



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/02/2010

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
2010/02/22	AL7T 2010/05/06			Index Future	333.3410	333.3430	0.001	0.0000	0.0000	58
2010/02/22	ALBI 2010/05/06			Index Future	307.6230	307.6250	0.001	0.0000	0.0000	1,265
2010/02/22	ALBI 2010/08/05			Index Future	307.7810	307.7810	0.000	0.0000	0.0000	0
2010/02/22	CRD1 2010/05/06			Index Future	134.8840	134.9270	0.032	0.0000	0.0000	2
2010/02/22	GOVI 2010/05/06			GOVI	309.1730	309.1660	(0.002)	0.0000	0.0000	324
2010/02/22	GOVI 2010/05/06	309.80	Call	GOVI	35,273.0000	34,477.0000	(2.257)	0	0	0
2010/02/22	GOVI 2010/05/06	309.80	Put	GOVI	41,543.0000	40,817.0000	(1.748)	0	0	0
2010/02/22	GOVI 2010/08/05			GOVI	314.8390	314.8330	(0.002)	0.0000	0.0000	0
2010/02/22	GOVI 2010/08/05	315.60	Call	GOVI	52,125.0000	51,592.0000	(1.023)	0	0	0
2010/02/22	GOVI 2010/08/05	315.60	Put	GOVI	59,735.0000	59,262.0000	(0.792)	0	0	0
2010/02/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/22	ILBI 2010/05/06			Index Future	362.9020	362.7170	(0.051)	0.0000	0.0000	433
2010/02/22	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/22	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/22	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/22	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/22	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/22	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/22	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/22	JBAF 2010/03/17			Jibar Tradeable Future	7.1800	7.1700	(0.139)	0.0000	0.0000	0
2010/02/22	JBAF 2010/04/21			Jibar Tradeable Future	7.0780	7.0720	(0.085)	0.0000	0.0000	0
2010/02/22	JBAF 2010/05/19			Jibar Tradeable Future	7.0500	7.0380	(0.170)	0.0000	0.0000	0
2010/02/22	JBAF 2010/06/15			Jibar Tradeable Future	7.0420	7.0320	(0.142)	0.0000	0.0000	0
2010/02/22	JBAF 2010/07/21			Jibar Tradeable Future	7.0420	7.0360	(0.085)	0.0000	0.0000	0
2010/02/22	JBAF 2010/08/18			Jibar Tradeable Future	7.0420	7.0460	0.057	0.0000	0.0000	0
2010/02/22	JBAF 2010/09/15			Jibar Tradeable Future	7.0810	7.0690	(0.169)	0.0000	0.0000	0
2010/02/22	JBAF 2010/12/15			Jibar Tradeable Future	7.1970	7.1880	(0.125)	0.0000	0.0000	0
2010/02/22	JBAF 2011/03/16			Jibar Tradeable Future	7.3920	7.3840	(0.108)	0.0000	0.0000	0
2010/02/22	JBAF 2011/06/15			Jibar Tradeable Future	7.7350	7.7100	(0.323)	0.0000	0.0000	5,000
2010/02/22	JBAF 2011/09/21			Jibar Tradeable Future	8.1100	8.0900	(0.247)	91.9100	91.9100	2,500
2010/02/22	JBAF 2011/12/21			Jibar Tradeable Future	8.3370	8.3340	(0.036)	91.6900	91.6830	7,500
2010/02/22	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/22	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/22	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/22	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/22	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	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
2010/02/22	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/22	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/22	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/22	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/22	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/22	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/22	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/22	OTH1 2010/05/06			Index Future	298.8940	298.9300	0.012	0.0000	0.0000	3
2010/02/22	R155 2010/05/06			Bond Future	7.4210	7.4310	0.135	0.0000	0.0000	0
2010/02/22	R155 2010/05/06	7.50	Call	Bond Future	101.0000	89.0000	(11.881)	0	0	0

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2010/02/22	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/22	R155 2010/05/06	7.55	Call	Bond Future	165.0000	153.0000	(7.273)	0	0	0
2010/02/22	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/22	R155 2010/05/06	7.45	Call	Bond Future	37.0000	24.0000	(35.135)	0	0	0
2010/02/22	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/22	R157 2010/05/06			Bond Future	8.3150	8.3250	0.120	0.0000	0.0000	6,743
2010/02/22	R157 2010/05/06	8.50	Call	Bond Future	1,519.0000	1,469.0000	(3.292)	0	0	0
2010/02/22	R157 2010/05/06	8.50	Put	Bond Future	630.0000	629.0000	(0.159)	0	0	0
2010/02/22	R157 2010/08/05			Bond Future	8.3770	8.3870	0.119	0.0000	0.0000	0
2010/02/22	R157 2010/08/05	8.75	Call	Bond Future	2,552.0000	2,508.0000	(1.724)	0	0	0
2010/02/22	R157 2010/08/05	8.75	Put	Bond Future	849.0000	851.0000	0.236	0	0	0
2010/02/22	R157 2010/08/05	8.50	Call	Bond Future	1,830.0000	1,790.0000	(2.186)	0	0	0
2010/02/22	R157 2010/08/05	8.50	Put	Bond Future	1,265.0000	1,271.0000	0.474	0	0	500
2010/02/22	R157 2010/08/05	9.00	Call	Bond Future	3,378.0000	3,332.0000	(1.362)	0	0	0
2010/02/22	R157 2010/08/05	9.00	Put	Bond Future	551.0000	551.0000	0.000	0	0	500
2010/02/22	R157 2010/08/05	8.25	Put	Bond Future	1,834.0000	1,846.0000	0.654	0	0	0
2010/02/22	R157 2010/08/05	8.25	Call	Bond Future	1,247.0000	1,213.0000	(2.727)	0	0	500
2010/02/22	R157 2010/11/04			Bond Future	8.4140	8.4250	0.131	0.0000	0.0000	0
2010/02/22	R157 2010/11/04	8.50	Call	Bond Future	2,236.0000	2,198.0000	(1.699)	0	0	0
2010/02/22	R157 2010/11/04	8.50	Put	Bond Future	1,858.0000	1,869.0000	0.592	0	0	0
2010/02/22	R157 2010/11/04	8.55	Call	Bond Future	2,352.0000	2,313.0000	(1.658)	0	0	0
2010/02/22	R157 2010/11/04	8.55	Put	Bond Future	1,756.0000	1,765.0000	0.513	0	0	0
2010/02/22	R157 2010/11/04	8.45	Call	Bond Future	2,123.0000	2,086.0000	(1.743)	0	0	0
2010/02/22	R157 2010/11/04	8.45	Put	Bond Future	1,965.0000	1,976.0000	0.560	0	0	0
2010/02/22	R186 2010/05/06			Bond Future	9.1590	9.1690	0.109	0.0000	0.0000	19,296
2010/02/22	R186 2010/05/06	9.00	Call	Bond Future	1,437.0000	1,361.0000	(5.289)	0	0	0
2010/02/22	R186 2010/05/06	9.00	Put	Bond Future	2,909.0000	2,924.0000	0.516	0	0	0
2010/02/22	R186 2010/08/05			Bond Future	9.2100	9.2200	0.109	0.0000	0.0000	0
2010/02/22	R186 2010/08/05	9.25	Call	Bond Future	3,433.0000	3,356.0000	(2.243)	0	0	0
2010/02/22	R186 2010/08/05	9.25	Put	Bond Future	3,072.0000	3,086.0000	0.456	0	0	0
2010/02/22	R186 2010/08/05	8.75	Call	Bond Future	1,543.0000	1,489.0000	(3.500)	0	0	1,300
2010/02/22	R186 2010/08/05	8.75	Put	Bond Future	5,822.0000	5,858.0000	0.618	0	0	0
2010/02/22	R186 2010/08/05	9.75	Call	Bond Future	6,211.0000	6,120.0000	(1.465)	0	0	0

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2010/02/22	R186 2010/08/05	9.75	Put	Bond Future	1,485.0000	1,485.0000	0.000	0	0	1,300
2010/02/22	R186 2010/11/04			Bond Future	9.2440	9.2550	0.119	0.0000	0.0000	0
2010/02/22	R186 2010/11/04	9.25	Call	Bond Future	4,247.0000	4,171.0000	(1.789)	0	0	0
2010/02/22	R186 2010/11/04	9.25	Put	Bond Future	4,193.0000	4,216.0000	0.549	0	0	0
2010/02/22	R186 2010/11/04	9.30	Call	Bond Future	4,466.0000	4,389.0000	(1.724)	0	0	0
2010/02/22	R186 2010/11/04	9.30	Put	Bond Future	3,967.0000	3,988.0000	0.529	0	0	0
2010/02/22	R186 2010/11/04	9.20	Call	Bond Future	4,034.0000	3,960.0000	(1.834)	0	0	0
2010/02/22	R186 2010/11/04	9.20	Put	Bond Future	4,428.0000	4,453.0000	0.565	0	0	0
2010/02/22	R201 2010/05/06			Bond Future	8.3320	8.3420	0.120	0.0000	0.0000	486
2010/02/22	R201 2010/05/06	8.50	Call	Bond Future	1,167.0000	1,128.0000	(3.342)	0	0	0
2010/02/22	R201 2010/05/06	8.50	Put	Bond Future	530.0000	529.0000	(0.189)	0	0	0
2010/02/22	R201 2010/08/05			Bond Future	8.3890	8.3990	0.119	0.0000	0.0000	0
2010/02/22	R201 2010/08/05	9.00	Call	Bond Future	2,657.0000	2,621.0000	(1.355)	0	0	0
2010/02/22	R201 2010/08/05	9.00	Put	Bond Future	474.0000	474.0000	0.000	0	0	0
2010/02/22	R201 2010/11/04			Bond Future	8.4130	8.4240	0.131	0.0000	0.0000	0
2010/02/22	R201 2010/11/04	8.50	Call	Bond Future	1,555.0000	1,526.0000	(1.865)	0	0	0
2010/02/22	R201 2010/11/04	8.50	Put	Bond Future	1,256.0000	1,265.0000	0.717	0	0	0
2010/02/22	R201 2010/11/04	8.55	Call	Bond Future	1,647.0000	1,617.0000	(1.821)	0	0	0
2010/02/22	R201 2010/11/04	8.55	Put	Bond Future	1,176.0000	1,184.0000	0.680	0	0	0
2010/02/22	R201 2010/11/04	8.45	Call	Bond Future	1,466.0000	1,438.0000	(1.910)	0	0	0
2010/02/22	R201 2010/11/04	8.45	Put	Bond Future	1,339.0000	1,349.0000	0.747	0	0	0
2010/02/22	R203 2010/05/06			Bond Future	8.9020	8.9120	0.112	0.0000	0.0000	1,710
2010/02/22	R203 2010/05/06	9.00	Call	Bond Future	1,425.0000	1,373.0000	(3.649)	0	0	0
2010/02/22	R203 2010/05/06	9.00	Put	Bond Future	918.0000	918.0000	0.000	0	0	0
2010/02/22	R203 2010/08/05			Bond Future	8.9650	8.9750	0.112	0.0000	0.0000	0
2010/02/22	R203 2010/08/05	9.25	Call	Bond Future	2,639.0000	2,591.0000	(1.819)	0	0	0
2010/02/22	R203 2010/08/05	9.25	Put	Bond Future	1,214.0000	1,216.0000	0.165	0	0	0
2010/02/22	R203 2010/11/04			Bond Future	9.0100	9.0210	0.122	0.0000	0.0000	0
2010/02/22	R203 2010/11/04	9.25	Call	Bond Future	2,905.0000	2,860.0000	(1.549)	0	0	0
2010/02/22	R203 2010/11/04	9.25	Put	Bond Future	1,736.0000	1,745.0000	0.518	0	0	0
2010/02/22	R203 2010/11/04	9.30	Call	Bond Future	3,045.0000	2,999.0000	(1.511)	0	0	0
2010/02/22	R203 2010/11/04	9.30	Put	Bond Future	1,634.0000	1,642.0000	0.490	0	0	0
2010/02/22	R203 2010/11/04	9.20	Call	Bond Future	2,769.0000	2,725.0000	(1.589)	0	0	0

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2010/02/22	R203 2010/11/04	9.20	Put	Bond Future	1,842.0000	1,852.0000	0.543	0	0	0
2010/02/22	R204 2010/05/06			Bond Future	8.9180	8.9280	0.112	0.0000	0.0000	1,552
2010/02/22	R204 2010/05/06	9.00	Call	Bond Future	1,533.0000	1,475.0000	(3.783)	0	0	200
2010/02/22	R204 2010/05/06	9.00	Put	Bond Future	1,066.0000	1,065.0000	(0.094)	0	0	200
2010/02/22	R204 2010/05/06	9.50	Call	Bond Future	3,538.0000	3,474.0000	(1.809)	0	0	0
2010/02/22	R204 2010/05/06	9.50	Put	Bond Future	285.0000	278.0000	(2.456)	0	0	200
2010/02/22	R204 2010/05/06	8.50	Put	Bond Future	2,843.0000	2,868.0000	0.879	0	0	0
2010/02/22	R204 2010/05/06	8.50	Call	Bond Future	414.0000	382.0000	(7.729)	0	0	200
2010/02/22	R204 2010/08/05			Bond Future	8.9770	8.9870	0.111	0.0000	0.0000	0
2010/02/22	R204 2010/08/05	9.25	Call	Bond Future	2,846.0000	2,793.0000	(1.862)	0	0	0
2010/02/22	R204 2010/08/05	9.25	Put	Bond Future	1,338.0000	1,340.0000	0.149	0	0	0
2010/02/22	R204 2010/11/04			Bond Future	9.0160	9.0270	0.122	0.0000	0.0000	0
2010/02/22	R204 2010/11/04	9.25	Call	Bond Future	3,276.0000	3,226.0000	(1.526)	0	0	0
2010/02/22	R204 2010/11/04	9.25	Put	Bond Future	2,009.0000	2,019.0000	0.498	0	0	0
2010/02/22	R204 2010/11/04	9.30	Call	Bond Future	3,429.0000	3,378.0000	(1.487)	0	0	0
2010/02/22	R204 2010/11/04	9.30	Put	Bond Future	1,895.0000	1,904.0000	0.475	0	0	0
2010/02/22	R204 2010/11/04	9.20	Call	Bond Future	3,126.0000	3,077.0000	(1.567)	0	0	0
2010/02/22	R204 2010/11/04	9.20	Put	Bond Future	2,128.0000	2,139.0000	0.517	0	0	0
2010/02/22	R206 2010/05/06			Bond Future	8.3670	8.3770	0.120	0.0000	0.0000	0
2010/02/22	R206 2010/05/06	8.75	Call	Bond Future	1,422.0000	1,388.0000	(2.391)	0	0	0
2010/02/22	R206 2010/05/06	8.75	Put	Bond Future	258.0000	254.0000	(1.550)	0	0	0
2010/02/22	R206 2010/08/05			Bond Future	8.4420	8.4530	0.130	0.0000	0.0000	0
2010/02/22	R206 2010/08/05	9.00	Call	Bond Future	2,005.0000	1,974.0000	(1.546)	0	0	0
2010/02/22	R206 2010/08/05	9.00	Put	Bond Future	417.0000	418.0000	0.240	0	0	0
2010/02/22	R206 2010/11/04			Bond Future	8.4720	8.4840	0.142	0.0000	0.0000	0
2010/02/22	R206 2010/11/04	8.50	Call	Bond Future	1,375.0000	1,351.0000	(1.745)	0	0	0
2010/02/22	R206 2010/11/04	8.50	Put	Bond Future	1,300.0000	1,308.0000	0.615	0	0	0
2010/02/22	R206 2010/11/04	8.55	Call	Bond Future	1,444.0000	1,419.0000	(1.731)	0	0	0
2010/02/22	R206 2010/11/04	8.55	Put	Bond Future	1,234.0000	1,241.0000	0.567	0	0	0
2010/02/22	R206 2010/11/04	8.45	Call	Bond Future	1,309.0000	1,285.0000	(1.833)	0	0	0
2010/02/22	R206 2010/11/04	8.45	Put	Bond Future	1,368.0000	1,377.0000	0.658	0	0	0
2010/02/22	R207 2010/05/06			Bond Future	9.1210	9.1300	0.099	0.0000	0.0000	737
2010/02/22	R207 2010/05/06	9.25	Call	Bond Future	1,760.0000	1,703.0000	(3.239)	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
2010/02/22	R207 2010/05/06	9.25	Put	Bond Future	1,011.0000	1,006.0000	(0.495)	0	0	0
2010/02/22	R207 2010/08/05			Bond Future	9.1840	9.1940	0.109	0.0000	0.0000	0
2010/02/22	R207 2010/08/05	9.50	Call	Bond Future	3,069.0000	3,014.0000	(1.792)	0	0	0
2010/02/22	R207 2010/08/05	9.50	Put	Bond Future	1,284.0000	1,286.0000	0.156	0	0	0
2010/02/22	R207 2010/11/04			Bond Future	9.2250	9.2350	0.108	0.0000	0.0000	0
2010/02/22	R207 2010/11/04	9.25	Call	Bond Future	2,792.0000	2,747.0000	(1.612)	0	0	0
2010/02/22	R207 2010/11/04	9.25	Put	Bond Future	2,652.0000	2,663.0000	0.415	0	0	0
2010/02/22	R207 2010/11/04	9.30	Call	Bond Future	2,932.0000	2,886.0000	(1.569)	0	0	0
2010/02/22	R207 2010/11/04	9.30	Put	Bond Future	2,512.0000	2,522.0000	0.398	0	0	0
2010/02/22	R207 2010/11/04	9.20	Call	Bond Future	2,655.0000	2,611.0000	(1.657)	0	0	0
2010/02/22	R207 2010/11/04	9.20	Put	Bond Future	2,796.0000	2,808.0000	0.429	0	0	0
2010/02/22	R208 2010/05/06			Bond Future	9.1240	9.1330	0.099	0.0000	0.0000	5,004
2010/02/22	R208 2010/05/06	9.25	Call	Bond Future	1,792.0000	1,733.0000	(3.292)	0	0	0
2010/02/22	R208 2010/05/06	9.25	Put	Bond Future	1,032.0000	1,028.0000	(0.388)	0	0	0
2010/02/22	R208 2010/08/05			Bond Future	9.1790	9.1890	0.109	0.0000	0.0000	0
2010/02/22	R208 2010/08/05	9.50	Call	Bond Future	3,245.0000	3,188.0000	(1.757)	0	0	0
2010/02/22	R208 2010/08/05	9.50	Put	Bond Future	1,359.0000	1,361.0000	0.147	0	0	0
2010/02/22	R208 2010/11/04			Bond Future	9.2190	9.2290	0.108	0.0000	0.0000	0
2010/02/22	R208 2010/11/04	9.25	Call	Bond Future	2,920.0000	2,873.0000	(1.610)	0	0	0
2010/02/22	R208 2010/11/04	9.25	Put	Bond Future	2,738.0000	2,750.0000	0.438	0	0	0
2010/02/22	R208 2010/11/04	9.30	Call	Bond Future	3,067.0000	3,019.0000	(1.565)	0	0	0
2010/02/22	R208 2010/11/04	9.30	Put	Bond Future	2,593.0000	2,604.0000	0.424	0	0	0
2010/02/22	R208 2010/11/04	9.20	Call	Bond Future	2,778.0000	2,732.0000	(1.656)	0	0	0
2010/02/22	R208 2010/11/04	9.20	Put	Bond Future	2,890.0000	2,902.0000	0.415	0	0	0
2010/02/22	R209 2010/05/06			Bond Future	9.1380	9.1370	(0.011)	0.0000	0.0000	1,798
2010/02/22	R209 2010/05/06	8.50	Call	Bond Future	254.0000	238.0000	(6.299)	0	0	0
2010/02/22	R209 2010/05/06	8.50	Put	Bond Future	5,329.0000	5,306.0000	(0.432)	0	0	0
2010/02/22	R209 2010/08/05			Bond Future	9.1760	9.1750	(0.011)	0.0000	0.0000	0
2010/02/22	R209 2010/08/05	8.75	Call	Bond Future	1,364.0000	1,345.0000	(1.393)	0	0	0
2010/02/22	R209 2010/08/05	8.75	Put	Bond Future	4,664.0000	4,637.0000	(0.579)	0	0	0
2010/02/22	R209 2010/11/04			Bond Future	9.2020	9.2020	0.000	0.0000	0.0000	0
2010/02/22	R209 2010/11/04	9.00	Call	Bond Future	2,939.0000	2,918.0000	(0.715)	0	0	0
2010/02/22	R209 2010/11/04	9.00	Put	Bond Future	4,465.0000	4,444.0000	(0.470)	0	0	0

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2010/02/22	R209 2010/11/04	9.05	Call	Bond Future	3,099.0000	3,078.0000	(0.678)	0	0	0
2010/02/22	R209 2010/11/04	9.05	Put	Bond Future	4,242.0000	4,221.0000	(0.495)	0	0	0
2010/02/22	R209 2010/11/04	8.95	Call	Bond Future	2,784.0000	2,763.0000	(0.754)	0	0	0
2010/02/22	R209 2010/11/04	8.95	Put	Bond Future	4,696.0000	4,675.0000	(0.447)	0	0	0
2010/02/22	TRT1 2010/05/06			Index Future	305.3780	305.3740	(0.001)	0.0000	0.0000	100
Total										59411.00