



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/05/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/05/27 | AL7T 2010/08/05 | | | Index Future | 346.1760 | 347.1700 | 0.287 | 0.0000 | 0.0000 | 58 |
| 2010/05/27 | ALBI 2010/08/05 | | | Index Future | 319.0340 | 319.8420 | 0.253 | 0.0000 | 0.0000 | 1,460 |
| 2010/05/27 | ALBI 2010/11/04 | | | Index Future | 324.3750 | 325.1970 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | CRD1 2010/08/05 | | | Index Future | 140.4210 | 140.6680 | 0.176 | 0.0000 | 0.0000 | 2 |
| 2010/05/27 | CRD1 2010/11/04 | | | Index Future | 142.7720 | 143.0230 | 0.176 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | GOVI 2010/08/05 | | | GOVI | 320.3180 | 321.1090 | 0.247 | 0.0000 | 0.0000 | 325 |
| 2010/05/27 | GOVI 2010/08/05 | 315.60 | Call | GOVI | 65,041.0000 | 70,483.0000 | 8.367 | 0 | 0 | 0 |
| 2010/05/27 | GOVI 2010/08/05 | 315.60 | Put | GOVI | 17,861.0000 | 15,393.0000 | (13.818) | 0 | 0 | 0 |
| 2010/05/27 | GOVI 2010/11/04 | | | GOVI | 325.6810 | 326.4860 | 0.247 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | GOVI 2010/11/04 | 329.00 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | GOVI 2010/11/04 | 329.00 | Put | GOVI | 33,190.0000 | 25,140.0000 | (24.254) | 0 | 0 | 0 |
| 2010/05/27 | GOVI 2010/11/04 | 329.01 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | GOVI 2010/11/04 | 329.01 | Put | GOVI | 33,290.0000 | 25,240.0000 | (24.181) | 0 | 0 | 0 |
| 2010/05/27 | GOVI 2010/11/04 | 328.99 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | GOVI 2010/11/04 | 328.99 | Put | GOVI | 33,090.0000 | 25,040.0000 | (24.328) | 0 | 0 | 0 |
| 2010/05/27 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | ILBI 2010/08/05 | | | Index Future | 378.9670 | 378.8950 | (0.019) | 0.0000 | 0.0000 | 501 |
| 2010/05/27 | J153 2010/08/31 | | | Interest Rate Swap | 6.8941 | 6.8941 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/05/27 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JBAF 2010/06/15 | | | Jibar Tradeable Future | 6.6050 | 6.6040 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JBAF 2010/07/21 | | | Jibar Tradeable Future | 6.5350 | 6.5610 | 0.398 | 0.0000 | 0.0000 | 1,000 |
| 2010/05/27 | JBAF 2010/08/18 | | | Jibar Tradeable Future | 6.5050 | 6.5220 | 0.261 | 0.0000 | 0.0000 | 1,000 |
| 2010/05/27 | JBAF 2010/09/15 | | | Jibar Tradeable Future | 6.4950 | 6.5110 | 0.246 | 0.0000 | 0.0000 | 1,000 |
| 2010/05/27 | JBAF 2010/10/20 | | | Jibar Tradeable Future | 6.4950 | 6.5110 | 0.246 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JBAF 2010/11/17 | | | Jibar Tradeable Future | 6.4950 | 6.5120 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 6.4950 | 6.5120 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 6.6650 | 6.6750 | 0.150 | 0.0000 | 0.0000 | 5,500 |
| 2010/05/27 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 6.9150 | 6.9290 | 0.202 | 0.0000 | 0.0000 | 4,600 |
| 2010/05/27 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 7.2850 | 7.2960 | 0.151 | 0.0000 | 0.0000 | 3,500 |
| 2010/05/27 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 7.5950 | 7.6170 | 0.290 | 0.0000 | 0.0000 | 5,000 |
| 2010/05/27 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 7.8250 | 7.8290 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JFRA 2010/08/05 | | | Jibar Tradeable Future | 7.3290 | 7.3290 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6600 | 7.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JN02 2010/08/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JN02 2010/08/05 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN02 2010/08/05 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN02 2010/08/05 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN02 2010/08/05 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN02 2010/08/05 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN02 2010/08/05 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN05 2010/08/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JN05 2010/08/05 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN05 2010/08/05 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN05 2010/08/05 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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| 2010/05/27 | JN05 2010/08/05 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN05 2010/08/05 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN05 2010/08/05 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN10 2010/08/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | JN10 2010/08/05 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN10 2010/08/05 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN10 2010/08/05 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN10 2010/08/05 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN10 2010/08/05 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | JN10 2010/08/05 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/05/27 | OTH1 2010/08/05 | | | Index Future | 311.6660 | 312.5700 | 0.290 | 0.0000 | 0.0000 | 3 |
| 2010/05/27 | OTH1 2010/11/04 | | | Index Future | 316.8850 | 317.8040 | 0.290 | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R157 2010/08/05 | | | Bond Future | 8.1130 | 8.0600 | (0.653) | 0.0000 | 0.0000 | 5,757 |
| 2010/05/27 | R157 2010/08/05 | 8.75 | Call | Bond Future | 3,038.0000 | 3,261.0000 | 7.340 | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/08/05 | 8.75 | Put | Bond Future | 111.0000 | 86.0000 | (22.523) | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/08/05 | 8.50 | Call | Bond Future | 2,071.0000 | 2,265.0000 | 9.367 | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/08/05 | 8.50 | Put | Bond Future | 282.0000 | 228.0000 | (19.149) | 0 | 0 | 2,500 |
| 2010/05/27 | R157 2010/08/05 | 9.00 | Call | Bond Future | 4,089.0000 | 4,327.0000 | 5.820 | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/08/05 | 9.00 | Put | Bond Future | 37.0000 | 28.0000 | (24.324) | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/08/05 | 8.25 | Put | Bond Future | 622.0000 | 525.0000 | (15.595) | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/08/05 | 8.25 | Call | Bond Future | 1,259.0000 | 1,410.0000 | 11.994 | 0 | 0 | 500 |
| 2010/05/27 | R157 2010/11/04 | | | Bond Future | 8.1990 | 8.1420 | (0.695) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R157 2010/11/04 | 8.50 | Call | Bond Future | 2,094.0000 | 2,261.0000 | 7.975 | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/11/04 | 8.50 | Put | Bond Future | 766.0000 | 679.0000 | (11.358) | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/11/04 | 8.55 | Call | Bond Future | 2,242.0000 | 2,415.0000 | 7.716 | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/11/04 | 8.55 | Put | Bond Future | 695.0000 | 615.0000 | (11.511) | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/11/04 | 8.45 | Call | Bond Future | 1,951.0000 | 2,113.0000 | 8.303 | 0 | 0 | 0 |
| 2010/05/27 | R157 2010/11/04 | 8.45 | Put | Bond Future | 842.0000 | 751.0000 | (10.808) | 0 | 0 | 0 |
| 2010/05/27 | R157 2011/02/03 | | | Bond Future | 8.2580 | 8.1980 | (0.727) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R157 2011/02/03 | 7.90 | Call | Bond Future | 1,016.0000 | 1,108.0000 | 9.055 | 0 | 0 | 0 |
| 2010/05/27 | R157 2011/02/03 | 7.90 | Put | Bond Future | 2,539.0000 | 2,377.0000 | (6.380) | 0 | 0 | 0 |
| 2010/05/27 | R157 2011/02/03 | 7.95 | Call | Bond Future | 1,095.0000 | 1,192.0000 | 8.858 | 0 | 0 | 0 |
| 2010/05/27 | R157 2011/02/03 | 7.95 | Put | Bond Future | 2,404.0000 | 2,247.0000 | (6.531) | 0 | 0 | 0 |

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| 2010/05/27 | R157 2011/02/03 | 7.85 | Call | Bond Future | 940.0000 | 1,027.0000 | 9.255 | 0 | 0 | 0 |
| 2010/05/27 | R157 2011/02/03 | 7.85 | Put | Bond Future | 2,678.0000 | 2,511.0000 | (6.236) | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/08/05 | | | Bond Future | 8.9400 | 8.9080 | (0.358) | 0.0000 | 0.0000 | 20,528 |
| 2010/05/27 | R186 2010/08/05 | 9.25 | Call | Bond Future | 3,729.0000 | 3,937.0000 | 5.578 | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/08/05 | 9.25 | Put | Bond Future | 886.0000 | 795.0000 | (10.271) | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/08/05 | 8.75 | Call | Bond Future | 1,213.0000 | 1,313.0000 | 8.244 | 0 | 0 | 1,300 |
| 2010/05/27 | R186 2010/08/05 | 8.75 | Put | Bond Future | 3,010.0000 | 2,810.0000 | (6.645) | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/08/05 | 9.75 | Call | Bond Future | 7,374.0000 | 7,649.0000 | 3.729 | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/08/05 | 9.75 | Put | Bond Future | 166.0000 | 142.0000 | (14.458) | 0 | 0 | 1,300 |
| 2010/05/27 | R186 2010/08/05 | 10.00 | Call | Bond Future | 9,354.0000 | 9,643.0000 | 3.090 | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/08/05 | 10.00 | Put | Bond Future | 61.0000 | 50.0000 | (18.033) | 0 | 0 | 3,000 |
| 2010/05/27 | R186 2010/11/04 | | | Bond Future | 9.0020 | 8.9690 | (0.367) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R186 2010/11/04 | 9.25 | Call | Bond Future | 4,364.0000 | 4,547.0000 | 4.193 | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/11/04 | 9.25 | Put | Bond Future | 2,116.0000 | 1,994.0000 | (5.766) | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/11/04 | 9.30 | Call | Bond Future | 4,644.0000 | 4,834.0000 | 4.091 | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/11/04 | 9.30 | Put | Bond Future | 1,950.0000 | 1,836.0000 | (5.846) | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/11/04 | 9.20 | Call | Bond Future | 4,092.0000 | 4,268.0000 | 4.301 | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/11/04 | 9.20 | Put | Bond Future | 2,291.0000 | 2,163.0000 | (5.587) | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/11/04 | 8.75 | Put | Bond Future | 4,417.0000 | 4,225.0000 | (4.347) | 0 | 0 | 0 |
| 2010/05/27 | R186 2010/11/04 | 8.75 | Call | Bond Future | 2,062.0000 | 2,174.0000 | 5.432 | 0 | 0 | 9,800 |
| 2010/05/27 | R186 2011/02/03 | | | Bond Future | 9.0490 | 9.0150 | (0.376) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R186 2011/02/03 | 9.00 | Call | Bond Future | 3,651.0000 | 3,800.0000 | 4.081 | 0 | 0 | 0 |
| 2010/05/27 | R186 2011/02/03 | 9.00 | Put | Bond Future | 4,097.0000 | 3,937.0000 | (3.905) | 0 | 0 | 0 |
| 2010/05/27 | R186 2011/02/03 | 9.05 | Call | Bond Future | 3,878.0000 | 4,032.0000 | 3.971 | 0 | 0 | 0 |
| 2010/05/27 | R186 2011/02/03 | 9.05 | Put | Bond Future | 3,869.0000 | 3,714.0000 | (4.006) | 0 | 0 | 0 |
| 2010/05/27 | R186 2011/02/03 | 8.95 | Call | Bond Future | 3,434.0000 | 3,577.0000 | 4.164 | 0 | 0 | 0 |
| 2010/05/27 | R186 2011/02/03 | 8.95 | Put | Bond Future | 4,338.0000 | 4,172.0000 | (3.827) | 0 | 0 | 0 |
| 2010/05/27 | R201 2010/08/05 | | | Bond Future | 8.0560 | 8.0020 | (0.670) | 0.0000 | 0.0000 | 1,174 |
| 2010/05/27 | R201 2010/08/05 | 9.00 | Call | Bond Future | 3,415.0000 | 3,609.0000 | 5.681 | 0 | 0 | 0 |
| 2010/05/27 | R201 2010/08/05 | 9.00 | Put | Bond Future | 18.0000 | 13.0000 | (27.778) | 0 | 0 | 0 |
| 2010/05/27 | R201 2010/11/04 | | | Bond Future | 8.1410 | 8.0840 | (0.700) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R201 2010/11/04 | 8.50 | Call | Bond Future | 1,798.0000 | 1,934.0000 | 7.564 | 0 | 0 | 0 |
| 2010/05/27 | R201 2010/11/04 | 8.50 | Put | Bond Future | 557.0000 | 494.0000 | (11.311) | 0 | 0 | 0 |

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| 2010/05/27 | R201 2010/11/04 | 8.55 | Call | Bond Future | 1,918.0000 | 2,058.0000 | 7.299 | 0 | 0 | 0 |
| 2010/05/27 | R201 2010/11/04 | 8.55 | Put | Bond Future | 505.0000 | 446.0000 | (11.683) | 0 | 0 | 0 |
| 2010/05/27 | R201 2010/11/04 | 8.45 | Call | Bond Future | 1,682.0000 | 1,813.0000 | 7.788 | 0 | 0 | 0 |
| 2010/05/27 | R201 2010/11/04 | 8.45 | Put | Bond Future | 612.0000 | 545.0000 | (10.948) | 0 | 0 | 0 |
| 2010/05/27 | R201 2011/02/03 | | | Bond Future | 8.1960 | 8.1350 | (0.744) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R201 2011/02/03 | 8.00 | Call | Bond Future | 904.0000 | 989.0000 | 9.403 | 0 | 0 | 0 |
| 2010/05/27 | R201 2011/02/03 | 8.00 | Put | Bond Future | 1,552.0000 | 1,436.0000 | (7.474) | 0 | 0 | 0 |
| 2010/05/27 | R201 2011/02/03 | 8.05 | Call | Bond Future | 976.0000 | 1,065.0000 | 9.119 | 0 | 0 | 0 |
| 2010/05/27 | R201 2011/02/03 | 8.05 | Put | Bond Future | 1,458.0000 | 1,346.0000 | (7.682) | 0 | 0 | 0 |
| 2010/05/27 | R201 2011/02/03 | 7.95 | Call | Bond Future | 836.0000 | 917.0000 | 9.689 | 0 | 0 | 0 |
| 2010/05/27 | R201 2011/02/03 | 7.95 | Put | Bond Future | 1,651.0000 | 1,530.0000 | (7.329) | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/08/05 | | | Bond Future | 8.6860 | 8.6440 | (0.484) | 0.0000 | 0.0000 | 3,317 |
| 2010/05/27 | R203 2010/08/05 | 9.25 | Call | Bond Future | 3,057.0000 | 3,239.0000 | 5.954 | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/08/05 | 9.25 | Put | Bond Future | 211.0000 | 176.0000 | (16.588) | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/11/04 | | | Bond Future | 8.7750 | 8.7300 | (0.513) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R203 2010/11/04 | 9.25 | Call | Bond Future | 3,040.0000 | 3,200.0000 | 5.263 | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/11/04 | 9.25 | Put | Bond Future | 708.0000 | 644.0000 | (9.040) | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/11/04 | 9.30 | Call | Bond Future | 3,217.0000 | 3,383.0000 | 5.160 | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/11/04 | 9.30 | Put | Bond Future | 644.0000 | 585.0000 | (9.161) | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/11/04 | 9.20 | Call | Bond Future | 2,866.0000 | 3,023.0000 | 5.478 | 0 | 0 | 0 |
| 2010/05/27 | R203 2010/11/04 | 9.20 | Put | Bond Future | 777.0000 | 709.0000 | (8.752) | 0 | 0 | 0 |
| 2010/05/27 | R203 2011/02/03 | | | Bond Future | 8.8440 | 8.7970 | (0.531) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R203 2011/02/03 | 8.50 | Call | Bond Future | 1,266.0000 | 1,350.0000 | 6.635 | 0 | 0 | 0 |
| 2010/05/27 | R203 2011/02/03 | 8.50 | Put | Bond Future | 2,945.0000 | 2,802.0000 | (4.856) | 0 | 0 | 0 |
| 2010/05/27 | R203 2011/02/03 | 8.55 | Call | Bond Future | 1,361.0000 | 1,449.0000 | 6.466 | 0 | 0 | 0 |
| 2010/05/27 | R203 2011/02/03 | 8.55 | Put | Bond Future | 2,794.0000 | 2,655.0000 | (4.975) | 0 | 0 | 0 |
| 2010/05/27 | R203 2011/02/03 | 8.45 | Call | Bond Future | 1,176.0000 | 1,256.0000 | 6.803 | 0 | 0 | 0 |
| 2010/05/27 | R203 2011/02/03 | 8.45 | Put | Bond Future | 3,102.0000 | 2,955.0000 | (4.739) | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/08/05 | | | Bond Future | 8.7420 | 8.6900 | (0.595) | 0.0000 | 0.0000 | 2,664 |
| 2010/05/27 | R204 2010/08/05 | 9.25 | Call | Bond Future | 3,087.0000 | 3,334.0000 | 8.001 | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/08/05 | 9.25 | Put | Bond Future | 255.0000 | 206.0000 | (19.216) | 0 | 0 | 780 |
| 2010/05/27 | R204 2010/08/05 | 8.70 | Call | Bond Future | 1,046.0000 | 1,184.0000 | 13.193 | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/08/05 | 8.70 | Put | Bond Future | 1,285.0000 | 1,127.0000 | (12.296) | 0 | 0 | 650 |

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| 2010/05/27 | R204 2010/11/04 | | | Bond Future | 8.8210 | 8.7660 | (0.624) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R204 2010/11/04 | 9.25 | Call | Bond Future | 3,254.0000 | 3,467.0000 | 6.546 | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/11/04 | 9.25 | Put | Bond Future | 915.0000 | 823.0000 | (10.055) | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/11/04 | 9.30 | Call | Bond Future | 3,444.0000 | 3,663.0000 | 6.359 | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/11/04 | 9.30 | Put | Bond Future | 837.0000 | 751.0000 | (10.275) | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/11/04 | 9.20 | Call | Bond Future | 3,069.0000 | 3,275.0000 | 6.712 | 0 | 0 | 0 |
| 2010/05/27 | R204 2010/11/04 | 9.20 | Put | Bond Future | 999.0000 | 900.0000 | (9.910) | 0 | 0 | 0 |
| 2010/05/27 | R204 2011/02/03 | | | Bond Future | 8.8800 | 8.8230 | (0.642) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R204 2011/02/03 | 8.50 | Call | Bond Future | 1,346.0000 | 1,457.0000 | 8.247 | 0 | 0 | 0 |
| 2010/05/27 | R204 2011/02/03 | 8.50 | Put | Bond Future | 3,427.0000 | 3,230.0000 | (5.748) | 0 | 0 | 0 |
| 2010/05/27 | R204 2011/02/03 | 8.55 | Call | Bond Future | 1,448.0000 | 1,566.0000 | 8.149 | 0 | 0 | 0 |
| 2010/05/27 | R204 2011/02/03 | 8.55 | Put | Bond Future | 3,252.0000 | 3,061.0000 | (5.873) | 0 | 0 | 0 |
| 2010/05/27 | R204 2011/02/03 | 8.45 | Call | Bond Future | 1,248.0000 | 1,354.0000 | 8.494 | 0 | 0 | 0 |
| 2010/05/27 | R204 2011/02/03 | 8.45 | Put | Bond Future | 3,607.0000 | 3,405.0000 | (5.600) | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/08/05 | | | Bond Future | 8.0290 | 7.9640 | (0.810) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R206 2010/08/05 | 9.00 | Call | Bond Future | 2,793.0000 | 2,979.0000 | 6.660 | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/08/05 | 9.00 | Put | Bond Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/11/04 | | | Bond Future | 8.1270 | 8.0560 | (0.874) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R206 2010/11/04 | 8.50 | Call | Bond Future | 1,415.0000 | 1,551.0000 | 9.611 | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/11/04 | 8.50 | Put | Bond Future | 404.0000 | 346.0000 | (14.356) | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/11/04 | 8.55 | Call | Bond Future | 1,511.0000 | 1,651.0000 | 9.265 | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/11/04 | 8.55 | Put | Bond Future | 365.0000 | 312.0000 | (14.521) | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/11/04 | 8.45 | Call | Bond Future | 1,323.0000 | 1,454.0000 | 9.902 | 0 | 0 | 0 |
| 2010/05/27 | R206 2010/11/04 | 8.45 | Put | Bond Future | 447.0000 | 384.0000 | (14.094) | 0 | 0 | 0 |
| 2010/05/27 | R206 2011/02/03 | | | Bond Future | 8.1920 | 8.1140 | (0.952) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R206 2011/02/03 | 8.00 | Call | Bond Future | 684.0000 | 769.0000 | 12.427 | 0 | 0 | 0 |
| 2010/05/27 | R206 2011/02/03 | 8.00 | Put | Bond Future | 1,172.0000 | 1,059.0000 | (9.642) | 0 | 0 | 0 |
| 2010/05/27 | R206 2011/02/03 | 8.05 | Call | Bond Future | 738.0000 | 827.0000 | 12.060 | 0 | 0 | 0 |
| 2010/05/27 | R206 2011/02/03 | 8.05 | Put | Bond Future | 1,099.0000 | 990.0000 | (9.918) | 0 | 0 | 0 |
| 2010/05/27 | R206 2011/02/03 | 7.95 | Call | Bond Future | 632.0000 | 713.0000 | 12.816 | 0 | 0 | 0 |
| 2010/05/27 | R206 2011/02/03 | 7.95 | Put | Bond Future | 1,248.0000 | 1,131.0000 | (9.375) | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/08/05 | | | Bond Future | 8.7890 | 8.7370 | (0.592) | 0.0000 | 0.0000 | 872 |
| 2010/05/27 | R207 2010/08/05 | 9.50 | Call | Bond Future | 4,228.0000 | 4,507.0000 | 6.599 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/05/27 | R207 2010/08/05 | 9.50 | Put | Bond Future | 144.0000 | 115.0000 | (20.139) | 0 | 0 | 150 |
| 2010/05/27 | R207 2010/08/05 | 9.25 | Call | Bond Future | 3,018.0000 | 3,265.0000 | 8.184 | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/08/05 | 9.25 | Put | Bond Future | 342.0000 | 281.0000 | (17.836) | 0 | 0 | 100 |
| 2010/05/27 | R207 2010/08/05 | 8.25 | Put | Bond Future | 3,496.0000 | 3,232.0000 | (7.551) | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/08/05 | 8.25 | Call | Bond Future | 233.0000 | 277.0000 | 18.884 | 0 | 0 | 250 |
| 2010/05/27 | R207 2010/11/04 | | | Bond Future | 8.8600 | 8.8050 | (0.621) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R207 2010/11/04 | 9.25 | Call | Bond Future | 3,239.0000 | 3,457.0000 | 6.730 | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/11/04 | 9.25 | Put | Bond Future | 1,016.0000 | 915.0000 | (9.941) | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/11/04 | 9.30 | Call | Bond Future | 3,434.0000 | 3,658.0000 | 6.523 | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/11/04 | 9.30 | Put | Bond Future | 931.0000 | 836.0000 | (10.204) | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/11/04 | 9.20 | Call | Bond Future | 3,050.0000 | 3,261.0000 | 6.918 | 0 | 0 | 0 |
| 2010/05/27 | R207 2010/11/04 | 9.20 | Put | Bond Future | 1,108.0000 | 1,000.0000 | (9.747) | 0 | 0 | 0 |
| 2010/05/27 | R207 2011/02/03 | | | Bond Future | 8.9130 | 8.8570 | (0.628) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R207 2011/02/03 | 8.75 | Call | Bond Future | 1,976.0000 | 2,119.0000 | 7.237 | 0 | 0 | 0 |
| 2010/05/27 | R207 2011/02/03 | 8.75 | Put | Bond Future | 2,907.0000 | 2,731.0000 | (6.054) | 0 | 0 | 0 |
| 2010/05/27 | R207 2011/02/03 | 8.80 | Call | Bond Future | 2,107.0000 | 2,256.0000 | 7.072 | 0 | 0 | 0 |
| 2010/05/27 | R207 2011/02/03 | 8.80 | Put | Bond Future | 2,751.0000 | 2,582.0000 | (6.143) | 0 | 0 | 0 |
| 2010/05/27 | R207 2011/02/03 | 8.70 | Call | Bond Future | 1,851.0000 | 1,988.0000 | 7.401 | 0 | 0 | 0 |
| 2010/05/27 | R207 2011/02/03 | 8.70 | Put | Bond Future | 3,070.0000 | 2,888.0000 | (5.928) | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/08/05 | | | Bond Future | 8.8130 | 8.7820 | (0.352) | 0.0000 | 0.0000 | 6,287 |
| 2010/05/27 | R208 2010/08/05 | 9.50 | Call | Bond Future | 4,288.0000 | 4,455.0000 | 3.895 | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/08/05 | 9.50 | Put | Bond Future | 181.0000 | 156.0000 | (13.812) | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/11/04 | | | Bond Future | 8.8810 | 8.8490 | (0.360) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R208 2010/11/04 | 9.25 | Call | Bond Future | 3,268.0000 | 3,396.0000 | 3.917 | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/11/04 | 9.25 | Put | Bond Future | 1,070.0000 | 1,004.0000 | (6.168) | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/11/04 | 9.30 | Call | Bond Future | 3,469.0000 | 3,602.0000 | 3.834 | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/11/04 | 9.30 | Put | Bond Future | 979.0000 | 918.0000 | (6.231) | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/11/04 | 9.20 | Call | Bond Future | 3,073.0000 | 3,197.0000 | 4.035 | 0 | 0 | 0 |
| 2010/05/27 | R208 2010/11/04 | 9.20 | Put | Bond Future | 1,169.0000 | 1,098.0000 | (6.074) | 0 | 0 | 0 |
| 2010/05/27 | R208 2011/02/03 | | | Bond Future | 8.9320 | 8.8990 | (0.369) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R208 2011/02/03 | 8.75 | Call | Bond Future | 2,036.0000 | 2,120.0000 | 4.126 | 0 | 0 | 0 |
| 2010/05/27 | R208 2011/02/03 | 8.75 | Put | Bond Future | 3,128.0000 | 3,015.0000 | (3.613) | 0 | 0 | 0 |
| 2010/05/27 | R208 2011/02/03 | 8.80 | Call | Bond Future | 2,171.0000 | 2,259.0000 | 4.053 | 0 | 0 | 0 |
| 2010/05/27 | R208 2011/02/03 | 8.80 | Put | Bond Future | 2,961.0000 | 2,853.0000 | (3.647) | 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 |
|--------------|------------------|--------|------|--------------|--------------------------------|--------------------------|----------------------|--------------|-------------|-----------------|
| 2010/05/27 | R208 2011/02/03 | 8.70 | Call | Bond Future | 1,908.0000 | 1,988.0000 | 4.193 | 0 | 0 | 0 |
| 2010/05/27 | R208 2011/02/03 | 8.70 | Put | Bond Future | 3,303.0000 | 3,187.0000 | (3.512) | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/08/05 | | | Bond Future | 8.8670 | 8.8160 | (0.575) | 0.0000 | 0.0000 | 1,821 |
| 2010/05/27 | R209 2010/08/05 | 8.75 | Call | Bond Future | 1,288.0000 | 1,455.0000 | 12.966 | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/08/05 | 8.75 | Put | Bond Future | 2,219.0000 | 1,982.0000 | (10.680) | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/11/04 | | | Bond Future | 8.9140 | 8.8610 | (0.595) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R209 2010/11/04 | 9.00 | Call | Bond Future | 2,893.0000 | 3,123.0000 | 7.950 | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/11/04 | 9.00 | Put | Bond Future | 2,227.0000 | 2,042.0000 | (8.307) | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/11/04 | 9.05 | Call | Bond Future | 3,106.0000 | 3,345.0000 | 7.695 | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/11/04 | 9.05 | Put | Bond Future | 2,057.0000 | 1,881.0000 | (8.556) | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/11/04 | 8.95 | Call | Bond Future | 2,689.0000 | 2,909.0000 | 8.181 | 0 | 0 | 0 |
| 2010/05/27 | R209 2010/11/04 | 8.95 | Put | Bond Future | 2,409.0000 | 2,214.0000 | (8.095) | 0 | 0 | 0 |
| 2010/05/27 | R209 2011/02/03 | | | Bond Future | 8.9480 | 8.8940 | (0.603) | 0.0000 | 0.0000 | 0 |
| 2010/05/27 | R209 2011/02/03 | 9.00 | Call | Bond Future | 3,638.0000 | 3,862.0000 | 6.157 | 0 | 0 | 0 |
| 2010/05/27 | R209 2011/02/03 | 9.00 | Put | Bond Future | 3,237.0000 | 3,041.0000 | (6.055) | 0 | 0 | 0 |
| 2010/05/27 | R209 2011/02/03 | 9.05 | Call | Bond Future | 3,841.0000 | 4,073.0000 | 6.040 | 0 | 0 | 0 |
| 2010/05/27 | R209 2011/02/03 | 9.05 | Put | Bond Future | 3,058.0000 | 2,869.0000 | (6.181) | 0 | 0 | 0 |
| 2010/05/27 | R209 2011/02/03 | 8.95 | Call | Bond Future | 3,442.0000 | 3,659.0000 | 6.304 | 0 | 0 | 0 |
| 2010/05/27 | R209 2011/02/03 | 8.95 | Put | Bond Future | 3,427.0000 | 3,223.0000 | (5.953) | 0 | 0 | 0 |
| 2010/05/27 | TRT1 2010/08/05 | | | Index Future | 316.4600 | 317.2440 | 0.248 | 0.0000 | 0.0000 | 100 |
| 2010/05/27 | TRT1 2010/11/04 | | | Index Future | 321.7580 | 322.5550 | 0.248 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 86799.00 |