



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/01/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/01/26 | AL13 2010/02/04 | | | Index Future | 253.6320 | 253.7070 | 0.030 | 0.0000 | 0.0000 | 44 |
| 2010/01/26 | AL7T 2010/02/04 | | | Index Future | 320.6420 | 321.0610 | 0.131 | 0.0000 | 0.0000 | 58 |
| 2010/01/26 | ALBI 2010/02/04 | | | Index Future | 297.6970 | 298.0350 | 0.114 | 0.0000 | 0.0000 | 1,021 |
| 2010/01/26 | ALBI 2010/05/06 | | | Index Future | 303.1220 | 303.4650 | 0.113 | 0.0000 | 0.0000 | 139 |
| 2010/01/26 | ALBI 2010/08/05 | | | Index Future | 308.4110 | 308.7790 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | CRD1 2010/02/04 | | | Index Future | 130.7030 | 130.5570 | (0.112) | 0.0000 | 0.0000 | 2 |
| 2010/01/26 | CRD1 2010/05/06 | | | Index Future | 133.0850 | 132.9360 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | GOVI 2010/02/04 | | | GOVI | 299.2580 | 299.6020 | 0.115 | 0.0000 | 0.0000 | 1,132 |
| 2010/01/26 | GOVI 2010/02/04 | 304.00 | Call | GOVI | 414.0000 | 435.0000 | 5.072 | 0 | 0 | 0 |
| 2010/01/26 | GOVI 2010/02/04 | 304.00 | Put | GOVI | 47,834.0000 | 44,415.0000 | (7.148) | 0 | 0 | 0 |
| 2010/01/26 | GOVI 2010/05/06 | | | GOVI | 304.7120 | 305.0620 | 0.115 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | GOVI 2010/05/06 | 309.80 | Call | GOVI | 23,037.0000 | 24,008.0000 | 4.215 | 0 | 0 | 0 |
| 2010/01/26 | GOVI 2010/05/06 | 309.80 | Put | GOVI | 73,917.0000 | 71,388.0000 | (3.421) | 0 | 0 | 0 |
| 2010/01/26 | GOVI 2010/08/05 | | | GOVI | 310.3840 | 310.7400 | 0.115 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | GOVI 2010/08/05 | 315.60 | Call | GOVI | 36,981.0000 | 38,175.0000 | 3.229 | 0 | 0 | 0 |
| 2010/01/26 | GOVI 2010/08/05 | 315.60 | Put | GOVI | 89,141.0000 | 86,775.0000 | (2.654) | 0 | 0 | 0 |
| 2010/01/26 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | ILBI 2010/02/04 | | | Index Future | 358.3240 | 358.2810 | (0.012) | 0.0000 | 0.0000 | 426 |
| 2010/01/26 | J153 2010/08/31 | | | Interest Rate Swap | 6.9124 | 6.8941 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | J157 2015/09/15 | | | Interest Rate Swap | 8.7620 | 8.8220 | 0.685 | 0.0000 | 0.0000 | 0 |

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| 2010/01/26 | J186 2026/12/21 | | | Interest Rate Swap | 8.5930 | 8.6830 | 1.047 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | J201 2014/12/22 | | | Interest Rate Swap | 8.6060 | 8.6550 | 0.569 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | J203 2017/09/15 | | | Interest Rate Swap | 8.9050 | 8.9750 | 0.786 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | J204 2018/12/21 | | | Interest Rate Swap | 8.8830 | 8.9620 | 0.889 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | J207 2020/01/15 | | | Interest Rate Swap | 8.9110 | 8.9970 | 0.965 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/02/17 | | | Jibar Tradeable Future | 7.1450 | 7.1700 | 0.350 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/03/17 | | | Jibar Tradeable Future | 7.1330 | 7.1300 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/04/21 | | | Jibar Tradeable Future | 7.0890 | 7.0900 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/05/19 | | | Jibar Tradeable Future | 7.0850 | 7.0900 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/06/15 | | | Jibar Tradeable Future | 7.0900 | 7.0900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/07/21 | | | Jibar Tradeable Future | 7.1070 | 7.1000 | (0.098) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/09/15 | | | Jibar Tradeable Future | 7.1900 | 7.1900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 7.4000 | 7.4000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 7.7030 | 7.6800 | (0.299) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 8.0740 | 8.0600 | (0.173) | 0.0000 | 0.0000 | 5,000 |
| 2010/01/26 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 8.4770 | 8.4800 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 8.6370 | 8.6500 | 0.151 | 0.0000 | 0.0000 | 5,000 |
| 2010/01/26 | JFRA 2010/02/04 | | | Jibar Tradeable Future | 6.9660 | 6.9770 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JFRA 2010/05/06 | | | Jibar Tradeable Future | 7.1040 | 7.1210 | 0.239 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JFRA 2010/08/05 | | | Jibar Tradeable Future | 7.3280 | 7.3290 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6340 | 7.6600 | 0.341 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JN02 2010/02/04 | | | JNOTE | 7.8510 | 7.8810 | 0.382 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JN05 2010/02/04 | | | JNOTE | 8.7350 | 8.7940 | 0.675 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JN10 2010/02/04 | | | JNOTE | 8.9350 | 9.0270 | 1.030 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JROD 2010/01/29 | | | Rodi | 7.0340 | 7.0090 | (0.355) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | JROD 2010/02/26 | | | Rodi | 7.0020 | 6.9840 | (0.257) | 0.0000 | 0.0000 | 0 |

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| 2010/01/26 | JROD 2010/03/31 | | | Rodi | 7.2000 | 7.1840 | (0.222) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | OTH1 2010/02/04 | | | Index Future | 288.9660 | 289.2740 | 0.107 | 0.0000 | 0.0000 | 3 |
| 2010/01/26 | OTH1 2010/05/06 | | | Index Future | 294.2320 | 294.5450 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R155 2010/02/04 | | | Bond Future | 7.7710 | 7.7510 | (0.257) | 0.0000 | 0.0000 | 31 |
| 2010/01/26 | R155 2010/02/04 | 7.50 | Call | Bond Future | 9.0000 | 9.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R155 2010/02/04 | 7.50 | Put | Bond Future | 420.0000 | 389.0000 | (7.381) | 0 | 0 | 0 |
| 2010/01/26 | R157 2010/02/04 | | | Bond Future | 8.5730 | 8.5520 | (0.245) | 0.0000 | 0.0000 | 7,251 |
| 2010/01/26 | R157 2010/02/04 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R157 2010/02/04 | 7.75 | Put | Bond Future | 4,170.0000 | 4,066.0000 | (2.494) | 0 | 0 | 0 |
| 2010/01/26 | R157 2010/05/06 | | | Bond Future | 8.6570 | 8.6340 | (0.266) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R157 2010/05/06 | 8.50 | Call | Bond Future | 933.0000 | 972.0000 | 4.180 | 0 | 0 | 0 |
| 2010/01/26 | R157 2010/05/06 | 8.50 | Put | Bond Future | 1,681.0000 | 1,611.0000 | (4.164) | 0 | 0 | 0 |
| 2010/01/26 | R157 2010/08/05 | | | Bond Future | 8.7150 | 8.6910 | (0.275) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R157 2010/08/05 | 8.75 | Call | Bond Future | 1,885.0000 | 1,937.0000 | 2.759 | 0 | 0 | 0 |
| 2010/01/26 | R157 2010/08/05 | 8.75 | Put | Bond Future | 1,727.0000 | 1,670.0000 | (3.301) | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/02/04 | | | Bond Future | 9.2480 | 9.2270 | (0.227) | 0.0000 | 0.0000 | 19,109 |
| 2010/01/26 | R186 2010/02/04 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/02/04 | 8.25 | Put | Bond Future | 9,708.0000 | 9,516.0000 | (1.978) | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/05/06 | | | Bond Future | 9.3040 | 9.2820 | (0.236) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R186 2010/05/06 | 9.00 | Call | Bond Future | 1,516.0000 | 1,574.0000 | 3.826 | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/05/06 | 9.00 | Put | Bond Future | 4,305.0000 | 4,165.0000 | (3.252) | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/08/05 | | | Bond Future | 9.3470 | 9.3250 | (0.235) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R186 2010/08/05 | 9.25 | Call | Bond Future | 3,305.0000 | 3,391.0000 | 2.602 | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/08/05 | 9.25 | Put | Bond Future | 4,173.0000 | 4,063.0000 | (2.636) | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/08/05 | 8.75 | Call | Bond Future | 1,585.0000 | 1,635.0000 | 3.155 | 0 | 0 | 1,300 |
| 2010/01/26 | R186 2010/08/05 | 8.75 | Put | Bond Future | 7,092.0000 | 6,946.0000 | (2.059) | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/08/05 | 9.75 | Call | Bond Future | 5,797.0000 | 5,918.0000 | 2.087 | 0 | 0 | 0 |
| 2010/01/26 | R186 2010/08/05 | 9.75 | Put | Bond Future | 2,300.0000 | 2,225.0000 | (3.261) | 0 | 0 | 1,300 |
| 2010/01/26 | R201 2010/02/04 | | | Bond Future | 8.6520 | 8.6410 | (0.127) | 0.0000 | 0.0000 | 486 |
| 2010/01/26 | R201 2010/02/04 | 7.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R201 2010/02/04 | 7.50 | Put | Bond Future | 4,636.0000 | 4,593.0000 | (0.928) | 0 | 0 | 0 |

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| 2010/01/26 | R201 2010/05/06 | | | Bond Future | 8.7340 | 8.7230 | (0.126) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R201 2010/05/06 | 8.50 | Call | Bond Future | 638.0000 | 649.0000 | 1.724 | 0 | 0 | 0 |
| 2010/01/26 | R201 2010/05/06 | 8.50 | Put | Bond Future | 1,517.0000 | 1,486.0000 | (2.044) | 0 | 0 | 0 |
| 2010/01/26 | R201 2010/08/05 | | | Bond Future | 8.7920 | 8.7800 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R201 2010/08/05 | 9.00 | Call | Bond Future | 1,809.0000 | 1,830.0000 | 1.161 | 0 | 0 | 0 |
| 2010/01/26 | R201 2010/08/05 | 9.00 | Put | Bond Future | 1,072.0000 | 1,051.0000 | (1.959) | 0 | 0 | 0 |
| 2010/01/26 | R203 2010/02/04 | | | Bond Future | 9.2020 | 9.1810 | (0.228) | 0.0000 | 0.0000 | 1,570 |
| 2010/01/26 | R203 2010/02/04 | 8.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R203 2010/02/04 | 8.20 | Put | Bond Future | 5,401.0000 | 5,292.0000 | (2.018) | 0 | 0 | 0 |
| 2010/01/26 | R203 2010/05/06 | | | Bond Future | 9.2830 | 9.2610 | (0.237) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R203 2010/05/06 | 9.00 | Call | Bond Future | 880.0000 | 914.0000 | 3.864 | 0 | 0 | 0 |
| 2010/01/26 | R203 2010/05/06 | 9.00 | Put | Bond Future | 2,326.0000 | 2,249.0000 | (3.310) | 0 | 0 | 0 |
| 2010/01/26 | R203 2010/08/05 | | | Bond Future | 9.3450 | 9.3220 | (0.246) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R203 2010/08/05 | 9.25 | Call | Bond Future | 1,789.0000 | 1,838.0000 | 2.739 | 0 | 0 | 0 |
| 2010/01/26 | R203 2010/08/05 | 9.25 | Put | Bond Future | 2,258.0000 | 2,194.0000 | (2.834) | 0 | 0 | 0 |
| 2010/01/26 | R204 2010/02/04 | | | Bond Future | 9.2210 | 9.2000 | (0.228) | 0.0000 | 0.0000 | 4,207 |
| 2010/01/26 | R204 2010/02/04 | 8.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R204 2010/02/04 | 8.20 | Put | Bond Future | 6,045.0000 | 5,925.0000 | (1.985) | 0 | 0 | 0 |
| 2010/01/26 | R204 2010/02/04 | 9.00 | Call | Bond Future | 105.0000 | 109.0000 | 3.810 | 0 | 0 | 100 |
| 2010/01/26 | R204 2010/02/04 | 9.00 | Put | Bond Future | 1,372.0000 | 1,257.0000 | (8.382) | 0 | 0 | 200 |
| 2010/01/26 | R204 2010/02/04 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2010/01/26 | R204 2010/02/04 | 8.50 | Put | Bond Future | 4,217.0000 | 4,098.0000 | (2.822) | 0 | 0 | 0 |
| 2010/01/26 | R204 2010/05/06 | | | Bond Future | 9.2950 | 9.2730 | (0.237) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R204 2010/05/06 | 9.00 | Call | Bond Future | 941.0000 | 977.0000 | 3.826 | 0 | 0 | 0 |
| 2010/01/26 | R204 2010/05/06 | 9.00 | Put | Bond Future | 2,598.0000 | 2,511.0000 | (3.349) | 0 | 0 | 0 |
| 2010/01/26 | R204 2010/08/05 | | | Bond Future | 9.3540 | 9.3310 | (0.246) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R204 2010/08/05 | 9.25 | Call | Bond Future | 1,987.0000 | 2,041.0000 | 2.718 | 0 | 0 | 0 |
| 2010/01/26 | R204 2010/08/05 | 9.25 | Put | Bond Future | 2,554.0000 | 2,483.0000 | (2.780) | 0 | 0 | 0 |
| 2010/01/26 | R206 2010/02/04 | | | Bond Future | 8.7050 | 8.6830 | (0.253) | 0.0000 | 0.0000 | 2 |
| 2010/01/26 | R206 2010/02/04 | 7.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R206 2010/02/04 | 7.50 | Put | Bond Future | 3,941.0000 | 3,871.0000 | (1.776) | 0 | 0 | 0 |
| 2010/01/26 | R206 2010/05/06 | | | Bond Future | 8.8100 | 8.7870 | (0.261) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R206 2010/05/06 | 8.75 | Call | Bond Future | 790.0000 | 819.0000 | 3.671 | 0 | 0 | 0 |

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| 2010/01/26 | R206 2010/05/06 | 8.75 | Put | Bond Future | 971.0000 | 931.0000 | (4.119) | 0 | 0 | 0 |
| 2010/01/26 | R206 2010/08/05 | | | Bond Future | 8.8900 | 8.8650 | (0.281) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R206 2010/08/05 | 9.00 | Call | Bond Future | 1,287.0000 | 1,323.0000 | 2.797 | 0 | 0 | 0 |
| 2010/01/26 | R206 2010/08/05 | 9.00 | Put | Bond Future | 977.0000 | 942.0000 | (3.582) | 0 | 0 | 0 |
| 2010/01/26 | R207 2010/02/04 | | | Bond Future | 9.3600 | 9.3400 | (0.214) | 0.0000 | 0.0000 | 600 |
| 2010/01/26 | R207 2010/02/04 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R207 2010/02/04 | 8.25 | Put | Bond Future | 6,765.0000 | 6,649.0000 | (1.715) | 0 | 0 | 0 |
| 2010/01/26 | R207 2010/05/06 | | | Bond Future | 9.4350 | 9.4130 | (0.233) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R207 2010/05/06 | 9.25 | Call | Bond Future | 1,221.0000 | 1,265.0000 | 3.604 | 0 | 0 | 0 |
| 2010/01/26 | R207 2010/05/06 | 9.25 | Put | Bond Future | 2,281.0000 | 2,200.0000 | (3.551) | 0 | 0 | 0 |
| 2010/01/26 | R207 2010/08/05 | | | Bond Future | 9.4960 | 9.4730 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R207 2010/08/05 | 9.50 | Call | Bond Future | 2,394.0000 | 2,455.0000 | 2.548 | 0 | 0 | 0 |
| 2010/01/26 | R207 2010/08/05 | 9.50 | Put | Bond Future | 2,372.0000 | 2,304.0000 | (2.867) | 0 | 0 | 0 |
| 2010/01/26 | R208 2010/02/04 | | | Bond Future | 9.3700 | 9.3490 | (0.224) | 0.0000 | 0.0000 | 5,004 |
| 2010/01/26 | R208 2010/02/04 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R208 2010/02/04 | 8.50 | Put | Bond Future | 5,437.0000 | 5,311.0000 | (2.317) | 0 | 0 | 0 |
| 2010/01/26 | R208 2010/05/06 | | | Bond Future | 9.4360 | 9.4150 | (0.223) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R208 2010/05/06 | 9.25 | Call | Bond Future | 1,260.0000 | 1,303.0000 | 3.413 | 0 | 0 | 0 |
| 2010/01/26 | R208 2010/05/06 | 9.25 | Put | Bond Future | 2,365.0000 | 2,284.0000 | (3.425) | 0 | 0 | 0 |
| 2010/01/26 | R208 2010/08/05 | | | Bond Future | 9.4890 | 9.4670 | (0.232) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R208 2010/08/05 | 9.50 | Call | Bond Future | 2,532.0000 | 2,592.0000 | 2.370 | 0 | 0 | 0 |
| 2010/01/26 | R208 2010/08/05 | 9.50 | Put | Bond Future | 2,468.0000 | 2,401.0000 | (2.715) | 0 | 0 | 0 |
| 2010/01/26 | R209 2010/02/04 | | | Bond Future | 9.1260 | 9.1150 | (0.121) | 0.0000 | 0.0000 | 1,798 |
| 2010/01/26 | R209 2010/02/04 | 7.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 2,500 |
| 2010/01/26 | R209 2010/02/04 | 7.50 | Put | Bond Future | 14,224.0000 | 14,141.0000 | (0.584) | 0 | 0 | 0 |
| 2010/01/26 | R209 2010/02/04 | 10.00 | Call | Bond Future | 6,119.0000 | 6,202.0000 | 1.356 | 0 | 0 | 0 |
| 2010/01/26 | R209 2010/02/04 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/01/26 | R209 2010/05/06 | | | Bond Future | 9.1660 | 9.1550 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R209 2010/05/06 | 8.50 | Call | Bond Future | 495.0000 | 503.0000 | 1.616 | 0 | 0 | 0 |
| 2010/01/26 | R209 2010/05/06 | 8.50 | Put | Bond Future | 5,781.0000 | 5,706.0000 | (1.297) | 0 | 0 | 0 |
| 2010/01/26 | R209 2010/08/05 | | | Bond Future | 9.1950 | 9.1840 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2010/01/26 | R209 2010/08/05 | 8.75 | Call | Bond Future | 1,673.0000 | 1,695.0000 | 1.315 | 0 | 0 | 0 |
| 2010/01/26 | R209 2010/08/05 | 8.75 | Put | Bond Future | 5,114.0000 | 5,055.0000 | (1.154) | 0 | 0 | 0 |

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| 2010/01/26 | TRT1 2010/02/04 | | | Index Future | 295.5780 | 295.9110 | 0.113 | 0.0000 | 0.0000 | 100 |
| 2010/01/26 | TRT1 2010/05/06 | | | Index Future | 300.9640 | 301.3030 | 0.113 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 58583.00 |