



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/08/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/30 | AL7T 2010/11/04 | | | Index Future | 373.1070 | 372.0380 | (0.287) | 0.0000 | 0.0000 | 38 |
| 2010/08/30 | ALBI 2010/11/04 | | | Index Future | 344.6830 | 343.1390 | (0.448) | 0.0000 | 0.0000 | 1,261 |
| 2010/08/30 | ALBI 2011/02/03 | | | Index Future | 350.5300 | 348.9570 | (0.449) | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | CRD1 2010/11/04 | | | Index Future | 150.3980 | 150.4180 | 0.013 | 0.0000 | 0.0000 | 2 |
| 2010/08/30 | CRD1 2011/02/03 | | | Index Future | 153.0920 | 153.1120 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | GOVI 2010/11/04 | | | GOVI | 345.2740 | 343.8000 | (0.427) | 0.0000 | 0.0000 | 159 |
| 2010/08/30 | GOVI 2010/11/04 | 329.00 | Call | GOVI | 162,740.0000 | 148,000.0000 | (9.057) | 0 | 0 | 0 |
| 2010/08/30 | GOVI 2010/11/04 | 329.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | GOVI 2010/11/04 | 329.01 | Call | GOVI | 162,640.0000 | 147,900.0000 | (9.063) | 0 | 0 | 0 |
| 2010/08/30 | GOVI 2010/11/04 | 329.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | GOVI 2010/11/04 | 328.99 | Call | GOVI | 162,840.0000 | 148,100.0000 | (9.052) | 0 | 0 | 0 |
| 2010/08/30 | GOVI 2010/11/04 | 328.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | ILBI 2010/11/04 | | | Index Future | 401.8950 | 401.7660 | (0.032) | 0.0000 | 0.0000 | 507 |
| 2010/08/30 | ILBI 2011/02/03 | | | Index Future | 408.6220 | 408.4940 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | J153 2010/08/31 | | | Interest Rate Swap | 6.8941 | 6.8941 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/08/30 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JBAF 2010/09/15 | | | Jibar Tradeable Future | 6.1800 | 6.1800 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2010/08/30 | JBAF 2010/10/20 | | | Jibar Tradeable Future | 6.1400 | 6.1400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JBAF 2010/11/17 | | | Jibar Tradeable Future | 6.0300 | 6.0300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 5.9600 | 5.9600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JBAF 2011/01/19 | | | Jibar Tradeable Future | 5.9400 | 5.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JBAF 2011/02/16 | | | Jibar Tradeable Future | 5.9400 | 5.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 5.9500 | 5.9500 | 0.000 | 0.0000 | 0.0000 | 5,500 |
| 2010/08/30 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 6.0700 | 6.0700 | 0.000 | 0.0000 | 0.0000 | 4,500 |
| 2010/08/30 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 6.1600 | 6.1600 | 0.000 | 0.0000 | 0.0000 | 6,000 |
| 2010/08/30 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 6.3500 | 6.3500 | 0.000 | 0.0000 | 0.0000 | 5,000 |
| 2010/08/30 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 6.5800 | 6.5800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 6.7700 | 6.7700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6600 | 7.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JN02 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JN02 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN02 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN02 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN02 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN02 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN02 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN05 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JN05 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN05 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN05 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN05 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN05 2010/11/04 | 8.25 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN05 2010/11/04 | 8.25 | Put | JNOTE | 750,000.0000 | 750,000.0000 | 0.000 | 0 | 0 | 0 |

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| 2010/08/30 | JN10 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | JN10 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN10 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN10 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN10 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN10 2010/11/04 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | JN10 2010/11/04 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | OTH1 2010/11/04 | | | Index Future | 341.1150 | 339.1940 | (0.563) | 0.0000 | 0.0000 | 3 |
| 2010/08/30 | OTH1 2011/02/03 | | | Index Future | 347.2260 | 345.2690 | (0.564) | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R157 2010/11/04 | | | Bond Future | 7.1890 | 7.2520 | 0.876 | 0.0000 | 0.0000 | 5,252 |
| 2010/08/30 | R157 2010/11/04 | 8.50 | Call | Bond Future | 5,936.0000 | 5,645.0000 | (4.902) | 0 | 0 | 0 |
| 2010/08/30 | R157 2010/11/04 | 8.50 | Put | Bond Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 2010/08/30 | R157 2010/11/04 | 8.55 | Call | Bond Future | 6,152.0000 | 5,861.0000 | (4.730) | 0 | 0 | 0 |
| 2010/08/30 | R157 2010/11/04 | 8.55 | Put | Bond Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 2010/08/30 | R157 2010/11/04 | 8.45 | Call | Bond Future | 5,719.0000 | 5,428.0000 | (5.088) | 0 | 0 | 0 |
| 2010/08/30 | R157 2010/11/04 | 8.45 | Put | Bond Future | 14.0000 | 16.0000 | 14.286 | 0 | 0 | 0 |
| 2010/08/30 | R157 2010/11/04 | 7.50 | Put | Bond Future | 410.0000 | 477.0000 | 16.341 | 0 | 0 | 0 |
| 2010/08/30 | R157 2010/11/04 | 7.50 | Call | Bond Future | 1,849.0000 | 1,623.0000 | (12.223) | 0 | 0 | 500 |
| 2010/08/30 | R157 2011/02/03 | | | Bond Future | 7.1940 | 7.2610 | 0.931 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R157 2011/02/03 | 7.90 | Call | Bond Future | 3,489.0000 | 3,244.0000 | (7.022) | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/02/03 | 7.90 | Put | Bond Future | 412.0000 | 464.0000 | 12.621 | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/02/03 | 7.95 | Call | Bond Future | 3,667.0000 | 3,418.0000 | (6.790) | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/02/03 | 7.95 | Put | Bond Future | 376.0000 | 424.0000 | 12.766 | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/02/03 | 7.85 | Call | Bond Future | 3,314.0000 | 3,073.0000 | (7.272) | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/02/03 | 7.85 | Put | Bond Future | 452.0000 | 507.0000 | 12.168 | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/05/05 | | | Bond Future | 7.2210 | 7.2930 | 0.997 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R157 2011/05/05 | 7.75 | Call | Bond Future | 3,055.0000 | 2,839.0000 | (7.070) | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/05/05 | 7.75 | Put | Bond Future | 861.0000 | 947.0000 | 9.988 | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/05/05 | 7.80 | Call | Bond Future | 3,207.0000 | 2,986.0000 | (6.891) | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/05/05 | 7.80 | Put | Bond Future | 809.0000 | 889.0000 | 9.889 | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/05/05 | 7.70 | Call | Bond Future | 2,908.0000 | 2,696.0000 | (7.290) | 0 | 0 | 0 |
| 2010/08/30 | R157 2011/05/05 | 7.70 | Put | Bond Future | 920.0000 | 1,009.0000 | 9.674 | 0 | 0 | 0 |

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| 2010/08/30 | R186 2010/11/04 | | | Bond Future | 7.9540 | 8.0560 | 1.282 | 0.0000 | 0.0000 | 17,545 |
| 2010/08/30 | R186 2010/11/04 | 9.25 | Call | Bond Future | 12,601.0000 | 11,560.0000 | (8.261) | 0 | 0 | 0 |
| 2010/08/30 | R186 2010/11/04 | 9.25 | Put | Bond Future | 63.0000 | 82.0000 | 30.159 | 0 | 0 | 0 |
| 2010/08/30 | R186 2010/11/04 | 9.30 | Call | Bond Future | 13,037.0000 | 11,993.0000 | (8.008) | 0 | 0 | 0 |
| 2010/08/30 | R186 2010/11/04 | 9.30 | Put | Bond Future | 53.0000 | 70.0000 | 32.075 | 0 | 0 | 0 |
| 2010/08/30 | R186 2010/11/04 | 9.20 | Call | Bond Future | 12,164.0000 | 11,126.0000 | (8.533) | 0 | 0 | 0 |
| 2010/08/30 | R186 2010/11/04 | 9.20 | Put | Bond Future | 74.0000 | 96.0000 | 29.730 | 0 | 0 | 0 |
| 2010/08/30 | R186 2010/11/04 | 8.75 | Put | Bond Future | 293.0000 | 382.0000 | 30.375 | 0 | 0 | 0 |
| 2010/08/30 | R186 2010/11/04 | 8.75 | Call | Bond Future | 8,228.0000 | 7,256.0000 | (11.813) | 0 | 0 | 7,900 |
| 2010/08/30 | R186 2011/02/03 | | | Bond Future | 7.9760 | 8.0800 | 1.304 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R186 2011/02/03 | 9.00 | Call | Bond Future | 10,639.0000 | 9,706.0000 | (8.770) | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/02/03 | 9.00 | Put | Bond Future | 684.0000 | 820.0000 | 19.883 | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/02/03 | 9.05 | Call | Bond Future | 11,040.0000 | 10,097.0000 | (8.542) | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/02/03 | 9.05 | Put | Bond Future | 630.0000 | 756.0000 | 20.000 | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/02/03 | 8.95 | Call | Bond Future | 10,240.0000 | 9,317.0000 | (9.014) | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/02/03 | 8.95 | Put | Bond Future | 743.0000 | 889.0000 | 19.650 | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/02/03 | 7.75 | Put | Bond Future | 4,685.0000 | 5,321.0000 | 13.575 | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/02/03 | 7.75 | Call | Bond Future | 2,316.0000 | 1,883.0000 | (18.696) | 0 | 0 | 3,000 |
| 2010/08/30 | R186 2011/05/05 | | | Bond Future | 8.0120 | 8.1200 | 1.348 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R186 2011/05/05 | 8.75 | Call | Bond Future | 9,028.0000 | 8,200.0000 | (9.171) | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/05/05 | 8.75 | Put | Bond Future | 1,829.0000 | 2,095.0000 | 14.543 | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/05/05 | 8.80 | Call | Bond Future | 9,391.0000 | 8,549.0000 | (8.966) | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/05/05 | 8.80 | Put | Bond Future | 1,726.0000 | 1,978.0000 | 14.600 | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/05/05 | 8.70 | Call | Bond Future | 8,670.0000 | 7,855.0000 | (9.400) | 0 | 0 | 0 |
| 2010/08/30 | R186 2011/05/05 | 8.70 | Put | Bond Future | 1,939.0000 | 2,217.0000 | 14.337 | 0 | 0 | 0 |
| 2010/08/30 | R189 2010/11/04 | | | Bond Future | 1.6680 | 1.6780 | 0.600 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R189 2010/11/04 | 1.75 | Call | Bond Future | 204.0000 | 179.0000 | (12.255) | 0 | 0 | 0 |
| 2010/08/30 | R189 2010/11/04 | 1.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R189 2010/11/04 | 1.80 | Call | Bond Future | 328.0000 | 303.0000 | (7.622) | 0 | 0 | 0 |
| 2010/08/30 | R189 2010/11/04 | 1.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R189 2010/11/04 | 1.70 | Call | Bond Future | 80.0000 | 55.0000 | (31.250) | 0 | 0 | 0 |
| 2010/08/30 | R189 2010/11/04 | 1.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R197 2010/11/04 | | | Bond Future | 2.6120 | 2.6140 | 0.077 | 0.0000 | 0.0000 | 0 |

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| 2010/08/30 | R197 2010/11/04 | 3.05 | Call | Bond Future | 5,560.0000 | 5,534.0000 | (0.468) | 0 | 0 | 0 |
| 2010/08/30 | R197 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R197 2010/11/04 | 3.10 | Call | Bond Future | 6,177.0000 | 6,151.0000 | (0.421) | 0 | 0 | 0 |
| 2010/08/30 | R197 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R197 2010/11/04 | 3.00 | Call | Bond Future | 4,940.0000 | 4,914.0000 | (0.526) | 0 | 0 | 0 |
| 2010/08/30 | R197 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | | | Bond Future | 7.0510 | 7.0930 | 0.596 | 0.0000 | 0.0000 | 1,464 |
| 2010/08/30 | R201 2010/11/04 | 8.50 | Call | Bond Future | 5,132.0000 | 4,979.0000 | (2.981) | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 8.50 | Put | Bond Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 8.55 | Call | Bond Future | 5,302.0000 | 5,149.0000 | (2.886) | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 8.55 | Put | Bond Future | 3.0000 | 3.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 8.45 | Call | Bond Future | 4,961.0000 | 4,808.0000 | (3.084) | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 8.45 | Put | Bond Future | 5.0000 | 5.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 7.50 | Call | Bond Future | 1,826.0000 | 1,692.0000 | (7.338) | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 7.50 | Put | Bond Future | 204.0000 | 223.0000 | 9.314 | 0 | 0 | 140 |
| 2010/08/30 | R201 2010/11/04 | 7.25 | Put | Bond Future | 431.0000 | 471.0000 | 9.281 | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 7.25 | Call | Bond Future | 1,154.0000 | 1,041.0000 | (9.792) | 0 | 0 | 140 |
| 2010/08/30 | R201 2010/11/04 | 8.00 | Call | Bond Future | 3,428.0000 | 3,278.0000 | (4.376) | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 8.00 | Put | Bond Future | 35.0000 | 38.0000 | 8.571 | 0 | 0 | 420 |
| 2010/08/30 | R201 2010/11/04 | 6.75 | Put | Bond Future | 1,394.0000 | 1,496.0000 | 7.317 | 0 | 0 | 0 |
| 2010/08/30 | R201 2010/11/04 | 6.75 | Call | Bond Future | 289.0000 | 238.0000 | (17.647) | 0 | 0 | 420 |
| 2010/08/30 | R201 2011/02/03 | | | Bond Future | 7.0420 | 7.0870 | 0.639 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R201 2011/02/03 | 8.00 | Call | Bond Future | 3,427.0000 | 3,286.0000 | (4.114) | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/02/03 | 8.00 | Put | Bond Future | 184.0000 | 198.0000 | 7.609 | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/02/03 | 8.05 | Call | Bond Future | 3,576.0000 | 3,433.0000 | (3.999) | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/02/03 | 8.05 | Put | Bond Future | 167.0000 | 179.0000 | 7.186 | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/02/03 | 7.95 | Call | Bond Future | 3,280.0000 | 3,141.0000 | (4.238) | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/02/03 | 7.95 | Put | Bond Future | 203.0000 | 219.0000 | 7.882 | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/05/05 | | | Bond Future | 7.0600 | 7.1090 | 0.694 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R201 2011/05/05 | 7.75 | Call | Bond Future | 2,721.0000 | 2,596.0000 | (4.594) | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/05/05 | 7.75 | Put | Bond Future | 510.0000 | 544.0000 | 6.667 | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/05/05 | 7.80 | Call | Bond Future | 2,845.0000 | 2,718.0000 | (4.464) | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/05/05 | 7.80 | Put | Bond Future | 476.0000 | 508.0000 | 6.723 | 0 | 0 | 0 |
| 2010/08/30 | R201 2011/05/05 | 7.70 | Call | Bond Future | 2,599.0000 | 2,477.0000 | (4.694) | 0 | 0 | 0 |

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| 2010/08/30 | R201 2011/05/05 | 7.70 | Put | Bond Future | 547.0000 | 583.0000 | 6.581 | 0 | 0 | 0 |
| 2010/08/30 | R202 2010/11/04 | | | Bond Future | 2.5430 | 2.5440 | 0.039 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R202 2010/11/04 | 3.05 | Call | Bond Future | 9,167.0000 | 9,148.0000 | (0.207) | 0 | 0 | 0 |
| 2010/08/30 | R202 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R202 2010/11/04 | 3.10 | Call | Bond Future | 10,021.0000 | 10,002.0000 | (0.190) | 0 | 0 | 0 |
| 2010/08/30 | R202 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R202 2010/11/04 | 3.00 | Call | Bond Future | 8,305.0000 | 8,286.0000 | (0.229) | 0 | 0 | 0 |
| 2010/08/30 | R202 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R203 2010/11/04 | | | Bond Future | 7.6910 | 7.7640 | 0.949 | 0.0000 | 0.0000 | 2,215 |
| 2010/08/30 | R203 2010/11/04 | 9.25 | Call | Bond Future | 7,936.0000 | 7,549.0000 | (4.877) | 0 | 0 | 0 |
| 2010/08/30 | R203 2010/11/04 | 9.25 | Put | Bond Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 2010/08/30 | R203 2010/11/04 | 9.30 | Call | Bond Future | 8,176.0000 | 7,788.0000 | (4.746) | 0 | 0 | 0 |
| 2010/08/30 | R203 2010/11/04 | 9.30 | Put | Bond Future | 7.0000 | 9.0000 | 28.571 | 0 | 0 | 0 |
| 2010/08/30 | R203 2010/11/04 | 9.20 | Call | Bond Future | 7,696.0000 | 7,309.0000 | (5.029) | 0 | 0 | 0 |
| 2010/08/30 | R203 2010/11/04 | 9.20 | Put | Bond Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/02/03 | | | Bond Future | 7.7180 | 7.7940 | 0.985 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R203 2011/02/03 | 8.50 | Call | Bond Future | 4,457.0000 | 4,131.0000 | (7.314) | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/02/03 | 8.50 | Put | Bond Future | 503.0000 | 570.0000 | 13.320 | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/02/03 | 8.55 | Call | Bond Future | 4,663.0000 | 4,332.0000 | (7.098) | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/02/03 | 8.55 | Put | Bond Future | 462.0000 | 524.0000 | 13.420 | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/02/03 | 8.45 | Call | Bond Future | 4,254.0000 | 3,933.0000 | (7.546) | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/02/03 | 8.45 | Put | Bond Future | 547.0000 | 619.0000 | 13.163 | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/05/05 | | | Bond Future | 7.7640 | 7.8440 | 1.030 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R203 2011/05/05 | 8.25 | Call | Bond Future | 3,608.0000 | 3,330.0000 | (7.705) | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/05/05 | 8.25 | Put | Bond Future | 1,207.0000 | 1,329.0000 | 10.108 | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/05/05 | 8.30 | Call | Bond Future | 3,783.0000 | 3,499.0000 | (7.507) | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/05/05 | 8.30 | Put | Bond Future | 1,139.0000 | 1,255.0000 | 10.184 | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/05/05 | 8.20 | Call | Bond Future | 3,436.0000 | 3,164.0000 | (7.916) | 0 | 0 | 0 |
| 2010/08/30 | R203 2011/05/05 | 8.20 | Put | Bond Future | 1,279.0000 | 1,407.0000 | 10.008 | 0 | 0 | 0 |
| 2010/08/30 | R204 2010/11/04 | | | Bond Future | 7.8000 | 7.8610 | 0.782 | 0.0000 | 0.0000 | 2,466 |
| 2010/08/30 | R204 2010/11/04 | 9.25 | Call | Bond Future | 8,230.0000 | 7,868.0000 | (4.399) | 0 | 0 | 0 |
| 2010/08/30 | R204 2010/11/04 | 9.25 | Put | Bond Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 2010/08/30 | R204 2010/11/04 | 9.30 | Call | Bond Future | 8,495.0000 | 8,133.0000 | (4.261) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/30 | R204 2010/11/04 | 9.30 | Put | Bond Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 2010/08/30 | R204 2010/11/04 | 9.20 | Call | Bond Future | 7,965.0000 | 7,603.0000 | (4.545) | 0 | 0 | 0 |
| 2010/08/30 | R204 2010/11/04 | 9.20 | Put | Bond Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/02/03 | | | Bond Future | 7.8250 | 7.8890 | 0.818 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R204 2011/02/03 | 8.50 | Call | Bond Future | 4,566.0000 | 4,266.0000 | (6.570) | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/02/03 | 8.50 | Put | Bond Future | 725.0000 | 797.0000 | 9.931 | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/02/03 | 8.55 | Call | Bond Future | 4,788.0000 | 4,483.0000 | (6.370) | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/02/03 | 8.55 | Put | Bond Future | 670.0000 | 737.0000 | 10.000 | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/02/03 | 8.45 | Call | Bond Future | 4,348.0000 | 4,053.0000 | (6.785) | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/02/03 | 8.45 | Put | Bond Future | 785.0000 | 863.0000 | 9.936 | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/05/05 | | | Bond Future | 7.8710 | 7.9380 | 0.851 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R204 2011/05/05 | 8.50 | Call | Bond Future | 4,651.0000 | 4,368.0000 | (6.085) | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/05/05 | 8.50 | Put | Bond Future | 1,160.0000 | 1,256.0000 | 8.276 | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/05/05 | 8.55 | Call | Bond Future | 4,856.0000 | 4,569.0000 | (5.910) | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/05/05 | 8.55 | Put | Bond Future | 1,094.0000 | 1,186.0000 | 8.410 | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/05/05 | 8.45 | Call | Bond Future | 4,449.0000 | 4,171.0000 | (6.249) | 0 | 0 | 0 |
| 2010/08/30 | R204 2011/05/05 | 8.45 | Put | Bond Future | 1,230.0000 | 1,331.0000 | 8.211 | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | | | Bond Future | 6.9230 | 6.9650 | 0.607 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R206 2010/11/04 | 8.50 | Call | Bond Future | 4,365.0000 | 4,246.0000 | (2.726) | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 8.50 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 8.55 | Call | Bond Future | 4,500.0000 | 4,380.0000 | (2.667) | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 8.55 | Put | Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 8.45 | Call | Bond Future | 4,231.0000 | 4,112.0000 | (2.813) | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 8.45 | Put | Bond Future | 2.0000 | 2.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 7.25 | Call | Bond Future | 1,147.0000 | 1,049.0000 | (8.544) | 0 | 0 | 150 |
| 2010/08/30 | R206 2010/11/04 | 7.25 | Put | Bond Future | 223.0000 | 244.0000 | 9.417 | 0 | 0 | 150 |
| 2010/08/30 | R206 2010/11/04 | 8.00 | Call | Bond Future | 3,020.0000 | 2,901.0000 | (3.940) | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 8.00 | Put | Bond Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 450 |
| 2010/08/30 | R206 2010/11/04 | 6.75 | Put | Bond Future | 831.0000 | 899.0000 | 8.183 | 0 | 0 | 0 |
| 2010/08/30 | R206 2010/11/04 | 6.75 | Call | Bond Future | 338.0000 | 286.0000 | (15.385) | 0 | 0 | 450 |
| 2010/08/30 | R206 2011/02/03 | | | Bond Future | 6.8970 | 6.9430 | 0.667 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R206 2011/02/03 | 8.00 | Call | Bond Future | 2,977.0000 | 2,864.0000 | (3.796) | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/02/03 | 8.00 | Put | Bond Future | 114.0000 | 122.0000 | 7.018 | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/02/03 | 8.05 | Call | Bond Future | 3,093.0000 | 2,980.0000 | (3.653) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/08/30 | R206 2011/02/03 | 8.05 | Put | Bond Future | 103.0000 | 111.0000 | 7.767 | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/02/03 | 7.95 | Call | Bond Future | 2,861.0000 | 2,749.0000 | (3.915) | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/02/03 | 7.95 | Put | Bond Future | 126.0000 | 135.0000 | 7.143 | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/05/05 | | | Bond Future | 6.9090 | 6.9600 | 0.738 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R206 2011/05/05 | 7.50 | Call | Bond Future | 1,890.0000 | 1,797.0000 | (4.921) | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/05/05 | 7.50 | Put | Bond Future | 464.0000 | 495.0000 | 6.681 | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/05/05 | 7.55 | Call | Bond Future | 1,980.0000 | 1,885.0000 | (4.798) | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/05/05 | 7.55 | Put | Bond Future | 435.0000 | 464.0000 | 6.667 | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/05/05 | 7.45 | Call | Bond Future | 1,802.0000 | 1,711.0000 | (5.050) | 0 | 0 | 0 |
| 2010/08/30 | R206 2011/05/05 | 7.45 | Put | Bond Future | 496.0000 | 529.0000 | 6.653 | 0 | 0 | 0 |
| 2010/08/30 | R207 2010/11/04 | | | Bond Future | 7.8770 | 7.9490 | 0.914 | 0.0000 | 0.0000 | 810 |
| 2010/08/30 | R207 2010/11/04 | 9.25 | Call | Bond Future | 8,181.0000 | 7,734.0000 | (5.464) | 0 | 0 | 0 |
| 2010/08/30 | R207 2010/11/04 | 9.25 | Put | Bond Future | 26.0000 | 30.0000 | 15.385 | 0 | 0 | 0 |
| 2010/08/30 | R207 2010/11/04 | 9.30 | Call | Bond Future | 8,456.0000 | 8,008.0000 | (5.298) | 0 | 0 | 0 |
| 2010/08/30 | R207 2010/11/04 | 9.30 | Put | Bond Future | 21.0000 | 24.0000 | 14.286 | 0 | 0 | 0 |
| 2010/08/30 | R207 2010/11/04 | 9.20 | Call | Bond Future | 7,905.0000 | 7,459.0000 | (5.642) | 0 | 0 | 0 |
| 2010/08/30 | R207 2010/11/04 | 9.20 | Put | Bond Future | 31.0000 | 36.0000 | 16.129 | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/02/03 | | | Bond Future | 7.9020 | 7.9760 | 0.936 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R207 2011/02/03 | 8.75 | Call | Bond Future | 5,608.0000 | 5,224.0000 | (6.847) | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/02/03 | 8.75 | Put | Bond Future | 563.0000 | 633.0000 | 12.433 | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/02/03 | 8.80 | Call | Bond Future | 5,851.0000 | 5,461.0000 | (6.666) | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/02/03 | 8.80 | Put | Bond Future | 519.0000 | 584.0000 | 12.524 | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/02/03 | 8.70 | Call | Bond Future | 5,368.0000 | 4,989.0000 | (7.060) | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/02/03 | 8.70 | Put | Bond Future | 611.0000 | 686.0000 | 12.275 | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/05/05 | | | Bond Future | 7.9480 | 8.0250 | 0.969 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R207 2011/05/05 | 8.50 | Call | Bond Future | 4,638.0000 | 4,307.0000 | (7.137) | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/05/05 | 8.50 | Put | Bond Future | 1,388.0000 | 1,519.0000 | 9.438 | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/05/05 | 8.55 | Call | Bond Future | 4,849.0000 | 4,511.0000 | (6.971) | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/05/05 | 8.55 | Put | Bond Future | 1,311.0000 | 1,435.0000 | 9.458 | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/05/05 | 8.45 | Call | Bond Future | 4,430.0000 | 4,106.0000 | (7.314) | 0 | 0 | 0 |
| 2010/08/30 | R207 2011/05/05 | 8.45 | Put | Bond Future | 1,468.0000 | 1,606.0000 | 9.401 | 0 | 0 | 0 |
| 2010/08/30 | R208 2010/11/04 | | | Bond Future | 7.9280 | 8.0100 | 1.034 | 0.0000 | 0.0000 | 6,835 |
| 2010/08/30 | R208 2010/11/04 | 9.25 | Call | Bond Future | 8,260.0000 | 7,726.0000 | (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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/30 | R208 2010/11/04 | 9.25 | Put | Bond Future | 28.0000 | 34.0000 | 21.429 | 0 | 0 | 0 |
| 2010/08/30 | R208 2010/11/04 | 9.30 | Call | Bond Future | 8,548.0000 | 8,013.0000 | (6.259) | 0 | 0 | 0 |
| 2010/08/30 | R208 2010/11/04 | 9.30 | Put | Bond Future | 24.0000 | 29.0000 | 20.833 | 0 | 0 | 0 |
| 2010/08/30 | R208 2010/11/04 | 9.20 | Call | Bond Future | 7,972.0000 | 7,440.0000 | (6.673) | 0 | 0 | 0 |
| 2010/08/30 | R208 2010/11/04 | 9.20 | Put | Bond Future | 33.0000 | 42.0000 | 27.273 | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/02/03 | | | Bond Future | 7.9530 | 8.0380 | 1.069 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R208 2011/02/03 | 8.75 | Call | Bond Future | 5,664.0000 | 5,209.0000 | (8.033) | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/02/03 | 8.75 | Put | Bond Future | 664.0000 | 760.0000 | 14.458 | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/02/03 | 8.80 | Call | Bond Future | 5,915.0000 | 5,453.0000 | (7.811) | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/02/03 | 8.80 | Put | Bond Future | 613.0000 | 702.0000 | 14.519 | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/02/03 | 8.70 | Call | Bond Future | 5,416.0000 | 4,968.0000 | (8.272) | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/02/03 | 8.70 | Put | Bond Future | 719.0000 | 822.0000 | 14.325 | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/05/05 | | | Bond Future | 7.9950 | 8.0830 | 1.101 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R208 2011/05/05 | 8.50 | Call | Bond Future | 4,699.0000 | 4,308.0000 | (8.321) | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/05/05 | 8.50 | Put | Bond Future | 1,548.0000 | 1,717.0000 | 10.917 | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/05/05 | 8.55 | Call | Bond Future | 4,918.0000 | 4,519.0000 | (8.113) | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/05/05 | 8.55 | Put | Bond Future | 1,463.0000 | 1,623.0000 | 10.936 | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/05/05 | 8.45 | Call | Bond Future | 4,484.0000 | 4,101.0000 | (8.541) | 0 | 0 | 0 |
| 2010/08/30 | R208 2011/05/05 | 8.45 | Put | Bond Future | 1,639.0000 | 1,815.0000 | 10.738 | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | | | Bond Future | 7.9180 | 8.0190 | 1.276 | 0.0000 | 0.0000 | 23,994 |
| 2010/08/30 | R209 2010/11/04 | 9.00 | Call | Bond Future | 9,256.0000 | 8,357.0000 | (9.713) | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 9.00 | Put | Bond Future | 101.0000 | 132.0000 | 30.693 | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 9.05 | Call | Bond Future | 9,624.0000 | 8,721.0000 | (9.383) | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 9.05 | Put | Bond Future | 86.0000 | 114.0000 | 32.558 | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 8.95 | Call | Bond Future | 8,886.0000 | 7,993.0000 | (10.050) | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 8.95 | Put | Bond Future | 117.0000 | 154.0000 | 31.624 | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 8.50 | Call | Bond Future | 5,587.0000 | 4,787.0000 | (14.319) | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 8.50 | Put | Bond Future | 446.0000 | 577.0000 | 29.372 | 0 | 0 | 54 |
| 2010/08/30 | R209 2010/11/04 | 8.25 | Put | Bond Future | 884.0000 | 1,120.0000 | 26.697 | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 8.25 | Call | Bond Future | 3,881.0000 | 3,187.0000 | (17.882) | 0 | 0 | 54 |
| 2010/08/30 | R209 2010/11/04 | 9.25 | Call | Bond Future | 11,082.0000 | 10,166.0000 | (8.266) | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 9.25 | Put | Bond Future | 46.0000 | 60.0000 | 30.435 | 0 | 0 | 162 |
| 2010/08/30 | R209 2010/11/04 | 7.75 | Put | Bond Future | 2,866.0000 | 3,434.0000 | 19.819 | 0 | 0 | 0 |
| 2010/08/30 | R209 2010/11/04 | 7.75 | Call | Bond Future | 1,280.0000 | 917.0000 | (28.359) | 0 | 0 | 162 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/30 | R209 2011/02/03 | | | Bond Future | 7.9330 | 8.0370 | 1.311 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R209 2011/02/03 | 9.00 | Call | Bond Future | 9,583.0000 | 8,743.0000 | (8.766) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/02/03 | 9.00 | Put | Bond Future | 582.0000 | 695.0000 | 19.416 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/02/03 | 9.05 | Call | Bond Future | 9,920.0000 | 9,072.0000 | (8.548) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/02/03 | 9.05 | Put | Bond Future | 536.0000 | 642.0000 | 19.776 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/02/03 | 8.95 | Call | Bond Future | 9,246.0000 | 8,414.0000 | (8.998) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/02/03 | 8.95 | Put | Bond Future | 630.0000 | 752.0000 | 19.365 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/05/05 | | | Bond Future | 7.9590 | 8.0650 | 1.332 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R209 2011/05/05 | 8.50 | Call | Bond Future | 6,776.0000 | 6,090.0000 | (10.124) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/05/05 | 8.50 | Put | Bond Future | 2,033.0000 | 2,312.0000 | 13.724 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/05/05 | 8.55 | Call | Bond Future | 7,079.0000 | 6,379.0000 | (9.888) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/05/05 | 8.55 | Put | Bond Future | 1,920.0000 | 2,185.0000 | 13.802 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/05/05 | 8.45 | Call | Bond Future | 6,477.0000 | 5,804.0000 | (10.391) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/05/05 | 8.45 | Put | Bond Future | 2,154.0000 | 2,446.0000 | 13.556 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/08/04 | | | Bond Future | 8.0280 | 8.1160 | 1.096 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R209 2011/08/04 | 8.50 | Call | Bond Future | 7,035.0000 | 6,500.0000 | (7.605) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/08/04 | 8.50 | Put | Bond Future | 2,931.0000 | 3,187.0000 | 8.734 | 0 | 0 | 1,000 |
| 2010/08/30 | R209 2011/08/04 | 8.55 | Call | Bond Future | 7,321.0000 | 6,776.0000 | (7.444) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/08/04 | 8.55 | Put | Bond Future | 2,801.0000 | 3,047.0000 | 8.783 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/08/04 | 8.45 | Call | Bond Future | 6,751.0000 | 6,226.0000 | (7.777) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/08/04 | 8.45 | Put | Bond Future | 3,066.0000 | 3,332.0000 | 8.676 | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/08/04 | 10.10 | Call | Bond Future | 16,549.0000 | 15,829.0000 | (4.351) | 0 | 0 | 0 |
| 2010/08/30 | R209 2011/08/04 | 10.10 | Put | Bond Future | 753.0000 | 824.0000 | 9.429 | 0 | 0 | 1,000 |
| 2010/08/30 | R210 2010/11/04 | | | Bond Future | 2.6510 | 2.6320 | (0.717) | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R210 2010/11/04 | 3.10 | Call | Bond Future | 5,976.0000 | 6,238.0000 | 4.384 | 0 | 0 | 0 |
| 2010/08/30 | R210 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R210 2010/11/04 | 3.15 | Call | Bond Future | 6,614.0000 | 6,877.0000 | 3.976 | 0 | 0 | 0 |
| 2010/08/30 | R210 2010/11/04 | 3.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R210 2010/11/04 | 3.05 | Call | Bond Future | 5,332.0000 | 5,594.0000 | 4.914 | 0 | 0 | 0 |
| 2010/08/30 | R210 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R211 2010/11/04 | | | Bond Future | 2.5700 | 2.5730 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R211 2010/11/04 | 2.75 | Call | Bond Future | 1,021.0000 | 1,004.0000 | (1.665) | 0 | 0 | 0 |
| 2010/08/30 | R211 2010/11/04 | 2.75 | Put | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2010/08/30 | R211 2010/11/04 | 2.80 | Call | Bond Future | 1,303.0000 | 1,286.0000 | (1.305) | 0 | 0 | 0 |
| 2010/08/30 | R211 2010/11/04 | 2.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R211 2010/11/04 | 2.70 | Call | Bond Future | 739.0000 | 722.0000 | (2.300) | 0 | 0 | 0 |
| 2010/08/30 | R211 2010/11/04 | 2.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R212 2010/11/04 | | | Bond Future | 2.6440 | 2.6460 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2010/08/30 | R212 2010/11/04 | 3.00 | Call | Bond Future | 3,392.0000 | 3,372.0000 | (0.590) | 0 | 0 | 0 |
| 2010/08/30 | R212 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R212 2010/11/04 | 3.05 | Call | Bond Future | 3,858.0000 | 3,838.0000 | (0.518) | 0 | 0 | 0 |
| 2010/08/30 | R212 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | R212 2010/11/04 | 2.95 | Call | Bond Future | 2,923.0000 | 2,904.0000 | (0.650) | 0 | 0 | 0 |
| 2010/08/30 | R212 2010/11/04 | 2.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/30 | TRT1 2010/11/04 | | | Index Future | 341.2520 | 339.7940 | (0.427) | 0.0000 | 0.0000 | 100 |
| 2010/08/30 | TRT1 2011/02/03 | | | Index Future | 347.3660 | 345.8800 | (0.428) | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 100803.00 |