



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/04/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/04/12 | AL7T 2010/05/06 | | | Index Future | 341.8620 | 341.8240 | (0.011) | 0.0000 | 0.0000 | 58 |
| 2010/04/12 | ALBI 2010/05/06 | | | Index Future | 314.8110 | 314.6180 | (0.061) | 0.0000 | 0.0000 | 1,062 |
| 2010/04/12 | ALBI 2010/08/05 | | | Index Future | 314.8810 | 314.6850 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | CRD1 2010/05/06 | | | Index Future | 137.3790 | 137.4690 | 0.066 | 0.0000 | 0.0000 | 2 |
| 2010/04/12 | GOVI 2010/05/06 | | | GOVI | 316.2790 | 316.1030 | (0.056) | 0.0000 | 0.0000 | 324 |
| 2010/04/12 | GOVI 2010/05/06 | 309.80 | Call | GOVI | 68,620.0000 | 66,389.0000 | (3.251) | 0 | 0 | 0 |
| 2010/04/12 | GOVI 2010/05/06 | 309.80 | Put | GOVI | 3,830.0000 | 3,359.0000 | (12.298) | 0 | 0 | 0 |
| 2010/04/12 | GOVI 2010/08/05 | | | GOVI | 321.7640 | 321.5830 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | GOVI 2010/08/05 | 315.60 | Call | GOVI | 84,512.0000 | 82,708.0000 | (2.135) | 0 | 0 | 0 |
| 2010/04/12 | GOVI 2010/08/05 | 315.60 | Put | GOVI | 22,872.0000 | 22,878.0000 | 0.026 | 0 | 0 | 0 |
| 2010/04/12 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | ILBI 2010/05/06 | | | Index Future | 362.4530 | 362.2640 | (0.052) | 0.0000 | 0.0000 | 497 |
| 2010/04/12 | J153 2010/08/31 | | | Interest Rate Swap | 6.9124 | 6.8941 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | J157 2015/09/15 | | | Interest Rate Swap | 8.7620 | 8.8220 | 0.685 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | J186 2026/12/21 | | | Interest Rate Swap | 8.5930 | 8.6830 | 1.047 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | J201 2014/12/22 | | | Interest Rate Swap | 8.6060 | 8.6550 | 0.569 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | J203 2017/09/15 | | | Interest Rate Swap | 8.9050 | 8.9750 | 0.786 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | J204 2018/12/21 | | | Interest Rate Swap | 8.8830 | 8.9620 | 0.889 | 0.0000 | 0.0000 | 0 |

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| 2010/04/12 | J207 2020/01/15 | | | Interest Rate Swap | 8.9110 | 8.9970 | 0.965 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JBAF 2010/04/21 | | | Jibar Tradeable Future | 6.6100 | 6.6000 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JBAF 2010/05/19 | | | Jibar Tradeable Future | 6.5900 | 6.5600 | (0.455) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JBAF 2010/06/15 | | | Jibar Tradeable Future | 6.5400 | 6.5100 | (0.459) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JBAF 2010/07/21 | | | Jibar Tradeable Future | 6.5300 | 6.5000 | (0.459) | 0.0000 | 0.0000 | 1,000 |
| 2010/04/12 | JBAF 2010/08/18 | | | Jibar Tradeable Future | 6.5300 | 6.5000 | (0.459) | 0.0000 | 0.0000 | 1,000 |
| 2010/04/12 | JBAF 2010/09/15 | | | Jibar Tradeable Future | 6.5500 | 6.5100 | (0.611) | 0.0000 | 0.0000 | 1,000 |
| 2010/04/12 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 6.6400 | 6.6000 | (0.602) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 6.8900 | 6.8400 | (0.726) | 0.0000 | 0.0000 | 5,000 |
| 2010/04/12 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 7.2200 | 7.1300 | (1.247) | 0.0000 | 0.0000 | 5,000 |
| 2010/04/12 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 7.5500 | 7.4800 | (0.927) | 0.0000 | 0.0000 | 3,500 |
| 2010/04/12 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 7.8500 | 7.7900 | (0.764) | 0.0000 | 0.0000 | 7,500 |
| 2010/04/12 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 7.9700 | 7.9100 | (0.753) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JFRA 2010/05/06 | | | Jibar Tradeable Future | 7.1040 | 7.1210 | 0.239 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JFRA 2010/08/05 | | | Jibar Tradeable Future | 7.3280 | 7.3290 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6340 | 7.6600 | 0.341 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JN02 2010/05/06 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JN02 2010/05/06 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/05/06 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/05/06 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/05/06 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/05/06 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/05/06 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/08/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JN02 2010/08/05 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/08/05 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/08/05 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/08/05 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/08/05 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN02 2010/08/05 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/05/06 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/04/12 | JN05 2010/05/06 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/05/06 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/05/06 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/05/06 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/05/06 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/05/06 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/08/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JN05 2010/08/05 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/08/05 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/08/05 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/08/05 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/08/05 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN05 2010/08/05 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/05/06 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JN10 2010/05/06 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/05/06 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/05/06 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/05/06 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/05/06 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/05/06 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/08/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | JN10 2010/08/05 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/08/05 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/08/05 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/08/05 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/08/05 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | JN10 2010/08/05 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | OTH1 2010/05/06 | | | Index Future | 306.4410 | 306.1650 | (0.090) | 0.0000 | 0.0000 | 3 |
| 2010/04/12 | R155 2010/05/06 | | | Bond Future | 7.0110 | 7.0110 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R155 2010/05/06 | 7.50 | Call | Bond Future | 632.0000 | 631.0000 | (0.158) | 0 | 0 | 0 |
| 2010/04/12 | R155 2010/05/06 | 7.50 | Put | Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 2010/04/12 | R155 2010/05/06 | 7.55 | Call | Bond Future | 695.0000 | 694.0000 | (0.144) | 0 | 0 | 0 |
| 2010/04/12 | R155 2010/05/06 | 7.55 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

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| 2010/04/12 | R155 2010/05/06 | 7.45 | Call | Bond Future | 569.0000 | 568.0000 | (0.176) | 0 | 0 | 0 |
| 2010/04/12 | R155 2010/05/06 | 7.45 | Put | Bond Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/05/06 | | | Bond Future | 7.9510 | 7.9510 | 0.000 | 0.0000 | 0.0000 | 6,105 |
| 2010/04/12 | R157 2010/05/06 | 8.50 | Call | Bond Future | 2,668.0000 | 2,666.0000 | (0.075) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/05/06 | 8.50 | Put | Bond Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/05/06 | 8.00 | Call | Bond Future | 607.0000 | 581.0000 | (4.283) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/05/06 | 8.00 | Put | Bond Future | 366.0000 | 340.0000 | (7.104) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/05/06 | 7.90 | Call | Bond Future | 361.0000 | 335.0000 | (7.202) | 0 | 0 | 10 |
| 2010/04/12 | R157 2010/05/06 | 7.90 | Put | Bond Future | 612.0000 | 586.0000 | (4.248) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/08/05 | | | Bond Future | 8.0270 | 8.0260 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R157 2010/08/05 | 8.75 | Call | Bond Future | 3,493.0000 | 3,490.0000 | (0.086) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/08/05 | 8.75 | Put | Bond Future | 163.0000 | 156.0000 | (4.294) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/08/05 | 8.50 | Call | Bond Future | 2,536.0000 | 2,529.0000 | (0.276) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/08/05 | 8.50 | Put | Bond Future | 344.0000 | 333.0000 | (3.198) | 0 | 0 | 500 |
| 2010/04/12 | R157 2010/08/05 | 9.00 | Call | Bond Future | 4,524.0000 | 4,525.0000 | 0.022 | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/08/05 | 9.00 | Put | Bond Future | 70.0000 | 66.0000 | (5.714) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/08/05 | 8.25 | Put | Bond Future | 658.0000 | 644.0000 | (2.128) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/08/05 | 8.25 | Call | Bond Future | 1,698.0000 | 1,688.0000 | (0.589) | 0 | 0 | 500 |
| 2010/04/12 | R157 2010/11/04 | | | Bond Future | 8.0440 | 8.0430 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R157 2010/11/04 | 8.50 | Call | Bond Future | 2,704.0000 | 2,698.0000 | (0.222) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/11/04 | 8.50 | Put | Bond Future | 685.0000 | 674.0000 | (1.606) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/11/04 | 8.55 | Call | Bond Future | 2,859.0000 | 2,854.0000 | (0.175) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/11/04 | 8.55 | Put | Bond Future | 621.0000 | 611.0000 | (1.610) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/11/04 | 8.45 | Call | Bond Future | 2,552.0000 | 2,546.0000 | (0.235) | 0 | 0 | 0 |
| 2010/04/12 | R157 2010/11/04 | 8.45 | Put | Bond Future | 752.0000 | 742.0000 | (1.330) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/05/06 | | | Bond Future | 8.7890 | 8.8280 | 0.444 | 0.0000 | 0.0000 | 18,696 |
| 2010/04/12 | R186 2010/05/06 | 9.00 | Call | Bond Future | 2,309.0000 | 1,977.0000 | (14.379) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/05/06 | 9.00 | Put | Bond Future | 310.0000 | 352.0000 | 13.548 | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/08/05 | | | Bond Future | 8.8500 | 8.8910 | 0.463 | 0.0000 | 0.0000 | 2,231 |
| 2010/04/12 | R186 2010/08/05 | 9.25 | Call | Bond Future | 4,704.0000 | 4,397.0000 | (6.526) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/08/05 | 9.25 | Put | Bond Future | 1,015.0000 | 1,095.0000 | 7.882 | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/08/05 | 8.75 | Call | Bond Future | 1,960.0000 | 1,762.0000 | (10.102) | 0 | 0 | 1,300 |
| 2010/04/12 | R186 2010/08/05 | 8.75 | Put | Bond Future | 2,911.0000 | 3,099.0000 | 6.458 | 0 | 0 | 0 |

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| 2010/04/12 | R186 2010/08/05 | 9.75 | Call | Bond Future | 8,334.0000 | 7,971.0000 | (4.356) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/08/05 | 9.75 | Put | Bond Future | 281.0000 | 304.0000 | 8.185 | 0 | 0 | 1,300 |
| 2010/04/12 | R186 2010/08/05 | 10.00 | Call | Bond Future | 10,276.0000 | 9,901.0000 | (3.649) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/08/05 | 10.00 | Put | Bond Future | 137.0000 | 148.0000 | 8.029 | 0 | 0 | 3,000 |
| 2010/04/12 | R186 2010/11/04 | | | Bond Future | 8.8810 | 8.9240 | 0.484 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R186 2010/11/04 | 9.25 | Call | Bond Future | 5,443.0000 | 5,157.0000 | (5.254) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/11/04 | 9.25 | Put | Bond Future | 2,073.0000 | 2,187.0000 | 5.499 | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/11/04 | 9.30 | Call | Bond Future | 5,730.0000 | 5,437.0000 | (5.113) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/11/04 | 9.30 | Put | Bond Future | 1,914.0000 | 2,022.0000 | 5.643 | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/11/04 | 9.20 | Call | Bond Future | 5,163.0000 | 4,884.0000 | (5.404) | 0 | 0 | 0 |
| 2010/04/12 | R186 2010/11/04 | 9.20 | Put | Bond Future | 2,241.0000 | 2,362.0000 | 5.399 | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/05/06 | | | Bond Future | 7.9340 | 7.9130 | (0.265) | 0.0000 | 0.0000 | 486 |
| 2010/04/12 | R201 2010/05/06 | 8.50 | Call | Bond Future | 2,169.0000 | 2,248.0000 | 3.642 | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/05/06 | 8.50 | Put | Bond Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/08/05 | | | Bond Future | 8.0170 | 7.9940 | (0.287) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R201 2010/08/05 | 9.00 | Call | Bond Future | 3,606.0000 | 3,682.0000 | 2.108 | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/08/05 | 9.00 | Put | Bond Future | 65.0000 | 56.0000 | (13.846) | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/11/04 | | | Bond Future | 8.0320 | 8.0080 | (0.299) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R201 2010/11/04 | 8.50 | Call | Bond Future | 2,241.0000 | 2,292.0000 | 2.276 | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/11/04 | 8.50 | Put | Bond Future | 619.0000 | 586.0000 | (5.331) | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/11/04 | 8.55 | Call | Bond Future | 2,361.0000 | 2,414.0000 | 2.245 | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/11/04 | 8.55 | Put | Bond Future | 568.0000 | 537.0000 | (5.458) | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/11/04 | 8.45 | Call | Bond Future | 2,124.0000 | 2,173.0000 | 2.307 | 0 | 0 | 0 |
| 2010/04/12 | R201 2010/11/04 | 8.45 | Put | Bond Future | 674.0000 | 639.0000 | (5.193) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/05/06 | | | Bond Future | 8.5030 | 8.5020 | (0.012) | 0.0000 | 0.0000 | 1,710 |
| 2010/04/12 | R203 2010/05/06 | 9.00 | Call | Bond Future | 2,625.0000 | 2,625.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/05/06 | 9.00 | Put | Bond Future | 17.0000 | 12.0000 | (29.412) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/08/05 | | | Bond Future | 8.5830 | 8.5820 | (0.012) | 0.0000 | 0.0000 | 1,607 |
| 2010/04/12 | R203 2010/08/05 | 9.25 | Call | Bond Future | 3,676.0000 | 3,670.0000 | (0.163) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/08/05 | 9.25 | Put | Bond Future | 298.0000 | 287.0000 | (3.691) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/11/04 | | | Bond Future | 8.6220 | 8.6210 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R203 2010/11/04 | 9.25 | Call | Bond Future | 3,734.0000 | 3,728.0000 | (0.161) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/11/04 | 9.25 | Put | Bond Future | 636.0000 | 625.0000 | (1.730) | 0 | 0 | 0 |

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| 2010/04/12 | R203 2010/11/04 | 9.30 | Call | Bond Future | 3,918.0000 | 3,912.0000 | (0.153) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/11/04 | 9.30 | Put | Bond Future | 579.0000 | 568.0000 | (1.900) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/11/04 | 9.20 | Call | Bond Future | 3,555.0000 | 3,548.0000 | (0.197) | 0 | 0 | 0 |
| 2010/04/12 | R203 2010/11/04 | 9.20 | Put | Bond Future | 699.0000 | 687.0000 | (1.717) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/05/06 | | | Bond Future | 8.5420 | 8.5520 | 0.117 | 0.0000 | 0.0000 | 1,552 |
| 2010/04/12 | R204 2010/05/06 | 9.00 | Call | Bond Future | 2,674.0000 | 2,610.0000 | (2.393) | 0 | 0 | 200 |
| 2010/04/12 | R204 2010/05/06 | 9.00 | Put | Bond Future | 26.0000 | 20.0000 | (23.077) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/05/06 | 9.50 | Call | Bond Future | 5,434.0000 | 5,375.0000 | (1.086) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/05/06 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 200 |
| 2010/04/12 | R204 2010/05/06 | 8.50 | Put | Bond Future | 729.0000 | 728.0000 | (0.137) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/05/06 | 8.50 | Call | Bond Future | 481.0000 | 422.0000 | (12.266) | 0 | 0 | 200 |
| 2010/04/12 | R204 2010/08/05 | | | Bond Future | 8.6170 | 8.6270 | 0.116 | 0.0000 | 0.0000 | 1,112 |
| 2010/04/12 | R204 2010/08/05 | 9.25 | Call | Bond Future | 3,906.0000 | 3,846.0000 | (1.536) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/08/05 | 9.25 | Put | Bond Future | 360.0000 | 357.0000 | (0.833) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/11/04 | | | Bond Future | 8.6520 | 8.6620 | 0.116 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R204 2010/11/04 | 9.25 | Call | Bond Future | 4,106.0000 | 4,052.0000 | (1.315) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/11/04 | 9.25 | Put | Bond Future | 825.0000 | 827.0000 | 0.242 | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/11/04 | 9.30 | Call | Bond Future | 4,303.0000 | 4,249.0000 | (1.255) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/11/04 | 9.30 | Put | Bond Future | 754.0000 | 756.0000 | 0.265 | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/11/04 | 9.20 | Call | Bond Future | 3,912.0000 | 3,859.0000 | (1.355) | 0 | 0 | 0 |
| 2010/04/12 | R204 2010/11/04 | 9.20 | Put | Bond Future | 900.0000 | 903.0000 | 0.333 | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/05/06 | | | Bond Future | 7.9400 | 7.9180 | (0.277) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R206 2010/05/06 | 8.75 | Call | Bond Future | 2,483.0000 | 2,551.0000 | 2.739 | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/05/06 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/08/05 | | | Bond Future | 8.0430 | 8.0190 | (0.298) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R206 2010/08/05 | 9.00 | Call | Bond Future | 2,786.0000 | 2,849.0000 | 2.261 | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/08/05 | 9.00 | Put | Bond Future | 43.0000 | 36.0000 | (16.279) | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/11/04 | | | Bond Future | 8.0600 | 8.0350 | (0.310) | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R206 2010/11/04 | 8.50 | Call | Bond Future | 1,627.0000 | 1,670.0000 | 2.643 | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/11/04 | 8.50 | Put | Bond Future | 433.0000 | 408.0000 | (5.774) | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/11/04 | 8.55 | Call | Bond Future | 1,722.0000 | 1,766.0000 | 2.555 | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/11/04 | 8.55 | Put | Bond Future | 393.0000 | 369.0000 | (6.107) | 0 | 0 | 0 |
| 2010/04/12 | R206 2010/11/04 | 8.45 | Call | Bond Future | 1,534.0000 | 1,576.0000 | 2.738 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/04/12 | R206 2010/11/04 | 8.45 | Put | Bond Future | 475.0000 | 448.0000 | (5.684) | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/05/06 | | | Bond Future | 8.6620 | 8.6810 | 0.219 | 0.0000 | 0.0000 | 737 |
| 2010/04/12 | R207 2010/05/06 | 9.25 | Call | Bond Future | 3,494.0000 | 3,376.0000 | (3.377) | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/05/06 | 9.25 | Put | Bond Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/08/05 | | | Bond Future | 8.7360 | 8.7560 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R207 2010/08/05 | 9.50 | Call | Bond Future | 4,671.0000 | 4,557.0000 | (2.441) | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/08/05 | 9.50 | Put | Bond Future | 273.0000 | 278.0000 | 1.832 | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/11/04 | | | Bond Future | 8.7690 | 8.7910 | 0.251 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R207 2010/11/04 | 9.25 | Call | Bond Future | 3,852.0000 | 3,748.0000 | (2.700) | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/11/04 | 9.25 | Put | Bond Future | 1,100.0000 | 1,124.0000 | 2.182 | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/11/04 | 9.30 | Call | Bond Future | 4,045.0000 | 3,939.0000 | (2.621) | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/11/04 | 9.30 | Put | Bond Future | 1,013.0000 | 1,035.0000 | 2.172 | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/11/04 | 9.20 | Call | Bond Future | 3,663.0000 | 3,562.0000 | (2.757) | 0 | 0 | 0 |
| 2010/04/12 | R207 2010/11/04 | 9.20 | Put | Bond Future | 1,192.0000 | 1,219.0000 | 2.265 | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/05/06 | | | Bond Future | 8.7500 | 8.7590 | 0.103 | 0.0000 | 0.0000 | 5,004 |
| 2010/04/12 | R208 2010/05/06 | 9.25 | Call | Bond Future | 3,088.0000 | 3,027.0000 | (1.975) | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/05/06 | 9.25 | Put | Bond Future | 19.0000 | 14.0000 | (26.316) | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/08/05 | | | Bond Future | 8.8180 | 8.8280 | 0.113 | 0.0000 | 0.0000 | 1,249 |
| 2010/04/12 | R208 2010/08/05 | 9.50 | Call | Bond Future | 4,433.0000 | 4,368.0000 | (1.466) | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/08/05 | 9.50 | Put | Bond Future | 357.0000 | 353.0000 | (1.120) | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/11/04 | | | Bond Future | 8.8540 | 8.8640 | 0.113 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R208 2010/11/04 | 9.25 | Call | Bond Future | 3,455.0000 | 3,400.0000 | (1.592) | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/11/04 | 9.25 | Put | Bond Future | 1,093.0000 | 1,099.0000 | 0.549 | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/11/04 | 9.30 | Call | Bond Future | 3,653.0000 | 3,597.0000 | (1.533) | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/11/04 | 9.30 | Put | Bond Future | 999.0000 | 1,004.0000 | 0.501 | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/11/04 | 9.20 | Call | Bond Future | 3,263.0000 | 3,209.0000 | (1.655) | 0 | 0 | 0 |
| 2010/04/12 | R208 2010/11/04 | 9.20 | Put | Bond Future | 1,195.0000 | 1,202.0000 | 0.586 | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/05/06 | | | Bond Future | 8.7840 | 8.8230 | 0.444 | 0.0000 | 0.0000 | 1,798 |
| 2010/04/12 | R209 2010/05/06 | 8.50 | Call | Bond Future | 130.0000 | 75.0000 | (42.308) | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/05/06 | 8.50 | Put | Bond Future | 2,460.0000 | 2,716.0000 | 10.407 | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/08/05 | | | Bond Future | 8.8300 | 8.8710 | 0.464 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R209 2010/08/05 | 8.75 | Call | Bond Future | 1,712.0000 | 1,541.0000 | (9.988) | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/08/05 | 8.75 | Put | Bond Future | 2,351.0000 | 2,503.0000 | 6.465 | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|-----------------|
| 2010/04/12 | R209 2010/11/04 | | | Bond Future | 8.8550 | 8.8960 | 0.463 | 0.0000 | 0.0000 | 0 |
| 2010/04/12 | R209 2010/11/04 | 9.00 | Call | Bond Future | 3,500.0000 | 3,295.0000 | (5.857) | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/11/04 | 9.00 | Put | Bond Future | 2,371.0000 | 2,488.0000 | 4.935 | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/11/04 | 9.05 | Call | Bond Future | 3,712.0000 | 3,500.0000 | (5.711) | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/11/04 | 9.05 | Put | Bond Future | 2,201.0000 | 2,311.0000 | 4.998 | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/11/04 | 8.95 | Call | Bond Future | 3,295.0000 | 3,097.0000 | (6.009) | 0 | 0 | 0 |
| 2010/04/12 | R209 2010/11/04 | 8.95 | Put | Bond Future | 2,552.0000 | 2,676.0000 | 4.859 | 0 | 0 | 0 |
| 2010/04/12 | TRT1 2010/05/06 | | | Index Future | 312.4060 | 312.2320 | (0.056) | 0.0000 | 0.0000 | 100 |
| Total | | | | | | | | | | 75543.00 |