



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/09/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/29 | AL7T 2010/11/04 | | | Index Future | 375.2660 | 375.1790 | (0.023) | 0.0000 | 0.0000 | 38 |
| 2010/09/29 | ALBI 2010/11/04 | | | Index Future | 345.9520 | 346.0390 | 0.025 | 0.0000 | 0.0000 | 1,297 |
| 2010/09/29 | ALBI 2011/02/03 | | | Index Future | 351.2730 | 351.3190 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | CRD1 2010/11/04 | | | Index Future | 150.7600 | 150.7290 | (0.021) | 0.0000 | 0.0000 | 2 |
| 2010/09/29 | CRD1 2011/02/03 | | | Index Future | 152.9830 | 152.9520 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | GOVI 2010/11/04 | | | GOVI | 346.4130 | 346.4780 | 0.019 | 0.0000 | 0.0000 | 159 |
| 2010/09/29 | GOVI 2010/11/04 | 329.00 | Call | GOVI | 174,130.0000 | 174,780.0000 | 0.373 | 0 | 0 | 0 |
| 2010/09/29 | GOVI 2010/11/04 | 329.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | GOVI 2010/11/04 | 329.01 | Call | GOVI | 174,030.0000 | 174,680.0000 | 0.373 | 0 | 0 | 0 |
| 2010/09/29 | GOVI 2010/11/04 | 329.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | GOVI 2010/11/04 | 328.99 | Call | GOVI | 174,230.0000 | 174,880.0000 | 0.373 | 0 | 0 | 0 |
| 2010/09/29 | GOVI 2010/11/04 | 328.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | ILBI 2010/11/04 | | | Index Future | 398.1780 | 398.0720 | (0.027) | 0.0000 | 0.0000 | 508 |
| 2010/09/29 | ILBI 2011/02/03 | | | Index Future | 404.2170 | 404.1100 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/09/29 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JBAF 2010/10/20 | | | Jibar Tradeable Future | 6.0300 | 6.0200 | (0.166) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JBAF 2010/11/17 | | | Jibar Tradeable Future | 5.9900 | 5.9700 | (0.334) | 0.0000 | 0.0000 | 2,500 |
| 2010/09/29 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 5.8900 | 5.8600 | (0.509) | 94.1550 | 94.1550 | 0 |
| 2010/09/29 | JBAF 2011/01/19 | | | Jibar Tradeable Future | 5.8700 | 5.8500 | (0.341) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JBAF 2011/02/16 | | | Jibar Tradeable Future | 5.8600 | 5.8500 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 5.8600 | 5.8500 | (0.171) | 0.0000 | 0.0000 | 5,500 |
| 2010/09/29 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 5.9700 | 5.9600 | (0.168) | 0.0000 | 0.0000 | 4,500 |
| 2010/09/29 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 6.1700 | 6.1600 | (0.162) | 0.0000 | 0.0000 | 6,000 |
| 2010/09/29 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 6.3400 | 6.3300 | (0.158) | 0.0000 | 0.0000 | 5,000 |
| 2010/09/29 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 6.5600 | 6.5500 | (0.152) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 6.8000 | 6.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 6.8500 | 6.9300 | 1.168 | 93.1200 | 93.1200 | 2,500 |
| 2010/09/29 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6600 | 7.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JN02 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JN02 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN02 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN02 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN02 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN02 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN02 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN05 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | JN05 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN05 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN05 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN05 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN05 2010/11/04 | 8.25 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN05 2010/11/04 | 8.25 | Put | JNOTE | 750,000.0000 | 750,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN10 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/09/29 | JN10 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN10 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN10 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN10 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN10 2010/11/04 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | JN10 2010/11/04 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | OTH1 2010/11/04 | | | Index Future | 343.0980 | 343.3030 | 0.060 | 0.0000 | 0.0000 | 3 |
| 2010/09/29 | OTH1 2011/02/03 | | | Index Future | 348.3750 | 348.5410 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R157 2010/11/04 | | | Bond Future | 7.2110 | 7.2090 | (0.028) | 0.0000 | 0.0000 | 4,817 |
| 2010/09/29 | R157 2010/11/04 | 8.50 | Call | Bond Future | 5,822.0000 | 5,831.0000 | 0.155 | 0 | 0 | 0 |
| 2010/09/29 | R157 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R157 2010/11/04 | 8.55 | Call | Bond Future | 6,041.0000 | 6,050.0000 | 0.149 | 0 | 0 | 0 |
| 2010/09/29 | R157 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R157 2010/11/04 | 8.45 | Call | Bond Future | 5,603.0000 | 5,612.0000 | 0.161 | 0 | 0 | 0 |
| 2010/09/29 | R157 2010/11/04 | 8.45 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2010/09/29 | R157 2010/11/04 | 7.50 | Put | Bond Future | 199.0000 | 190.0000 | (4.523) | 0 | 0 | 0 |
| 2010/09/29 | R157 2010/11/04 | 7.50 | Call | Bond Future | 1,535.0000 | 1,536.0000 | 0.065 | 0 | 0 | 500 |
| 2010/09/29 | R157 2011/02/03 | | | Bond Future | 7.2860 | 7.2870 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R157 2011/02/03 | 7.90 | Call | Bond Future | 3,112.0000 | 3,105.0000 | (0.225) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/02/03 | 7.90 | Put | Bond Future | 442.0000 | 439.0000 | (0.679) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/02/03 | 7.95 | Call | Bond Future | 3,286.0000 | 3,278.0000 | (0.243) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/02/03 | 7.95 | Put | Bond Future | 402.0000 | 398.0000 | (0.995) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/02/03 | 7.85 | Call | Bond Future | 2,942.0000 | 2,934.0000 | (0.272) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/02/03 | 7.85 | Put | Bond Future | 487.0000 | 483.0000 | (0.821) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/05/05 | | | Bond Future | 7.3620 | 7.3650 | 0.041 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R157 2011/05/05 | 7.75 | Call | Bond Future | 2,551.0000 | 2,539.0000 | (0.470) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/05/05 | 7.75 | Put | Bond Future | 947.0000 | 948.0000 | 0.106 | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/05/05 | 7.80 | Call | Bond Future | 2,694.0000 | 2,682.0000 | (0.445) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/05/05 | 7.80 | Put | Bond Future | 885.0000 | 886.0000 | 0.113 | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/05/05 | 7.70 | Call | Bond Future | 2,411.0000 | 2,400.0000 | (0.456) | 0 | 0 | 0 |
| 2010/09/29 | R157 2011/05/05 | 7.70 | Put | Bond Future | 1,012.0000 | 1,014.0000 | 0.198 | 0 | 0 | 0 |
| 2010/09/29 | R186 2010/11/04 | | | Bond Future | 7.8710 | 7.8490 | (0.280) | 0.0000 | 0.0000 | 16,925 |
| 2010/09/29 | R186 2010/11/04 | 9.25 | Call | Bond Future | 13,414.0000 | 13,646.0000 | 1.730 | 0 | 0 | 0 |

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| 2010/09/29 | R186 2010/11/04 | 9.25 | Put | Bond Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 2010/09/29 | R186 2010/11/04 | 9.30 | Call | Bond Future | 13,858.0000 | 14,091.0000 | 1.681 | 0 | 0 | 0 |
| 2010/09/29 | R186 2010/11/04 | 9.30 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R186 2010/11/04 | 9.20 | Call | Bond Future | 12,967.0000 | 13,199.0000 | 1.789 | 0 | 0 | 0 |
| 2010/09/29 | R186 2010/11/04 | 9.20 | Put | Bond Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 2010/09/29 | R186 2010/11/04 | 8.75 | Put | Bond Future | 38.0000 | 31.0000 | (18.421) | 0 | 0 | 0 |
| 2010/09/29 | R186 2010/11/04 | 8.75 | Call | Bond Future | 8,846.0000 | 9,072.0000 | 2.555 | 0 | 0 | 7,900 |
| 2010/09/29 | R186 2011/02/03 | | | Bond Future | 7.9200 | 7.8990 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R186 2011/02/03 | 9.00 | Call | Bond Future | 10,985.0000 | 11,176.0000 | 1.739 | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/02/03 | 9.00 | Put | Bond Future | 449.0000 | 422.0000 | (6.013) | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/02/03 | 9.05 | Call | Bond Future | 11,398.0000 | 11,591.0000 | 1.693 | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/02/03 | 9.05 | Put | Bond Future | 407.0000 | 381.0000 | (6.388) | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/02/03 | 8.95 | Call | Bond Future | 10,573.0000 | 10,762.0000 | 1.788 | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/02/03 | 8.95 | Put | Bond Future | 495.0000 | 466.0000 | (5.859) | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/02/03 | 7.75 | Put | Bond Future | 3,964.0000 | 3,826.0000 | (3.481) | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/02/03 | 7.75 | Call | Bond Future | 2,176.0000 | 2,257.0000 | 3.722 | 0 | 0 | 3,000 |
| 2010/09/29 | R186 2011/05/05 | | | Bond Future | 7.9700 | 7.9490 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R186 2011/05/05 | 8.75 | Call | Bond Future | 9,446.0000 | 9,602.0000 | 1.651 | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/05/05 | 8.75 | Put | Bond Future | 1,817.0000 | 1,758.0000 | (3.247) | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/05/05 | 8.80 | Call | Bond Future | 9,809.0000 | 9,967.0000 | 1.611 | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/05/05 | 8.80 | Put | Bond Future | 1,715.0000 | 1,658.0000 | (3.324) | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/05/05 | 8.70 | Call | Bond Future | 9,087.0000 | 9,239.0000 | 1.673 | 0 | 0 | 0 |
| 2010/09/29 | R186 2011/05/05 | 8.70 | Put | Bond Future | 1,926.0000 | 1,863.0000 | (3.271) | 0 | 0 | 0 |
| 2010/09/29 | R189 2010/11/04 | | | Bond Future | 209.5036 | 209.5519 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R189 2010/11/04 | 1.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R189 2010/11/04 | 1.75 | Put | Bond Future | 104,525.0000 | 104,528.0000 | 0.003 | 0 | 0 | 0 |
| 2010/09/29 | R189 2010/11/04 | 1.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R189 2010/11/04 | 1.80 | Put | Bond Future | 104,401.0000 | 104,404.0000 | 0.003 | 0 | 0 | 0 |
| 2010/09/29 | R189 2010/11/04 | 1.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R189 2010/11/04 | 1.70 | Put | Bond Future | 104,650.0000 | 104,652.0000 | 0.002 | 0 | 0 | 0 |
| 2010/09/29 | R197 2010/11/04 | | | Bond Future | 230.8257 | 230.8997 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R197 2010/11/04 | 3.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R197 2010/11/04 | 3.05 | Put | Bond Future | 124,020.0000 | 124,020.0000 | 0.000 | 0 | 0 | 0 |

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| 2010/09/29 | R197 2010/11/04 | 3.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R197 2010/11/04 | 3.10 | Put | Bond Future | 123,403.0000 | 123,404.0000 | 0.001 | 0 | 0 | 0 |
| 2010/09/29 | R197 2010/11/04 | 3.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R197 2010/11/04 | 3.00 | Put | Bond Future | 124,640.0000 | 124,640.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | | | Bond Future | 7.1400 | 7.1430 | 0.042 | 0.0000 | 0.0000 | 1,262 |
| 2010/09/29 | R201 2010/11/04 | 8.50 | Call | Bond Future | 4,804.0000 | 4,793.0000 | (0.229) | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 8.50 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 8.55 | Call | Bond Future | 4,975.0000 | 4,964.0000 | (0.221) | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 8.45 | Call | Bond Future | 4,632.0000 | 4,621.0000 | (0.237) | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 7.50 | Call | Bond Future | 1,449.0000 | 1,434.0000 | (1.035) | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 7.50 | Put | Bond Future | 151.0000 | 146.0000 | (3.311) | 0 | 0 | 140 |
| 2010/09/29 | R201 2010/11/04 | 7.25 | Put | Bond Future | 376.0000 | 373.0000 | (0.798) | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 7.25 | Call | Bond Future | 775.0000 | 761.0000 | (1.806) | 0 | 0 | 140 |
| 2010/09/29 | R201 2010/11/04 | 8.00 | Call | Bond Future | 3,082.0000 | 3,071.0000 | (0.357) | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 8.00 | Put | Bond Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 420 |
| 2010/09/29 | R201 2010/11/04 | 6.75 | Put | Bond Future | 1,524.0000 | 1,529.0000 | 0.328 | 0 | 0 | 0 |
| 2010/09/29 | R201 2010/11/04 | 6.75 | Call | Bond Future | 95.0000 | 89.0000 | (6.316) | 0 | 0 | 420 |
| 2010/09/29 | R201 2011/02/03 | | | Bond Future | 7.2100 | 7.2170 | 0.097 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R201 2011/02/03 | 8.00 | Call | Bond Future | 2,914.0000 | 2,891.0000 | (0.789) | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/02/03 | 8.00 | Put | Bond Future | 249.0000 | 250.0000 | 0.402 | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/02/03 | 8.05 | Call | Bond Future | 3,052.0000 | 3,029.0000 | (0.754) | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/02/03 | 8.05 | Put | Bond Future | 221.0000 | 222.0000 | 0.452 | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/02/03 | 7.95 | Call | Bond Future | 2,754.0000 | 2,731.0000 | (0.835) | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/02/03 | 7.95 | Put | Bond Future | 255.0000 | 256.0000 | 0.392 | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/05/05 | | | Bond Future | 7.2900 | 7.3000 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R201 2011/05/05 | 7.75 | Call | Bond Future | 2,252.0000 | 2,228.0000 | (1.066) | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/05/05 | 7.75 | Put | Bond Future | 785.0000 | 793.0000 | 1.019 | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/05/05 | 7.80 | Call | Bond Future | 2,364.0000 | 2,339.0000 | (1.058) | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/05/05 | 7.80 | Put | Bond Future | 739.0000 | 746.0000 | 0.947 | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/05/05 | 7.70 | Call | Bond Future | 2,143.0000 | 2,119.0000 | (1.120) | 0 | 0 | 0 |
| 2010/09/29 | R201 2011/05/05 | 7.70 | Put | Bond Future | 834.0000 | 842.0000 | 0.959 | 0 | 0 | 0 |

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| 2010/09/29 | R202 2010/11/04 | | | Bond Future | 170.2990 | 170.3528 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R202 2010/11/04 | 3.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R202 2010/11/04 | 3.05 | Put | Bond Future | 104,638.0000 | 104,639.0000 | 0.001 | 0 | 0 | 0 |
| 2010/09/29 | R202 2010/11/04 | 3.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R202 2010/11/04 | 3.10 | Put | Bond Future | 103,785.0000 | 103,785.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R202 2010/11/04 | 3.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R202 2010/11/04 | 3.00 | Put | Bond Future | 105,501.0000 | 105,502.0000 | 0.001 | 0 | 0 | 0 |
| 2010/09/29 | R203 2010/11/04 | | | Bond Future | 7.6160 | 7.6180 | 0.026 | 0.0000 | 0.0000 | 1,918 |
| 2010/09/29 | R203 2010/11/04 | 9.25 | Call | Bond Future | 8,329.0000 | 8,318.0000 | (0.132) | 0 | 0 | 0 |
| 2010/09/29 | R203 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R203 2010/11/04 | 9.30 | Call | Bond Future | 8,571.0000 | 8,560.0000 | (0.128) | 0 | 0 | 0 |
| 2010/09/29 | R203 2010/11/04 | 9.30 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2010/09/29 | R203 2010/11/04 | 9.20 | Call | Bond Future | 8,087.0000 | 8,076.0000 | (0.136) | 0 | 0 | 0 |
| 2010/09/29 | R203 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/02/03 | | | Bond Future | 7.6880 | 7.6930 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R203 2011/02/03 | 8.50 | Call | Bond Future | 4,524.0000 | 4,498.0000 | (0.575) | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/02/03 | 8.50 | Put | Bond Future | 414.0000 | 414.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/02/03 | 8.55 | Call | Bond Future | 4,734.0000 | 4,708.0000 | (0.549) | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/02/03 | 8.55 | Put | Bond Future | 378.0000 | 378.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/02/03 | 8.45 | Call | Bond Future | 4,316.0000 | 4,290.0000 | (0.602) | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/02/03 | 8.45 | Put | Bond Future | 453.0000 | 453.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/05/05 | | | Bond Future | 7.7600 | 7.7670 | 0.090 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R203 2011/05/05 | 8.25 | Call | Bond Future | 3,479.0000 | 3,451.0000 | (0.805) | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/05/05 | 8.25 | Put | Bond Future | 1,058.0000 | 1,065.0000 | 0.662 | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/05/05 | 8.30 | Call | Bond Future | 3,656.0000 | 3,628.0000 | (0.766) | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/05/05 | 8.30 | Put | Bond Future | 992.0000 | 999.0000 | 0.706 | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/05/05 | 8.20 | Call | Bond Future | 3,305.0000 | 3,277.0000 | (0.847) | 0 | 0 | 0 |
| 2010/09/29 | R203 2011/05/05 | 8.20 | Put | Bond Future | 1,128.0000 | 1,135.0000 | 0.621 | 0 | 0 | 0 |
| 2010/09/29 | R204 2010/11/04 | | | Bond Future | 7.7480 | 7.7360 | (0.155) | 0.0000 | 0.0000 | 2,242 |
| 2010/09/29 | R204 2010/11/04 | 9.25 | Call | Bond Future | 8,526.0000 | 8,598.0000 | 0.844 | 0 | 0 | 0 |
| 2010/09/29 | R204 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R204 2010/11/04 | 9.30 | Call | Bond Future | 8,794.0000 | 8,866.0000 | 0.819 | 95,266 | 95,266 | 0 |
| 2010/09/29 | R204 2010/11/04 | 9.30 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/29 | R204 2010/11/04 | 9.20 | Call | Bond Future | 8,257.0000 | 8,329.0000 | 0.872 | 0 | 0 | 0 |
| 2010/09/29 | R204 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/02/03 | | | Bond Future | 7.8140 | 7.8030 | (0.141) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R204 2011/02/03 | 8.50 | Call | Bond Future | 4,406.0000 | 4,453.0000 | 1.067 | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/02/03 | 8.50 | Put | Bond Future | 501.0000 | 484.0000 | (3.393) | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/02/03 | 8.55 | Call | Bond Future | 4,637.0000 | 4,685.0000 | 1.035 | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/02/03 | 8.55 | Put | Bond Future | 455.0000 | 439.0000 | (3.516) | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/02/03 | 8.45 | Call | Bond Future | 4,179.0000 | 4,225.0000 | 1.101 | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/02/03 | 8.45 | Put | Bond Future | 552.0000 | 534.0000 | (3.261) | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/05/05 | | | Bond Future | 7.8840 | 7.8740 | (0.127) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R204 2011/05/05 | 8.50 | Call | Bond Future | 4,587.0000 | 4,623.0000 | 0.785 | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/05/05 | 8.50 | Put | Bond Future | 1,169.0000 | 1,149.0000 | (1.711) | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/05/05 | 8.55 | Call | Bond Future | 4,790.0000 | 4,827.0000 | 0.772 | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/05/05 | 8.55 | Put | Bond Future | 1,101.0000 | 1,082.0000 | (1.726) | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/05/05 | 8.45 | Call | Bond Future | 4,386.0000 | 4,421.0000 | 0.798 | 0 | 0 | 0 |
| 2010/09/29 | R204 2011/05/05 | 8.45 | Put | Bond Future | 1,240.0000 | 1,219.0000 | (1.694) | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | | | Bond Future | 6.9580 | 6.9560 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R206 2010/11/04 | 8.50 | Call | Bond Future | 4,265.0000 | 4,270.0000 | 0.117 | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 8.50 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 8.55 | Call | Bond Future | 4,399.0000 | 4,405.0000 | 0.136 | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 8.45 | Call | Bond Future | 4,130.0000 | 4,135.0000 | 0.121 | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 7.25 | Call | Bond Future | 969.0000 | 969.0000 | 0.000 | 0 | 0 | 150 |
| 2010/09/29 | R206 2010/11/04 | 7.25 | Put | Bond Future | 144.0000 | 138.0000 | (4.167) | 0 | 0 | 150 |
| 2010/09/29 | R206 2010/11/04 | 8.00 | Call | Bond Future | 2,909.0000 | 2,914.0000 | 0.172 | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 8.00 | Put | Bond Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 450 |
| 2010/09/29 | R206 2010/11/04 | 6.75 | Put | Bond Future | 781.0000 | 772.0000 | (1.152) | 0 | 0 | 0 |
| 2010/09/29 | R206 2010/11/04 | 6.75 | Call | Bond Future | 188.0000 | 185.0000 | (1.596) | 0 | 0 | 450 |
| 2010/09/29 | R206 2011/02/03 | | | Bond Future | 7.0260 | 7.0290 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R206 2011/02/03 | 8.00 | Call | Bond Future | 2,649.0000 | 2,640.0000 | (0.340) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/02/03 | 8.00 | Put | Bond Future | 126.0000 | 125.0000 | (0.794) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/02/03 | 8.05 | Call | Bond Future | 2,761.0000 | 2,753.0000 | (0.290) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/02/03 | 8.05 | Put | Bond Future | 111.0000 | 111.0000 | 0.000 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/09/29 | R206 2011/02/03 | 7.95 | Call | Bond Future | 2,535.0000 | 2,526.0000 | (0.355) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/02/03 | 7.95 | Put | Bond Future | 140.0000 | 139.0000 | (0.714) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/05/05 | | | Bond Future | 7.1130 | 7.1190 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R206 2011/05/05 | 7.50 | Call | Bond Future | 1,537.0000 | 1,526.0000 | (0.716) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/05/05 | 7.50 | Put | Bond Future | 606.0000 | 610.0000 | 0.660 | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/05/05 | 7.55 | Call | Bond Future | 1,620.0000 | 1,608.0000 | (0.741) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/05/05 | 7.55 | Put | Bond Future | 570.0000 | 572.0000 | 0.351 | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/05/05 | 7.45 | Call | Bond Future | 1,457.0000 | 1,446.0000 | (0.755) | 0 | 0 | 0 |
| 2010/09/29 | R206 2011/05/05 | 7.45 | Put | Bond Future | 646.0000 | 649.0000 | 0.464 | 0 | 0 | 0 |
| 2010/09/29 | R207 2010/11/04 | | | Bond Future | 7.8210 | 7.8240 | 0.038 | 98.5975 | 98.5975 | 800 |
| 2010/09/29 | R207 2010/11/04 | 9.25 | Call | Bond Future | 8,509.0000 | 8,490.0000 | (0.223) | 0 | 0 | 0 |
| 2010/09/29 | R207 2010/11/04 | 9.25 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R207 2010/11/04 | 9.30 | Call | Bond Future | 8,788.0000 | 8,769.0000 | (0.216) | 0 | 0 | 0 |
| 2010/09/29 | R207 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R207 2010/11/04 | 9.20 | Call | Bond Future | 8,228.0000 | 8,209.0000 | (0.231) | 0 | 0 | 0 |
| 2010/09/29 | R207 2010/11/04 | 9.20 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R207 2010/11/04 | 9.40 | Call | Bond Future | 9,344.0000 | 9,325.0000 | (0.203) | 89,198 | 89,198 | 0 |
| 2010/09/29 | R207 2010/11/04 | 9.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/02/03 | | | Bond Future | 7.8820 | 7.8870 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R207 2011/02/03 | 8.75 | Call | Bond Future | 5,564.0000 | 5,534.0000 | (0.539) | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/02/03 | 8.75 | Put | Bond Future | 396.0000 | 397.0000 | 0.253 | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/02/03 | 8.80 | Call | Bond Future | 5,814.0000 | 5,783.0000 | (0.533) | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/02/03 | 8.80 | Put | Bond Future | 359.0000 | 359.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/02/03 | 8.70 | Call | Bond Future | 5,317.0000 | 5,286.0000 | (0.583) | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/02/03 | 8.70 | Put | Bond Future | 437.0000 | 437.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/05/05 | | | Bond Future | 7.9480 | 7.9550 | 0.088 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R207 2011/05/05 | 8.50 | Call | Bond Future | 4,561.0000 | 4,527.0000 | (0.745) | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/05/05 | 8.50 | Put | Bond Future | 1,311.0000 | 1,319.0000 | 0.610 | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/05/05 | 8.55 | Call | Bond Future | 4,773.0000 | 4,738.0000 | (0.733) | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/05/05 | 8.55 | Put | Bond Future | 1,235.0000 | 1,242.0000 | 0.567 | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/05/05 | 8.45 | Call | Bond Future | 4,353.0000 | 4,319.0000 | (0.781) | 0 | 0 | 0 |
| 2010/09/29 | R207 2011/05/05 | 8.45 | Put | Bond Future | 1,391.0000 | 1,399.0000 | 0.575 | 0 | 0 | 0 |
| 2010/09/29 | R208 2010/11/04 | | | Bond Future | 7.8700 | 7.8630 | (0.089) | 0.0000 | 0.0000 | 6,325 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/29 | R208 2010/11/04 | 9.25 | Call | Bond Future | 8,617.0000 | 8,664.0000 | 0.545 | 0 | 0 | 0 |
| 2010/09/29 | R208 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2010/09/29 | R208 2010/11/04 | 9.30 | Call | Bond Future | 8,909.0000 | 8,956.0000 | 0.528 | 0 | 0 | 0 |
| 2010/09/29 | R208 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2010/09/29 | R208 2010/11/04 | 9.20 | Call | Bond Future | 8,324.0000 | 8,371.0000 | 0.565 | 0 | 0 | 0 |
| 2010/09/29 | R208 2010/11/04 | 9.20 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/02/03 | | | Bond Future | 7.9280 | 7.9230 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R208 2011/02/03 | 8.75 | Call | Bond Future | 5,677.0000 | 5,699.0000 | 0.388 | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/02/03 | 8.75 | Put | Bond Future | 514.0000 | 504.0000 | (1.946) | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/02/03 | 8.80 | Call | Bond Future | 5,934.0000 | 5,956.0000 | 0.371 | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/02/03 | 8.80 | Put | Bond Future | 469.0000 | 459.0000 | (2.132) | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/02/03 | 8.70 | Call | Bond Future | 5,423.0000 | 5,444.0000 | 0.387 | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/02/03 | 8.70 | Put | Bond Future | 563.0000 | 552.0000 | (1.954) | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/05/05 | | | Bond Future | 7.9880 | 7.9840 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R208 2011/05/05 | 8.50 | Call | Bond Future | 4,586.0000 | 4,598.0000 | 0.262 | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/05/05 | 8.50 | Put | Bond Future | 1,391.0000 | 1,377.0000 | (1.006) | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/05/05 | 8.55 | Call | Bond Future | 4,807.0000 | 4,819.0000 | 0.250 | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/05/05 | 8.55 | Put | Bond Future | 1,307.0000 | 1,294.0000 | (0.995) | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/05/05 | 8.45 | Call | Bond Future | 4,369.0000 | 4,381.0000 | 0.275 | 0 | 0 | 0 |
| 2010/09/29 | R208 2011/05/05 | 8.45 | Put | Bond Future | 1,479.0000 | 1,466.0000 | (0.879) | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | | | Bond Future | 7.8460 | 7.8240 | (0.280) | 0.0000 | 0.0000 | 23,873 |
| 2010/09/29 | R209 2010/11/04 | 9.00 | Call | Bond Future | 9,834.0000 | 10,041.0000 | 2.105 | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 9.00 | Put | Bond Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 9.05 | Call | Bond Future | 10,216.0000 | 10,422.0000 | 2.016 | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 9.05 | Put | Bond Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 8.95 | Call | Bond Future | 9,450.0000 | 9,656.0000 | 2.180 | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 8.95 | Put | Bond Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 8.50 | Call | Bond Future | 5,897.0000 | 6,089.0000 | 3.256 | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 8.50 | Put | Bond Future | 83.0000 | 67.0000 | (19.277) | 0 | 0 | 54 |
| 2010/09/29 | R209 2010/11/04 | 8.25 | Put | Bond Future | 277.0000 | 237.0000 | (14.440) | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 8.25 | Call | Bond Future | 3,948.0000 | 4,116.0000 | 4.255 | 0 | 0 | 54 |
| 2010/09/29 | R209 2010/11/04 | 9.25 | Call | Bond Future | 11,711.0000 | 11,918.0000 | 1.768 | 0 | 0 | 0 |
| 2010/09/29 | R209 2010/11/04 | 9.25 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 162 |
| 2010/09/29 | R209 2010/11/04 | 7.75 | Put | Bond Future | 1,866.0000 | 1,726.0000 | (7.503) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/29 | R209 2010/11/04 | 7.75 | Call | Bond Future | 954.0000 | 1,022.0000 | 7.128 | 0 | 0 | 162 |
| 2010/09/29 | R209 2011/02/03 | | | Bond Future | 7.8820 | 7.8610 | (0.266) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R209 2011/02/03 | 9.00 | Call | Bond Future | 9,910.0000 | 10,081.0000 | 1.726 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/02/03 | 9.00 | Put | Bond Future | 434.0000 | 409.0000 | (5.760) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/02/03 | 9.05 | Call | Bond Future | 10,254.0000 | 10,427.0000 | 1.687 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/02/03 | 9.05 | Put | Bond Future | 396.0000 | 373.0000 | (5.808) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/02/03 | 8.95 | Call | Bond Future | 9,565.0000 | 9,734.0000 | 1.767 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/02/03 | 8.95 | Put | Bond Future | 475.0000 | 447.0000 | (5.895) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/05/05 | | | Bond Future | 7.9180 | 7.8970 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R209 2011/05/05 | 8.50 | Call | Bond Future | 6,925.0000 | 7,059.0000 | 1.935 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/05/05 | 8.50 | Put | Bond Future | 1,804.0000 | 1,743.0000 | (3.381) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/05/05 | 8.55 | Call | Bond Future | 7,232.0000 | 7,369.0000 | 1.894 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/05/05 | 8.55 | Put | Bond Future | 1,695.0000 | 1,637.0000 | (3.422) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/05/05 | 8.45 | Call | Bond Future | 6,620.0000 | 6,752.0000 | 1.994 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/05/05 | 8.45 | Put | Bond Future | 1,919.0000 | 1,856.0000 | (3.283) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/08/04 | | | Bond Future | 7.9500 | 7.9300 | (0.252) | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R209 2011/08/04 | 8.50 | Call | Bond Future | 7,817.0000 | 7,934.0000 | 1.497 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/08/04 | 8.50 | Put | Bond Future | 3,001.0000 | 2,934.0000 | (2.233) | 0 | 0 | 510 |
| 2010/09/29 | R209 2011/08/04 | 8.55 | Call | Bond Future | 8,131.0000 | 8,250.0000 | 1.464 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/08/04 | 8.55 | Put | Bond Future | 2,900.0000 | 2,835.0000 | (2.241) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/08/04 | 8.45 | Call | Bond Future | 7,442.0000 | 7,558.0000 | 1.559 | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/08/04 | 8.45 | Put | Bond Future | 3,045.0000 | 2,977.0000 | (2.233) | 0 | 0 | 0 |
| 2010/09/29 | R209 2011/08/04 | 10.10 | Call | Bond Future | 17,304.0000 | 17,465.0000 | 0.930 | 0 | 0 | 490 |
| 2010/09/29 | R209 2011/08/04 | 10.10 | Put | Bond Future | 797.0000 | 774.0000 | (2.886) | 0 | 0 | 1,000 |
| 2010/09/29 | R210 2010/11/04 | | | Bond Future | 125.7128 | 125.7531 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R210 2010/11/04 | 3.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R210 2010/11/04 | 3.10 | Put | Bond Future | 91,299.0000 | 91,300.0000 | 0.001 | 0 | 0 | 0 |
| 2010/09/29 | R210 2010/11/04 | 3.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R210 2010/11/04 | 3.15 | Put | Bond Future | 90,661.0000 | 90,661.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R210 2010/11/04 | 3.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R210 2010/11/04 | 3.05 | Put | Bond Future | 91,943.0000 | 91,944.0000 | 0.001 | 0 | 0 | 0 |
| 2010/09/29 | R211 2010/11/04 | | | Bond Future | 102.3955 | 102.4268 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2010/09/29 | R211 2010/11/04 | 2.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2010/09/29 | R211 2010/11/04 | 2.75 | Put | Bond Future | 95,632.0000 | 95,633.0000 | 0.001 | 0 | 0 | 0 |
| 2010/09/29 | R211 2010/11/04 | 2.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R211 2010/11/04 | 2.80 | Put | Bond Future | 95,350.0000 | 95,352.0000 | 0.002 | 0 | 0 | 0 |
| 2010/09/29 | R211 2010/11/04 | 2.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R211 2010/11/04 | 2.70 | Put | Bond Future | 95,914.0000 | 95,916.0000 | 0.002 | 0 | 0 | 0 |
| 2010/09/29 | R212 2010/11/04 | | | Bond Future | 2.6710 | 2.6680 | (0.112) | 0.0000 | 0.0000 | 1,080 |
| 2010/09/29 | R212 2010/11/04 | 3.00 | Call | Bond Future | 3,130.0000 | 3,159.0000 | 0.927 | 0 | 0 | 0 |
| 2010/09/29 | R212 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R212 2010/11/04 | 3.05 | Call | Bond Future | 3,596.0000 | 3,625.0000 | 0.806 | 0 | 0 | 0 |
| 2010/09/29 | R212 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | R212 2010/11/04 | 2.95 | Call | Bond Future | 2,662.0000 | 2,691.0000 | 1.089 | 0 | 0 | 0 |
| 2010/09/29 | R212 2010/11/04 | 2.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/09/29 | TRT1 2010/11/04 | | | Index Future | 342.3260 | 342.4270 | 0.030 | 0.0000 | 0.0000 | 100 |
| 2010/09/29 | TRT1 2011/02/03 | | | Index Future | 347.3720 | 347.4770 | 0.030 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 103501.00 |