



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/12/2009

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2009/12/14 | AL13 2010/02/04 | | | Index Future | 253.8760 | 253.9940 | 0.046 | 0.0000 | 0.0000 | 44 |
| 2009/12/14 | AL7T 2010/02/04 | | | Index Future | 333.6930 | 333.9900 | 0.089 | 0.0000 | 0.0000 | 58 |
| 2009/12/14 | ALBI 2010/02/04 | | | Index Future | 300.8210 | 301.1160 | 0.098 | 0.0000 | 0.0000 | 1,069 |
| 2009/12/14 | ALBI 2010/05/06 | | | Index Future | 306.3270 | 306.6280 | 0.098 | 0.0000 | 0.0000 | 127 |
| 2009/12/14 | ALBI 2010/08/05 | | | Index Future | 311.6720 | 312.0120 | 0.109 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | CRD1 2010/02/04 | | | Index Future | 130.8350 | 130.9220 | 0.066 | 0.0000 | 0.0000 | 2 |
| 2009/12/14 | CRD1 2010/05/06 | | | Index Future | 133.2300 | 133.3180 | 0.066 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | GOVI 2010/02/04 | | | GOVI | 302.5030 | 302.8020 | 0.099 | 0.0000 | 0.0000 | 1,132 |
| 2009/12/14 | GOVI 2010/02/04 | 304.00 | Call | GOVI | 18,442.0000 | 19,011.0000 | 3.085 | 0 | 0 | 0 |
| 2009/12/14 | GOVI 2010/02/04 | 304.00 | Put | GOVI | 33,412.0000 | 30,991.0000 | (7.246) | 0 | 0 | 0 |
| 2009/12/14 | GOVI 2010/05/06 | | | GOVI | 308.0410 | 308.3440 | 0.098 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | GOVI 2010/05/06 | 309.80 | Call | GOVI | 44,690.0000 | 45,541.0000 | 1.904 | 0 | 0 | 0 |
| 2009/12/14 | GOVI 2010/05/06 | 309.80 | Put | GOVI | 62,280.0000 | 60,101.0000 | (3.499) | 0 | 0 | 0 |
| 2009/12/14 | GOVI 2010/08/05 | | | GOVI | 313.7790 | 314.0890 | 0.099 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | GOVI 2010/08/05 | 315.60 | Call | GOVI | 57,707.0000 | 58,746.0000 | 1.800 | 0 | 0 | 0 |
| 2009/12/14 | GOVI 2010/08/05 | 315.60 | Put | GOVI | 75,917.0000 | 73,856.0000 | (2.715) | 0 | 0 | 0 |
| 2009/12/14 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | ILBI 2010/02/04 | | | Index Future | 362.9660 | 362.6910 | (0.076) | 0.0000 | 0.0000 | 425 |
| 2009/12/14 | J153 2010/08/31 | | | Interest Rate Swap | 6.9124 | 6.8941 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | J157 2015/09/15 | | | Interest Rate Swap | 8.7620 | 8.8220 | 0.685 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|--------|-----|------------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2009/12/14 | J186 2026/12/21 | | | Interest Rate Swap | 8.5930 | 8.6830 | 1.047 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | J201 2014/12/22 | | | Interest Rate Swap | 8.6060 | 8.6550 | 0.569 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | J203 2017/09/15 | | | Interest Rate Swap | 8.9050 | 8.9750 | 0.786 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | J204 2018/12/21 | | | Interest Rate Swap | 8.8830 | 8.9620 | 0.889 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | J207 2020/01/15 | | | Interest Rate Swap | 8.9110 | 8.9970 | 0.965 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2009/12/15 | | | Jibar Tradeable Future | 7.2400 | 7.2300 | (0.138) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/01/20 | | | Jibar Tradeable Future | 7.2110 | 7.2120 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/02/17 | | | Jibar Tradeable Future | 7.1290 | 7.1290 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/03/17 | | | Jibar Tradeable Future | 7.1050 | 7.1110 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/04/21 | | | Jibar Tradeable Future | 7.1040 | 7.1070 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/05/19 | | | Jibar Tradeable Future | 7.1220 | 7.1230 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/06/15 | | | Jibar Tradeable Future | 7.1390 | 7.1240 | (0.210) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/09/15 | | | Jibar Tradeable Future | 7.3210 | 7.3190 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 7.5400 | 7.5250 | (0.199) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 7.8850 | 7.8760 | (0.114) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 8.2570 | 8.2790 | 0.266 | 0.0000 | 0.0000 | 5,000 |
| 2009/12/14 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 8.6590 | 8.6570 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JFRA 2010/02/04 | | | Jibar Tradeable Future | 6.9660 | 6.9770 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JFRA 2010/05/06 | | | Jibar Tradeable Future | 7.1040 | 7.1210 | 0.239 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JFRA 2010/08/05 | | | Jibar Tradeable Future | 7.3280 | 7.3290 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6340 | 7.6600 | 0.341 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JN02 2010/02/04 | | | JNOTE | 7.8510 | 7.8810 | 0.382 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JN05 2010/02/04 | | | JNOTE | 8.7350 | 8.7940 | 0.675 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JN10 2010/02/04 | | | JNOTE | 8.9350 | 9.0270 | 1.030 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JROD 2009/12/31 | | | Rodi | 6.8520 | 6.8420 | (0.146) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JROD 2010/01/29 | | | Rodi | 7.0340 | 7.0090 | (0.355) | 0.0000 | 0.0000 | 0 |

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| 2009/12/14 | JROD 2010/02/26 | | | Rodi | 7.0020 | 6.9840 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | JROD 2010/03/31 | | | Rodi | 7.2000 | 7.1840 | (0.222) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | OTH1 2010/02/04 | | | Index Future | 291.5540 | 291.8380 | 0.097 | 0.0000 | 0.0000 | 3 |
| 2009/12/14 | OTH1 2010/05/06 | | | Index Future | 296.8910 | 297.1790 | 0.097 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R155 2010/02/04 | | | Bond Future | 7.6210 | 7.6160 | (0.066) | 0.0000 | 0.0000 | 31 |
| 2009/12/14 | R155 2010/02/04 | 7.50 | Call | Bond Future | 182.0000 | 178.0000 | (2.198) | 0 | 0 | 0 |
| 2009/12/14 | R155 2010/02/04 | 7.50 | Put | Bond Future | 366.0000 | 354.0000 | (3.279) | 0 | 0 | 0 |
| 2009/12/14 | R157 2010/02/04 | | | Bond Future | 8.4450 | 8.4440 | (0.012) | 0.0000 | 0.0000 | 6,593 |
| 2009/12/14 | R157 2010/02/04 | 7.75 | Call | Bond Future | 99.0000 | 89.0000 | (10.101) | 0 | 0 | 0 |
| 2009/12/14 | R157 2010/02/04 | 7.75 | Put | Bond Future | 3,633.0000 | 3,618.0000 | (0.413) | 0 | 0 | 0 |
| 2009/12/14 | R157 2010/05/06 | | | Bond Future | 8.5160 | 8.5150 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R157 2010/05/06 | 8.50 | Call | Bond Future | 1,593.0000 | 1,579.0000 | (0.879) | 0 | 0 | 0 |
| 2009/12/14 | R157 2010/05/06 | 8.50 | Put | Bond Future | 1,669.0000 | 1,651.0000 | (1.078) | 0 | 0 | 0 |
| 2009/12/14 | R157 2010/08/05 | | | Bond Future | 8.5600 | 8.5590 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R157 2010/08/05 | 8.75 | Call | Bond Future | 2,509.0000 | 2,499.0000 | (0.399) | 0 | 0 | 0 |
| 2009/12/14 | R157 2010/08/05 | 8.75 | Put | Bond Future | 1,645.0000 | 1,631.0000 | (0.851) | 0 | 0 | 0 |
| 2009/12/14 | R186 2010/02/04 | | | Bond Future | 9.0420 | 9.0210 | (0.232) | 0.0000 | 0.0000 | 18,786 |
| 2009/12/14 | R186 2010/02/04 | 8.25 | Call | Bond Future | 147.0000 | 142.0000 | (3.401) | 0 | 0 | 0 |
| 2009/12/14 | R186 2010/02/04 | 8.25 | Put | Bond Future | 7,949.0000 | 7,747.0000 | (2.541) | 0 | 0 | 0 |
| 2009/12/14 | R186 2010/05/06 | | | Bond Future | 9.0900 | 9.0680 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R186 2010/05/06 | 9.00 | Call | Bond Future | 2,976.0000 | 3,039.0000 | 2.117 | 0 | 0 | 0 |
| 2009/12/14 | R186 2010/05/06 | 9.00 | Put | Bond Future | 3,813.0000 | 3,672.0000 | (3.698) | 0 | 0 | 0 |
| 2009/12/14 | R186 2010/08/05 | | | Bond Future | 9.1240 | 9.1010 | (0.252) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R186 2010/08/05 | 9.25 | Call | Bond Future | 4,841.0000 | 4,934.0000 | 1.921 | 0 | 0 | 0 |
| 2009/12/14 | R186 2010/08/05 | 9.25 | Put | Bond Future | 3,699.0000 | 3,581.0000 | (3.190) | 0 | 0 | 0 |
| 2009/12/14 | R201 2010/02/04 | | | Bond Future | 8.5090 | 8.5080 | (0.012) | 0.0000 | 0.0000 | 486 |
| 2009/12/14 | R201 2010/02/04 | 7.50 | Call | Bond Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 2009/12/14 | R201 2010/02/04 | 7.50 | Put | Bond Future | 4,088.0000 | 4,082.0000 | (0.147) | 0 | 0 | 0 |
| 2009/12/14 | R201 2010/05/06 | | | Bond Future | 8.5780 | 8.5770 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R201 2010/05/06 | 8.50 | Call | Bond Future | 1,107.0000 | 1,096.0000 | (0.994) | 0 | 0 | 0 |
| 2009/12/14 | R201 2010/05/06 | 8.50 | Put | Bond Future | 1,401.0000 | 1,386.0000 | (1.071) | 0 | 0 | 0 |

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| 2009/12/14 | R201 | 2010/08/05 | | | Bond Future | 8.6190 | 8.6190 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R201 | 2010/08/05 | 9.00 | Call | Bond Future | 2,340.0000 | 2,331.0000 | (0.385) | 0 | 0 | 0 |
| 2009/12/14 | R201 | 2010/08/05 | 9.00 | Put | Bond Future | 986.0000 | 977.0000 | (0.913) | 0 | 0 | 0 |
| 2009/12/14 | R203 | 2010/02/04 | | | Bond Future | 9.0820 | 9.0810 | (0.011) | 0.0000 | 0.0000 | 1,570 |
| 2009/12/14 | R203 | 2010/02/04 | 8.20 | Call | Bond Future | 56.0000 | 49.0000 | (12.500) | 0 | 0 | 0 |
| 2009/12/14 | R203 | 2010/02/04 | 8.20 | Put | Bond Future | 4,830.0000 | 4,818.0000 | (0.248) | 0 | 0 | 0 |
| 2009/12/14 | R203 | 2010/05/06 | | | Bond Future | 9.1550 | 9.1540 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R203 | 2010/05/06 | 9.00 | Call | Bond Future | 1,494.0000 | 1,478.0000 | (1.071) | 0 | 0 | 0 |
| 2009/12/14 | R203 | 2010/05/06 | 9.00 | Put | Bond Future | 2,289.0000 | 2,268.0000 | (0.917) | 0 | 0 | 0 |
| 2009/12/14 | R203 | 2010/08/05 | | | Bond Future | 9.2070 | 9.2060 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R203 | 2010/08/05 | 9.25 | Call | Bond Future | 2,478.0000 | 2,466.0000 | (0.484) | 0 | 0 | 0 |
| 2009/12/14 | R203 | 2010/08/05 | 9.25 | Put | Bond Future | 2,265.0000 | 2,248.0000 | (0.751) | 0 | 0 | 0 |
| 2009/12/14 | R204 | 2010/02/04 | | | Bond Future | 9.0740 | 9.0740 | 0.000 | 0.0000 | 0.0000 | 4,207 |
| 2009/12/14 | R204 | 2010/02/04 | 8.20 | Call | Bond Future | 60.0000 | 52.0000 | (13.333) | 0 | 0 | 0 |
| 2009/12/14 | R204 | 2010/02/04 | 8.20 | Put | Bond Future | 5,264.0000 | 5,256.0000 | (0.152) | 0 | 0 | 0 |
| 2009/12/14 | R204 | 2010/02/04 | 9.00 | Call | Bond Future | 1,047.0000 | 1,012.0000 | (3.343) | 0 | 0 | 100 |
| 2009/12/14 | R204 | 2010/02/04 | 9.00 | Put | Bond Future | 1,474.0000 | 1,439.0000 | (2.374) | 0 | 0 | 200 |
| 2009/12/14 | R204 | 2010/02/04 | 8.50 | Call | Bond Future | 216.0000 | 198.0000 | (8.333) | 0 | 0 | 200 |
| 2009/12/14 | R204 | 2010/02/04 | 8.50 | Put | Bond Future | 3,593.0000 | 3,575.0000 | (0.501) | 0 | 0 | 0 |
| 2009/12/14 | R204 | 2010/05/06 | | | Bond Future | 9.1400 | 9.1400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R204 | 2010/05/06 | 9.00 | Call | Bond Future | 1,670.0000 | 1,649.0000 | (1.257) | 0 | 0 | 0 |
| 2009/12/14 | R204 | 2010/05/06 | 9.00 | Put | Bond Future | 2,461.0000 | 2,440.0000 | (0.853) | 0 | 0 | 0 |
| 2009/12/14 | R204 | 2010/08/05 | | | Bond Future | 9.1900 | 9.1890 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R204 | 2010/08/05 | 9.25 | Call | Bond Future | 2,814.0000 | 2,800.0000 | (0.498) | 0 | 0 | 0 |
| 2009/12/14 | R204 | 2010/08/05 | 9.25 | Put | Bond Future | 2,485.0000 | 2,466.0000 | (0.765) | 0 | 0 | 0 |
| 2009/12/14 | R206 | 2010/02/04 | | | Bond Future | 8.5690 | 8.5680 | (0.012) | 0.0000 | 0.0000 | 2 |
| 2009/12/14 | R206 | 2010/02/04 | 7.50 | Call | Bond Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 2009/12/14 | R206 | 2010/02/04 | 7.50 | Put | Bond Future | 3,517.0000 | 3,512.0000 | (0.142) | 0 | 0 | 0 |
| 2009/12/14 | R206 | 2010/05/06 | | | Bond Future | 8.6590 | 8.6580 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R206 | 2010/05/06 | 8.75 | Call | Bond Future | 1,210.0000 | 1,201.0000 | (0.744) | 0 | 0 | 0 |
| 2009/12/14 | R206 | 2010/05/06 | 8.75 | Put | Bond Future | 935.0000 | 923.0000 | (1.283) | 0 | 0 | 0 |
| 2009/12/14 | R206 | 2010/08/05 | | | Bond Future | 8.7190 | 8.7180 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R206 | 2010/08/05 | 9.00 | Call | Bond Future | 1,777.0000 | 1,770.0000 | (0.394) | 0 | 0 | 0 |

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| 2009/12/14 | R206 2010/08/05 | 9.00 | Put | Bond Future | 982.0000 | 972.0000 | (1.018) | 0 | 0 | 0 |
| 2009/12/14 | R207 2010/02/04 | | | Bond Future | 9.1630 | 9.1520 | (0.120) | 0.0000 | 0.0000 | 600 |
| 2009/12/14 | R207 2010/02/04 | 8.25 | Call | Bond Future | 56.0000 | 51.0000 | (8.929) | 0 | 0 | 0 |
| 2009/12/14 | R207 2010/02/04 | 8.25 | Put | Bond Future | 5,668.0000 | 5,598.0000 | (1.235) | 0 | 0 | 0 |
| 2009/12/14 | R207 2010/05/06 | | | Bond Future | 9.2270 | 9.2160 | (0.119) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R207 2010/05/06 | 9.25 | Call | Bond Future | 2,218.0000 | 2,230.0000 | 0.541 | 0 | 0 | 0 |
| 2009/12/14 | R207 2010/05/06 | 9.25 | Put | Bond Future | 2,085.0000 | 2,033.0000 | (2.494) | 0 | 0 | 0 |
| 2009/12/14 | R207 2010/08/05 | | | Bond Future | 9.2770 | 9.2650 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R207 2010/08/05 | 9.50 | Call | Bond Future | 3,462.0000 | 3,485.0000 | 0.664 | 0 | 0 | 0 |
| 2009/12/14 | R207 2010/08/05 | 9.50 | Put | Bond Future | 2,207.0000 | 2,162.0000 | (2.039) | 0 | 0 | 0 |
| 2009/12/14 | R208 2010/02/04 | | | Bond Future | 9.1600 | 9.1590 | (0.011) | 0.0000 | 0.0000 | 5,004 |
| 2009/12/14 | R208 2010/02/04 | 8.50 | Call | Bond Future | 183.0000 | 166.0000 | (9.290) | 0 | 0 | 0 |
| 2009/12/14 | R208 2010/02/04 | 8.50 | Put | Bond Future | 4,349.0000 | 4,326.0000 | (0.529) | 0 | 0 | 0 |
| 2009/12/14 | R208 2010/05/06 | | | Bond Future | 9.2170 | 9.2160 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R208 2010/05/06 | 9.25 | Call | Bond Future | 2,270.0000 | 2,251.0000 | (0.837) | 0 | 0 | 0 |
| 2009/12/14 | R208 2010/05/06 | 9.25 | Put | Bond Future | 2,072.0000 | 2,047.0000 | (1.207) | 0 | 0 | 0 |
| 2009/12/14 | R208 2010/08/05 | | | Bond Future | 9.2590 | 9.2590 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R208 2010/08/05 | 9.50 | Call | Bond Future | 3,615.0000 | 3,597.0000 | (0.498) | 0 | 0 | 0 |
| 2009/12/14 | R208 2010/08/05 | 9.50 | Put | Bond Future | 2,204.0000 | 2,186.0000 | (0.817) | 0 | 0 | 0 |
| 2009/12/14 | R209 2010/02/04 | | | Bond Future | 8.7720 | 8.7610 | (0.125) | 0.0000 | 0.0000 | 1,800 |
| 2009/12/14 | R209 2010/02/04 | 7.50 | Call | Bond Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 2,500 |
| 2009/12/14 | R209 2010/02/04 | 7.50 | Put | Bond Future | 11,476.0000 | 11,386.0000 | (0.784) | 0 | 0 | 0 |
| 2009/12/14 | R209 2010/02/04 | 10.00 | Call | Bond Future | 8,910.0000 | 8,991.0000 | 0.909 | 0 | 0 | 0 |
| 2009/12/14 | R209 2010/02/04 | 10.00 | Put | Bond Future | 37.0000 | 29.0000 | (21.622) | 0 | 0 | 0 |
| 2009/12/14 | R209 2010/05/06 | | | Bond Future | 8.8010 | 8.7910 | (0.114) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R209 2010/05/06 | 8.50 | Call | Bond Future | 1,732.0000 | 1,736.0000 | 0.231 | 0 | 0 | 0 |
| 2009/12/14 | R209 2010/05/06 | 8.50 | Put | Bond Future | 4,197.0000 | 4,122.0000 | (1.787) | 0 | 0 | 0 |
| 2009/12/14 | R209 2010/08/05 | | | Bond Future | 8.8200 | 8.8090 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2009/12/14 | R209 2010/08/05 | 8.75 | Call | Bond Future | 3,357.0000 | 3,377.0000 | 0.596 | 0 | 0 | 0 |
| 2009/12/14 | R209 2010/08/05 | 8.75 | Put | Bond Future | 3,916.0000 | 3,849.0000 | (1.711) | 0 | 0 | 0 |
| 2009/12/14 | TRT1 2010/02/04 | | | Index Future | 298.7410 | 299.0350 | 0.098 | 0.0000 | 0.0000 | 100 |
| 2009/12/14 | TRT1 2010/05/06 | | | Index Future | 304.2100 | 304.5090 | 0.098 | 0.0000 | 0.0000 | 0 |

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|-----------|------------------|--------|-----|---------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|

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| Total | | 50039.00 |
|--------------|--|-----------------|