Jibar Tradeable Future	8.1180	8.1100	(0.099)	0.0000	0.0000	0
2010/02/17	JBAF 2011/12/21			Jibar Tradeable Future	8.3170	8.3370	0.240	0.0000	0.0000	5,000
2010/02/17	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/17	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/17	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/17	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/17	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/17	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	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
2010/02/17	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/17	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/17	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/17	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/17	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/17	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/17	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/17	OTH1 2010/05/06			Index Future	299.2110	299.3270	0.039	0.0000	0.0000	3
2010/02/17	R155 2010/05/06			Bond Future	7.4960	7.4410	(0.734)	0.0000	0.0000	0
2010/02/17	R155 2010/05/06	7.50	Call	Bond Future	5.0000	76.0000	1420.000	0	0	0

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2010/02/17	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/17	R155 2010/05/06	7.55	Call	Bond Future	69.0000	140.0000	102.899	0	0	0
2010/02/17	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/17	R155 2010/05/06	7.45	Call	Bond Future	0.0000	12.0000	100.000	0	0	0
2010/02/17	R155 2010/05/06	7.45	Put	Bond Future	59.0000	0.0000	(100.000)	0	0	0
2010/02/17	R157 2010/05/06			Bond Future	8.3940	8.3280	(0.786)	0.0000	0.0000	6,743
2010/02/17	R157 2010/05/06	8.50	Call	Bond Future	1,305.0000	1,491.0000	14.253	0	0	0
2010/02/17	R157 2010/05/06	8.50	Put	Bond Future	797.0000	665.0000	(16.562)	0	0	0
2010/02/17	R157 2010/08/05			Bond Future	8.4610	8.3900	(0.839)	0.0000	0.0000	0
2010/02/17	R157 2010/08/05	8.75	Call	Bond Future	2,311.0000	2,520.0000	9.044	0	0	0
2010/02/17	R157 2010/08/05	8.75	Put	Bond Future	994.0000	877.0000	(11.771)	0	0	0
2010/02/17	R157 2010/08/05	8.50	Call	Bond Future	1,633.0000	1,805.0000	10.533	0	0	0
2010/02/17	R157 2010/08/05	8.50	Put	Bond Future	1,454.0000	1,300.0000	(10.591)	0	0	500
2010/02/17	R157 2010/08/05	9.00	Call	Bond Future	3,099.0000	3,340.0000	7.777	0	0	0
2010/02/17	R157 2010/08/05	9.00	Put	Bond Future	658.0000	572.0000	(13.070)	0	0	500
2010/02/17	R157 2010/08/05	8.25	Put	Bond Future	2,069.0000	1,876.0000	(9.328)	0	0	0
2010/02/17	R157 2010/08/05	8.25	Call	Bond Future	1,096.0000	1,229.0000	12.135	0	0	500
2010/02/17	R157 2010/11/04			Bond Future	8.5020	8.4280	(0.870)	0.0000	0.0000	0
2010/02/17	R157 2010/11/04	8.50	Call	Bond Future	2,046.0000	2,211.0000	8.065	0	0	0
2010/02/17	R157 2010/11/04	8.50	Put	Bond Future	2,055.0000	1,895.0000	(7.786)	0	0	0
2010/02/17	R157 2010/11/04	8.55	Call	Bond Future	2,155.0000	2,326.0000	7.935	0	0	0
2010/02/17	R157 2010/11/04	8.55	Put	Bond Future	1,945.0000	1,791.0000	(7.918)	0	0	0
2010/02/17	R157 2010/11/04	8.45	Call	Bond Future	1,940.0000	2,099.0000	8.196	0	0	0
2010/02/17	R157 2010/11/04	8.45	Put	Bond Future	2,168.0000	2,002.0000	(7.657)	0	0	0
2010/02/17	R186 2010/05/06			Bond Future	9.1320	9.1090	(0.252)	0.0000	0.0000	19,296
2010/02/17	R186 2010/05/06	9.00	Call	Bond Future	1,578.0000	1,655.0000	4.880	0	0	0
2010/02/17	R186 2010/05/06	9.00	Put	Bond Future	2,802.0000	2,667.0000	(4.818)	0	0	0
2010/02/17	R186 2010/08/05			Bond Future	9.1810	9.1580	(0.251)	0.0000	0.0000	0
2010/02/17	R186 2010/08/05	9.25	Call	Bond Future	3,604.0000	3,709.0000	2.913	0	0	0
2010/02/17	R186 2010/08/05	9.25	Put	Bond Future	2,981.0000	2,877.0000	(3.489)	0	0	0
2010/02/17	R186 2010/08/05	8.75	Call	Bond Future	1,652.0000	1,712.0000	3.632	0	0	1,300
2010/02/17	R186 2010/08/05	8.75	Put	Bond Future	5,668.0000	5,519.0000	(2.629)	0	0	0
2010/02/17	R186 2010/08/05	9.75	Call	Bond Future	6,429.0000	6,575.0000	2.271	0	0	0

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2010/02/17	R186 2010/08/05	9.75	Put	Bond Future	1,441.0000	1,378.0000	(4.372)	0	0	1,300
2010/02/17	R186 2010/11/04			Bond Future	9.2150	9.1910	(0.260)	0.0000	0.0000	0
2010/02/17	R186 2010/11/04	9.25	Call	Bond Future	4,408.0000	4,515.0000	2.427	0	0	0
2010/02/17	R186 2010/11/04	9.25	Put	Bond Future	4,095.0000	3,986.0000	(2.662)	0	0	0
2010/02/17	R186 2010/11/04	9.30	Call	Bond Future	4,631.0000	4,742.0000	2.397	0	0	0
2010/02/17	R186 2010/11/04	9.30	Put	Bond Future	3,873.0000	3,768.0000	(2.711)	0	0	0
2010/02/17	R186 2010/11/04	9.20	Call	Bond Future	4,190.0000	4,294.0000	2.482	0	0	0
2010/02/17	R186 2010/11/04	9.20	Put	Bond Future	4,325.0000	4,213.0000	(2.590)	0	0	0
2010/02/17	R201 2010/05/06			Bond Future	8.4530	8.3650	(1.041)	0.0000	0.0000	486
2010/02/17	R201 2010/05/06	8.50	Call	Bond Future	915.0000	1,100.0000	20.219	0	0	0
2010/02/17	R201 2010/05/06	8.50	Put	Bond Future	737.0000	589.0000	(20.081)	0	0	0
2010/02/17	R201 2010/08/05			Bond Future	8.5180	8.4240	(1.104)	0.0000	0.0000	0
2010/02/17	R201 2010/08/05	9.00	Call	Bond Future	2,325.0000	2,568.0000	10.452	0	0	0
2010/02/17	R201 2010/08/05	9.00	Put	Bond Future	608.0000	512.0000	(15.789)	0	0	0
2010/02/17	R201 2010/11/04			Bond Future	8.5500	8.4510	(1.158)	0.0000	0.0000	0
2010/02/17	R201 2010/11/04	8.50	Call	Bond Future	1,321.0000	1,490.0000	12.793	0	0	0
2010/02/17	R201 2010/11/04	8.50	Put	Bond Future	1,492.0000	1,322.0000	(11.394)	0	0	0
2010/02/17	R201 2010/11/04	8.55	Call	Bond Future	1,404.0000	1,580.0000	12.536	0	0	0
2010/02/17	R201 2010/11/04	8.55	Put	Bond Future	1,404.0000	1,240.0000	(11.681)	0	0	0
2010/02/17	R201 2010/11/04	8.45	Call	Bond Future	1,241.0000	1,404.0000	13.135	0	0	0
2010/02/17	R201 2010/11/04	8.45	Put	Bond Future	1,584.0000	1,407.0000	(11.174)	0	0	0
2010/02/17	R203 2010/05/06			Bond Future	9.0210	8.9460	(0.831)	0.0000	0.0000	1,710
2010/02/17	R203 2010/05/06	9.00	Call	Bond Future	1,120.0000	1,313.0000	17.232	0	0	0
2010/02/17	R203 2010/05/06	9.00	Put	Bond Future	1,228.0000	1,034.0000	(15.798)	0	0	0
2010/02/17	R203 2010/08/05			Bond Future	9.0890	9.0100	(0.869)	0.0000	0.0000	0
2010/02/17	R203 2010/08/05	9.25	Call	Bond Future	2,278.0000	2,508.0000	10.097	0	0	0
2010/02/17	R203 2010/08/05	9.25	Put	Bond Future	1,476.0000	1,310.0000	(11.247)	0	0	0
2010/02/17	R203 2010/11/04			Bond Future	9.1400	9.0580	(0.897)	0.0000	0.0000	0
2010/02/17	R203 2010/11/04	9.25	Call	Bond Future	2,555.0000	2,776.0000	8.650	0	0	0
2010/02/17	R203 2010/11/04	9.25	Put	Bond Future	2,021.0000	1,842.0000	(8.857)	0	0	0
2010/02/17	R203 2010/11/04	9.30	Call	Bond Future	2,684.0000	2,912.0000	8.495	0	0	0
2010/02/17	R203 2010/11/04	9.30	Put	Bond Future	1,909.0000	1,737.0000	(9.010)	0	0	0
2010/02/17	R203 2010/11/04	9.20	Call	Bond Future	2,430.0000	2,644.0000	8.807	0	0	0

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2010/02/17	R203 2010/11/04	9.20	Put	Bond Future	2,138.0000	1,952.0000	(8.700)	0	0	0
2010/02/17	R204 2010/05/06			Bond Future	9.0260	8.9620	(0.709)	0.0000	0.0000	1,552
2010/02/17	R204 2010/05/06	9.00	Call	Bond Future	1,234.0000	1,412.0000	14.425	0	0	200
2010/02/17	R204 2010/05/06	9.00	Put	Bond Future	1,382.0000	1,196.0000	(13.459)	0	0	200
2010/02/17	R204 2010/05/06	9.50	Call	Bond Future	3,054.0000	3,341.0000	9.398	0	0	0
2010/02/17	R204 2010/05/06	9.50	Put	Bond Future	416.0000	339.0000	(18.510)	0	0	200
2010/02/17	R204 2010/05/06	8.50	Put	Bond Future	3,350.0000	3,051.0000	(8.925)	0	0	0
2010/02/17	R204 2010/05/06	8.50	Call	Bond Future	306.0000	371.0000	21.242	0	0	200
2010/02/17	R204 2010/08/05			Bond Future	9.0900	9.0220	(0.748)	0.0000	0.0000	0
2010/02/17	R204 2010/08/05	9.25	Call	Bond Future	2,484.0000	2,702.0000	8.776	0	0	0
2010/02/17	R204 2010/08/05	9.25	Put	Bond Future	1,604.0000	1,444.0000	(9.975)	0	0	0
2010/02/17	R204 2010/11/04			Bond Future	9.1330	9.0630	(0.766)	0.0000	0.0000	0
2010/02/17	R204 2010/11/04	9.25	Call	Bond Future	2,927.0000	3,136.0000	7.140	0	0	0
2010/02/17	R204 2010/11/04	9.25	Put	Bond Future	2,296.0000	2,126.0000	(7.404)	0	0	0
2010/02/17	R204 2010/11/04	9.30	Call	Bond Future	3,070.0000	3,285.0000	7.003	0	0	0
2010/02/17	R204 2010/11/04	9.30	Put	Bond Future	2,172.0000	2,007.0000	(7.597)	0	0	0
2010/02/17	R204 2010/11/04	9.20	Call	Bond Future	2,788.0000	2,991.0000	7.281	0	0	0
2010/02/17	R204 2010/11/04	9.20	Put	Bond Future	2,426.0000	2,249.0000	(7.296)	0	0	0
2010/02/17	R206 2010/05/06			Bond Future	8.4900	8.4020	(1.037)	0.0000	0.0000	0
2010/02/17	R206 2010/05/06	8.75	Call	Bond Future	1,165.0000	1,350.0000	15.880	0	0	0
2010/02/17	R206 2010/05/06	8.75	Put	Bond Future	377.0000	293.0000	(22.281)	0	0	0
2010/02/17	R206 2010/08/05			Bond Future	8.5750	8.4790	(1.120)	0.0000	0.0000	0
2010/02/17	R206 2010/08/05	9.00	Call	Bond Future	1,742.0000	1,933.0000	10.964	0	0	0
2010/02/17	R206 2010/08/05	9.00	Put	Bond Future	536.0000	452.0000	(15.672)	0	0	0
2010/02/17	R206 2010/11/04			Bond Future	8.6160	8.5120	(1.207)	0.0000	0.0000	0
2010/02/17	R206 2010/11/04	8.50	Call	Bond Future	1,192.0000	1,325.0000	11.158	0	0	0
2010/02/17	R206 2010/11/04	8.50	Put	Bond Future	1,504.0000	1,357.0000	(9.774)	0	0	0
2010/02/17	R206 2010/11/04	8.55	Call	Bond Future	1,255.0000	1,392.0000	10.916	0	0	0
2010/02/17	R206 2010/11/04	8.55	Put	Bond Future	1,432.0000	1,290.0000	(9.916)	0	0	0
2010/02/17	R206 2010/11/04	8.45	Call	Bond Future	1,132.0000	1,261.0000	11.396	0	0	0
2010/02/17	R206 2010/11/04	8.45	Put	Bond Future	1,579.0000	1,428.0000	(9.563)	0	0	0
2010/02/17	R207 2010/05/06			Bond Future	9.1560	9.1120	(0.481)	0.0000	0.0000	737
2010/02/17	R207 2010/05/06	9.25	Call	Bond Future	1,667.0000	1,809.0000	8.518	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
2010/02/17	R207 2010/05/06	9.25	Put	Bond Future	1,122.0000	1,007.0000	(10.250)	0	0	0
2010/02/17	R207 2010/08/05			Bond Future	9.2200	9.1750	(0.488)	0.0000	0.0000	0
2010/02/17	R207 2010/08/05	9.50	Call	Bond Future	2,955.0000	3,114.0000	5.381	0	0	0
2010/02/17	R207 2010/08/05	9.50	Put	Bond Future	1,376.0000	1,278.0000	(7.122)	0	0	0
2010/02/17	R207 2010/11/04			Bond Future	9.2620	9.2150	(0.507)	0.0000	0.0000	0
2010/02/17	R207 2010/11/04	9.25	Call	Bond Future	2,700.0000	2,832.0000	4.889	0	0	0
2010/02/17	R207 2010/11/04	9.25	Put	Bond Future	2,767.0000	2,635.0000	(4.771)	0	0	0
2010/02/17	R207 2010/11/04	9.30	Call	Bond Future	2,837.0000	2,973.0000	4.794	0	0	0
2010/02/17	R207 2010/11/04	9.30	Put	Bond Future	2,624.0000	2,497.0000	(4.840)	0	0	0
2010/02/17	R207 2010/11/04	9.20	Call	Bond Future	2,567.0000	2,695.0000	4.986	0	0	0
2010/02/17	R207 2010/11/04	9.20	Put	Bond Future	2,915.0000	2,779.0000	(4.666)	0	0	0
2010/02/17	R208 2010/05/06			Bond Future	9.1590	9.1250	(0.371)	0.0000	0.0000	5,004
2010/02/17	R208 2010/05/06	9.25	Call	Bond Future	1,695.0000	1,806.0000	6.549	0	0	0
2010/02/17	R208 2010/05/06	9.25	Put	Bond Future	1,147.0000	1,052.0000	(8.282)	0	0	0
2010/02/17	R208 2010/08/05			Bond Future	9.2150	9.1810	(0.369)	0.0000	0.0000	0
2010/02/17	R208 2010/08/05	9.50	Call	Bond Future	3,126.0000	3,249.0000	3.935	0	0	0
2010/02/17	R208 2010/08/05	9.50	Put	Bond Future	1,454.0000	1,375.0000	(5.433)	0	0	0
2010/02/17	R208 2010/11/04			Bond Future	9.2560	9.2200	(0.389)	0.0000	0.0000	0
2010/02/17	R208 2010/11/04	9.25	Call	Bond Future	2,824.0000	2,928.0000	3.683	0	0	0
2010/02/17	R208 2010/11/04	9.25	Put	Bond Future	2,859.0000	2,752.0000	(3.743)	0	0	0
2010/02/17	R208 2010/11/04	9.30	Call	Bond Future	2,967.0000	3,075.0000	3.640	0	0	0
2010/02/17	R208 2010/11/04	9.30	Put	Bond Future	2,710.0000	2,607.0000	(3.801)	0	0	0
2010/02/17	R208 2010/11/04	9.20	Call	Bond Future	2,685.0000	2,786.0000	3.762	0	0	0
2010/02/17	R208 2010/11/04	9.20	Put	Bond Future	3,014.0000	2,904.0000	(3.650)	0	0	0
2010/02/17	R209 2010/05/06			Bond Future	8.9250	9.0470	1.367	0.0000	0.0000	1,798
2010/02/17	R209 2010/05/06	8.50	Call	Bond Future	559.0000	366.0000	(34.526)	0	0	0
2010/02/17	R209 2010/05/06	8.50	Put	Bond Future	4,003.0000	4,752.0000	18.711	0	0	0
2010/02/17	R209 2010/08/05			Bond Future	8.9580	9.0820	1.384	0.0000	0.0000	0
2010/02/17	R209 2010/08/05	8.75	Call	Bond Future	2,010.0000	1,626.0000	(19.104)	0	0	0
2010/02/17	R209 2010/08/05	8.75	Put	Bond Future	3,652.0000	4,219.0000	15.526	0	0	0
2010/02/17	R209 2010/11/04			Bond Future	8.9790	9.1070	1.426	0.0000	0.0000	0
2010/02/17	R209 2010/11/04	9.00	Call	Bond Future	3,797.0000	3,290.0000	(13.353)	0	0	0
2010/02/17	R209 2010/11/04	9.00	Put	Bond Future	3,635.0000	4,105.0000	12.930	0	0	0

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2010/02/17	R209 2010/11/04	9.05	Call	Bond Future	3,984.0000	3,462.0000	(13.102)	0	0	0
2010/02/17	R209 2010/11/04	9.05	Put	Bond Future	3,440.0000	3,894.0000	13.198	0	0	0
2010/02/17	R209 2010/11/04	8.95	Call	Bond Future	3,614.0000	3,124.0000	(13.558)	0	0	0
2010/02/17	R209 2010/11/04	8.95	Put	Bond Future	3,838.0000	4,325.0000	12.689	0	0	0
2010/02/17	TRT1 2010/05/06			Index Future	305.1490	305.5690	0.138	0.0000	0.0000	100
Total										54411.00