



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/02/2010

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
2010/02/19	AL7T 2010/05/06			Index Future	332.3300	333.3410	0.304	0.0000	0.0000	58
2010/02/19	ALBI 2010/05/06			Index Future	306.8380	307.6230	0.256	0.0000	0.0000	1,265
2010/02/19	ALBI 2010/08/05			Index Future	306.9980	307.7810	0.255	0.0000	0.0000	0
2010/02/19	CRD1 2010/05/06			Index Future	134.6810	134.8840	0.151	0.0000	0.0000	2
2010/02/19	GOVI 2010/05/06			GOVI	308.3740	309.1730	0.259	0.0000	0.0000	324
2010/02/19	GOVI 2010/05/06	309.80	Call	GOVI	31,817.0000	35,273.0000	10.862	0	0	0
2010/02/19	GOVI 2010/05/06	309.80	Put	GOVI	46,077.0000	41,543.0000	(9.840)	0	0	0
2010/02/19	GOVI 2010/08/05			GOVI	314.0270	314.8390	0.259	0.0000	0.0000	0
2010/02/19	GOVI 2010/08/05	315.60	Call	GOVI	48,428.0000	52,125.0000	7.634	0	0	0
2010/02/19	GOVI 2010/08/05	315.60	Put	GOVI	64,158.0000	59,735.0000	(6.894)	0	0	0
2010/02/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/19	ILBI 2010/05/06			Index Future	363.3300	362.9020	(0.118)	0.0000	0.0000	433
2010/02/19	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/19	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/19	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/19	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/19	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/19	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/19	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/19	JBAF 2010/03/17			Jibar Tradeable Future	7.1800	7.1800	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2010/04/21			Jibar Tradeable Future	7.0780	7.0780	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2010/05/19			Jibar Tradeable Future	7.0500	7.0500	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2010/06/15			Jibar Tradeable Future	7.0420	7.0420	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2010/07/21			Jibar Tradeable Future	7.0420	7.0420	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2010/08/18			Jibar Tradeable Future	7.0420	7.0420	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2010/09/15			Jibar Tradeable Future	7.0810	7.0810	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2010/12/15			Jibar Tradeable Future	7.1970	7.1970	0.000	0.0000	0.0000	0
2010/02/19	JBAF 2011/03/16			Jibar Tradeable Future	7.3920	7.3920	0.000	92.7790	92.6260	0
2010/02/19	JBAF 2011/06/15			Jibar Tradeable Future	7.7350	7.7350	0.000	0.0000	0.0000	5,000
2010/02/19	JBAF 2011/09/21			Jibar Tradeable Future	8.1100	8.1100	0.000	92.2370	91.9010	0
2010/02/19	JBAF 2011/12/21			Jibar Tradeable Future	8.3370	8.3370	0.000	0.0000	0.0000	5,000
2010/02/19	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/19	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/19	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/19	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/19	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/19	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/02/19	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/19	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/19	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/19	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/19	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/19	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/19	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/19	OTH1 2010/05/06			Index Future	298.1770	298.8940	0.240	0.0000	0.0000	3
2010/02/19	R155 2010/05/06			Bond Future	7.4510	7.4210	(0.403)	0.0000	0.0000	0
2010/02/19	R155 2010/05/06	7.50	Call	Bond Future	63.0000	101.0000	60.317	0	0	0

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2010/02/19	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/19	R155 2010/05/06	7.55	Call	Bond Future	127.0000	165.0000	29.921	0	0	0
2010/02/19	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/19	R155 2010/05/06	7.45	Call	Bond Future	0.0000	37.0000	100.000	0	0	0
2010/02/19	R155 2010/05/06	7.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/02/19	R157 2010/05/06			Bond Future	8.3480	8.3150	(0.395)	0.0000	0.0000	6,743
2010/02/19	R157 2010/05/06	8.50	Call	Bond Future	1,425.0000	1,519.0000	6.596	0	0	0
2010/02/19	R157 2010/05/06	8.50	Put	Bond Future	695.0000	630.0000	(9.353)	0	0	0
2010/02/19	R157 2010/08/05			Bond Future	8.4120	8.3770	(0.416)	0.0000	0.0000	0
2010/02/19	R157 2010/08/05	8.75	Call	Bond Future	2,449.0000	2,552.0000	4.206	0	0	0
2010/02/19	R157 2010/08/05	8.75	Put	Bond Future	907.0000	849.0000	(6.395)	0	0	0
2010/02/19	R157 2010/08/05	8.50	Call	Bond Future	1,745.0000	1,830.0000	4.871	0	0	0
2010/02/19	R157 2010/08/05	8.50	Put	Bond Future	1,341.0000	1,265.0000	(5.667)	0	0	500
2010/02/19	R157 2010/08/05	9.00	Call	Bond Future	3,259.0000	3,378.0000	3.651	0	0	0
2010/02/19	R157 2010/08/05	9.00	Put	Bond Future	593.0000	551.0000	(7.083)	0	0	500
2010/02/19	R157 2010/08/05	8.25	Put	Bond Future	1,929.0000	1,834.0000	(4.925)	0	0	0
2010/02/19	R157 2010/08/05	8.25	Call	Bond Future	1,181.0000	1,247.0000	5.588	0	0	500
2010/02/19	R157 2010/11/04			Bond Future	8.4510	8.4140	(0.438)	0.0000	0.0000	0
2010/02/19	R157 2010/11/04	8.50	Call	Bond Future	2,153.0000	2,236.0000	3.855	0	0	0
2010/02/19	R157 2010/11/04	8.50	Put	Bond Future	1,938.0000	1,858.0000	(4.128)	0	0	0
2010/02/19	R157 2010/11/04	8.55	Call	Bond Future	2,266.0000	2,352.0000	3.795	0	0	0
2010/02/19	R157 2010/11/04	8.55	Put	Bond Future	1,832.0000	1,756.0000	(4.148)	0	0	0
2010/02/19	R157 2010/11/04	8.45	Call	Bond Future	2,044.0000	2,123.0000	3.865	0	0	0
2010/02/19	R157 2010/11/04	8.45	Put	Bond Future	2,048.0000	1,965.0000	(4.053)	0	0	0
2010/02/19	R186 2010/05/06			Bond Future	9.2010	9.1590	(0.456)	0.0000	0.0000	19,296
2010/02/19	R186 2010/05/06	9.00	Call	Bond Future	1,303.0000	1,437.0000	10.284	0	0	0
2010/02/19	R186 2010/05/06	9.00	Put	Bond Future	3,159.0000	2,909.0000	(7.914)	0	0	0
2010/02/19	R186 2010/08/05			Bond Future	9.2530	9.2100	(0.465)	0.0000	0.0000	0
2010/02/19	R186 2010/08/05	9.25	Call	Bond Future	3,240.0000	3,433.0000	5.957	0	0	0
2010/02/19	R186 2010/08/05	9.25	Put	Bond Future	3,267.0000	3,072.0000	(5.969)	0	0	0
2010/02/19	R186 2010/08/05	8.75	Call	Bond Future	1,433.0000	1,543.0000	7.676	0	0	1,300
2010/02/19	R186 2010/08/05	8.75	Put	Bond Future	6,099.0000	5,822.0000	(4.542)	0	0	0
2010/02/19	R186 2010/08/05	9.75	Call	Bond Future	5,941.0000	6,211.0000	4.545	0	0	0

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2010/02/19	R186 2010/08/05	9.75	Put	Bond Future	1,603.0000	1,485.0000	(7.361)	0	0	1,300
2010/02/19	R186 2010/11/04			Bond Future	9.2890	9.2440	(0.484)	0.0000	0.0000	0
2010/02/19	R186 2010/11/04	9.25	Call	Bond Future	4,049.0000	4,247.0000	4.890	0	0	0
2010/02/19	R186 2010/11/04	9.25	Put	Bond Future	4,397.0000	4,193.0000	(4.640)	0	0	0
2010/02/19	R186 2010/11/04	9.30	Call	Bond Future	4,261.0000	4,466.0000	4.811	0	0	0
2010/02/19	R186 2010/11/04	9.30	Put	Bond Future	4,163.0000	3,967.0000	(4.708)	0	0	0
2010/02/19	R186 2010/11/04	9.20	Call	Bond Future	3,843.0000	4,034.0000	4.970	0	0	0
2010/02/19	R186 2010/11/04	9.20	Put	Bond Future	4,638.0000	4,428.0000	(4.528)	0	0	0
2010/02/19	R201 2010/05/06			Bond Future	8.3750	8.3320	(0.513)	0.0000	0.0000	486
2010/02/19	R201 2010/05/06	8.50	Call	Bond Future	1,073.0000	1,167.0000	8.760	0	0	0
2010/02/19	R201 2010/05/06	8.50	Put	Bond Future	600.0000	530.0000	(11.667)	0	0	0
2010/02/19	R201 2010/08/05			Bond Future	8.4350	8.3890	(0.545)	0.0000	0.0000	0
2010/02/19	R201 2010/08/05	9.00	Call	Bond Future	2,536.0000	2,657.0000	4.771	0	0	0
2010/02/19	R201 2010/08/05	9.00	Put	Bond Future	520.0000	474.0000	(8.846)	0	0	0
2010/02/19	R201 2010/11/04			Bond Future	8.4620	8.4130	(0.579)	0.0000	0.0000	0
2010/02/19	R201 2010/11/04	8.50	Call	Bond Future	1,468.0000	1,555.0000	5.926	0	0	0
2010/02/19	R201 2010/11/04	8.50	Put	Bond Future	1,337.0000	1,256.0000	(6.058)	0	0	0
2010/02/19	R201 2010/11/04	8.55	Call	Bond Future	1,557.0000	1,647.0000	5.780	0	0	0
2010/02/19	R201 2010/11/04	8.55	Put	Bond Future	1,255.0000	1,176.0000	(6.295)	0	0	0
2010/02/19	R201 2010/11/04	8.45	Call	Bond Future	1,382.0000	1,466.0000	6.078	0	0	0
2010/02/19	R201 2010/11/04	8.45	Put	Bond Future	1,423.0000	1,339.0000	(5.903)	0	0	0
2010/02/19	R203 2010/05/06			Bond Future	8.9550	8.9020	(0.592)	0.0000	0.0000	1,710
2010/02/19	R203 2010/05/06	9.00	Call	Bond Future	1,280.0000	1,425.0000	11.328	0	0	0
2010/02/19	R203 2010/05/06	9.00	Put	Bond Future	1,047.0000	918.0000	(12.321)	0	0	0
2010/02/19	R203 2010/08/05			Bond Future	9.0200	8.9650	(0.610)	0.0000	0.0000	0
2010/02/19	R203 2010/08/05	9.25	Call	Bond Future	2,473.0000	2,639.0000	6.712	0	0	0
2010/02/19	R203 2010/08/05	9.25	Put	Bond Future	1,325.0000	1,214.0000	(8.377)	0	0	0
2010/02/19	R203 2010/11/04			Bond Future	9.0680	9.0100	(0.640)	0.0000	0.0000	0
2010/02/19	R203 2010/11/04	9.25	Call	Bond Future	2,744.0000	2,905.0000	5.867	0	0	0
2010/02/19	R203 2010/11/04	9.25	Put	Bond Future	1,859.0000	1,736.0000	(6.616)	0	0	0
2010/02/19	R203 2010/11/04	9.30	Call	Bond Future	2,879.0000	3,045.0000	5.766	0	0	0
2010/02/19	R203 2010/11/04	9.30	Put	Bond Future	1,753.0000	1,634.0000	(6.788)	0	0	0
2010/02/19	R203 2010/11/04	9.20	Call	Bond Future	2,613.0000	2,769.0000	5.970	0	0	0

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2010/02/19	R203 2010/11/04	9.20	Put	Bond Future	1,970.0000	1,842.0000	(6.497)	0	0	0
2010/02/19	R204 2010/05/06			Bond Future	8.9710	8.9180	(0.591)	0.0000	0.0000	1,552
2010/02/19	R204 2010/05/06	9.00	Call	Bond Future	1,376.0000	1,533.0000	11.410	0	0	200
2010/02/19	R204 2010/05/06	9.00	Put	Bond Future	1,211.0000	1,066.0000	(11.974)	0	0	200
2010/02/19	R204 2010/05/06	9.50	Call	Bond Future	3,293.0000	3,538.0000	7.440	0	0	0
2010/02/19	R204 2010/05/06	9.50	Put	Bond Future	342.0000	285.0000	(16.667)	0	0	200
2010/02/19	R204 2010/05/06	8.50	Put	Bond Future	3,086.0000	2,843.0000	(7.874)	0	0	0
2010/02/19	R204 2010/05/06	8.50	Call	Bond Future	355.0000	414.0000	16.620	0	0	200
2010/02/19	R204 2010/08/05			Bond Future	9.0320	8.9770	(0.609)	0.0000	0.0000	0
2010/02/19	R204 2010/08/05	9.25	Call	Bond Future	2,662.0000	2,846.0000	6.912	0	0	0
2010/02/19	R204 2010/08/05	9.25	Put	Bond Future	1,460.0000	1,338.0000	(8.356)	0	0	0
2010/02/19	R204 2010/11/04			Bond Future	9.0730	9.0160	(0.628)	0.0000	0.0000	0
2010/02/19	R204 2010/11/04	9.25	Call	Bond Future	3,100.0000	3,276.0000	5.677	0	0	0
2010/02/19	R204 2010/11/04	9.25	Put	Bond Future	2,144.0000	2,009.0000	(6.297)	0	0	0
2010/02/19	R204 2010/11/04	9.30	Call	Bond Future	3,248.0000	3,429.0000	5.573	0	0	0
2010/02/19	R204 2010/11/04	9.30	Put	Bond Future	2,024.0000	1,895.0000	(6.374)	0	0	0
2010/02/19	R204 2010/11/04	9.20	Call	Bond Future	2,956.0000	3,126.0000	5.751	0	0	0
2010/02/19	R204 2010/11/04	9.20	Put	Bond Future	2,269.0000	2,128.0000	(6.214)	0	0	0
2010/02/19	R206 2010/05/06			Bond Future	8.4110	8.3670	(0.523)	0.0000	0.0000	0
2010/02/19	R206 2010/05/06	8.75	Call	Bond Future	1,326.0000	1,422.0000	7.240	0	0	0
2010/02/19	R206 2010/05/06	8.75	Put	Bond Future	296.0000	258.0000	(12.838)	0	0	0
2010/02/19	R206 2010/08/05			Bond Future	8.4900	8.4420	(0.565)	0.0000	0.0000	0
2010/02/19	R206 2010/08/05	9.00	Call	Bond Future	1,907.0000	2,005.0000	5.139	0	0	0
2010/02/19	R206 2010/08/05	9.00	Put	Bond Future	457.0000	417.0000	(8.753)	0	0	0
2010/02/19	R206 2010/11/04			Bond Future	8.5230	8.4720	(0.598)	0.0000	0.0000	0
2010/02/19	R206 2010/11/04	8.50	Call	Bond Future	1,308.0000	1,375.0000	5.122	0	0	0
2010/02/19	R206 2010/11/04	8.50	Put	Bond Future	1,370.0000	1,300.0000	(5.109)	0	0	0
2010/02/19	R206 2010/11/04	8.55	Call	Bond Future	1,374.0000	1,444.0000	5.095	0	0	0
2010/02/19	R206 2010/11/04	8.55	Put	Bond Future	1,301.0000	1,234.0000	(5.150)	0	0	0
2010/02/19	R206 2010/11/04	8.45	Call	Bond Future	1,244.0000	1,309.0000	5.225	0	0	0
2010/02/19	R206 2010/11/04	8.45	Put	Bond Future	1,441.0000	1,368.0000	(5.066)	0	0	0
2010/02/19	R207 2010/05/06			Bond Future	9.1730	9.1210	(0.567)	0.0000	0.0000	737
2010/02/19	R207 2010/05/06	9.25	Call	Bond Future	1,594.0000	1,760.0000	10.414	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
2010/02/19	R207 2010/05/06	9.25	Put	Bond Future	1,148.0000	1,011.0000	(11.934)	0	0	0
2010/02/19	R207 2010/08/05			Bond Future	9.2380	9.1840	(0.585)	0.0000	0.0000	0
2010/02/19	R207 2010/08/05	9.50	Call	Bond Future	2,879.0000	3,069.0000	6.600	0	0	0
2010/02/19	R207 2010/08/05	9.50	Put	Bond Future	1,402.0000	1,284.0000	(8.417)	0	0	0
2010/02/19	R207 2010/11/04			Bond Future	9.2810	9.2250	(0.603)	0.0000	0.0000	0
2010/02/19	R207 2010/11/04	9.25	Call	Bond Future	2,636.0000	2,792.0000	5.918	0	0	0
2010/02/19	R207 2010/11/04	9.25	Put	Bond Future	2,810.0000	2,652.0000	(5.623)	0	0	0
2010/02/19	R207 2010/11/04	9.30	Call	Bond Future	2,771.0000	2,932.0000	5.810	0	0	0
2010/02/19	R207 2010/11/04	9.30	Put	Bond Future	2,665.0000	2,512.0000	(5.741)	0	0	0
2010/02/19	R207 2010/11/04	9.20	Call	Bond Future	2,504.0000	2,655.0000	6.030	0	0	0
2010/02/19	R207 2010/11/04	9.20	Put	Bond Future	2,959.0000	2,796.0000	(5.509)	0	0	0
2010/02/19	R208 2010/05/06			Bond Future	9.1760	9.1240	(0.567)	0.0000	0.0000	5,004
2010/02/19	R208 2010/05/06	9.25	Call	Bond Future	1,620.0000	1,792.0000	10.617	0	0	0
2010/02/19	R208 2010/05/06	9.25	Put	Bond Future	1,175.0000	1,032.0000	(12.170)	0	0	0
2010/02/19	R208 2010/08/05			Bond Future	9.2330	9.1790	(0.585)	0.0000	0.0000	0
2010/02/19	R208 2010/08/05	9.50	Call	Bond Future	3,047.0000	3,245.0000	6.498	0	0	0
2010/02/19	R208 2010/08/05	9.50	Put	Bond Future	1,482.0000	1,359.0000	(8.300)	0	0	0
2010/02/19	R208 2010/11/04			Bond Future	9.2750	9.2190	(0.604)	0.0000	0.0000	0
2010/02/19	R208 2010/11/04	9.25	Call	Bond Future	2,756.0000	2,920.0000	5.951	0	0	0
2010/02/19	R208 2010/11/04	9.25	Put	Bond Future	2,902.0000	2,738.0000	(5.651)	0	0	0
2010/02/19	R208 2010/11/04	9.30	Call	Bond Future	2,897.0000	3,067.0000	5.868	0	0	0
2010/02/19	R208 2010/11/04	9.30	Put	Bond Future	2,751.0000	2,593.0000	(5.743)	0	0	0
2010/02/19	R208 2010/11/04	9.20	Call	Bond Future	2,619.0000	2,778.0000	6.071	0	0	0
2010/02/19	R208 2010/11/04	9.20	Put	Bond Future	3,059.0000	2,890.0000	(5.525)	0	0	0
2010/02/19	R209 2010/05/06			Bond Future	9.1790	9.1380	(0.447)	0.0000	0.0000	1,798
2010/02/19	R209 2010/05/06	8.50	Call	Bond Future	223.0000	254.0000	13.901	0	0	0
2010/02/19	R209 2010/05/06	8.50	Put	Bond Future	5,606.0000	5,329.0000	(4.941)	0	0	0
2010/02/19	R209 2010/08/05			Bond Future	9.2180	9.1760	(0.456)	0.0000	0.0000	0
2010/02/19	R209 2010/08/05	8.75	Call	Bond Future	1,271.0000	1,364.0000	7.317	0	0	0
2010/02/19	R209 2010/08/05	8.75	Put	Bond Future	4,883.0000	4,664.0000	(4.485)	0	0	0
2010/02/19	R209 2010/11/04			Bond Future	9.2460	9.2020	(0.476)	0.0000	0.0000	0
2010/02/19	R209 2010/11/04	9.00	Call	Bond Future	2,799.0000	2,939.0000	5.002	0	0	0
2010/02/19	R209 2010/11/04	9.00	Put	Bond Future	4,650.0000	4,465.0000	(3.978)	0	0	0

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2010/02/19	R209 2010/11/04	9.05	Call	Bond Future	2,953.0000	3,099.0000	4.944	0	0	0
2010/02/19	R209 2010/11/04	9.05	Put	Bond Future	4,422.0000	4,242.0000	(4.071)	0	0	0
2010/02/19	R209 2010/11/04	8.95	Call	Bond Future	2,649.0000	2,784.0000	5.096	0	0	0
2010/02/19	R209 2010/11/04	8.95	Put	Bond Future	4,886.0000	4,696.0000	(3.889)	0	0	0
2010/02/19	TRT1 2010/05/06			Index Future	304.5940	305.3780	0.257	0.0000	0.0000	100
Total										54411.00