



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/10/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/10/19 | AL7T 2010/11/04 | | | Index Future | 375.4520 | 372.5400 | (0.776) | 0.0000 | 0.0000 | 38 |
| 2010/10/19 | ALBI 2010/11/04 | | | Index Future | 345.6900 | 343.6010 | (0.604) | 0.0000 | 0.0000 | 1,303 |
| 2010/10/19 | ALBI 2011/02/03 | | | Index Future | 350.9490 | 348.8280 | (0.604) | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | CRD1 2010/11/04 | | | Index Future | 151.7790 | 151.3450 | (0.286) | 0.0000 | 0.0000 | 2 |
| 2010/10/19 | CRD1 2011/02/03 | | | Index Future | 154.0230 | 153.5830 | (0.286) | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | GOVI 2010/11/04 | | | GOVI | 346.2630 | 344.2240 | (0.589) | 0.0000 | 0.0000 | 166 |
| 2010/10/19 | GOVI 2010/11/04 | 329.00 | Call | GOVI | 172,630.0000 | 152,240.0000 | (11.811) | 0 | 0 | 0 |
| 2010/10/19 | GOVI 2010/11/04 | 329.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | GOVI 2010/11/04 | 329.01 | Call | GOVI | 172,530.0000 | 152,140.0000 | (11.818) | 0 | 0 | 0 |
| 2010/10/19 | GOVI 2010/11/04 | 329.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | GOVI 2010/11/04 | 328.99 | Call | GOVI | 172,730.0000 | 152,340.0000 | (11.805) | 0 | 0 | 0 |
| 2010/10/19 | GOVI 2010/11/04 | 328.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | ILBI 2010/11/04 | | | Index Future | 395.1830 | 393.2720 | (0.484) | 0.0000 | 0.0000 | 511 |
| 2010/10/19 | ILBI 2011/02/03 | | | Index Future | 401.3020 | 399.3620 | (0.483) | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/10/19 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JBAF 2010/10/20 | | | Jibar Tradeable Future | 5.9970 | 5.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JBAF 2010/11/17 | | | Jibar Tradeable Future | 5.8840 | 5.8840 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2010/10/19 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 5.8130 | 5.8130 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2010/10/19 | JBAF 2011/01/19 | | | Jibar Tradeable Future | 5.7190 | 5.7190 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JBAF 2011/02/16 | | | Jibar Tradeable Future | 5.6650 | 5.6650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 5.6520 | 5.6520 | 0.000 | 0.0000 | 0.0000 | 5,500 |
| 2010/10/19 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 5.7160 | 5.7160 | 0.000 | 0.0000 | 0.0000 | 4,500 |
| 2010/10/19 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 5.8930 | 5.8930 | 0.000 | 94.1890 | 94.1690 | 13,700 |
| 2010/10/19 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 6.0820 | 6.0820 | 0.000 | 0.0000 | 0.0000 | 5,200 |
| 2010/10/19 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 6.3020 | 6.3020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 6.5540 | 6.5540 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 6.5970 | 6.5970 | 0.000 | 93.3630 | 93.3230 | 30,000 |
| 2010/10/19 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6600 | 7.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JN02 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JN02 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN02 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN02 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN02 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN02 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN02 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN05 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | JN05 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN05 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN05 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN05 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN05 2010/11/04 | 8.25 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN05 2010/11/04 | 8.25 | Put | JNOTE | 750,000.0000 | 750,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN10 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/10/19 | JN10 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN10 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN10 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN10 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN10 2010/11/04 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | JN10 2010/11/04 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | OTH1 2010/11/04 | | | Index Future | 342.2290 | 339.8640 | (0.691) | 0.0000 | 0.0000 | 3 |
| 2010/10/19 | OTH1 2011/02/03 | | | Index Future | 347.4360 | 345.0350 | (0.691) | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R157 2010/11/04 | | | Bond Future | 7.0840 | 7.1640 | 1.129 | 0.0000 | 0.0000 | 4,806 |
| 2010/10/19 | R157 2010/11/04 | 8.50 | Call | Bond Future | 6,415.0000 | 6,041.0000 | (5.830) | 0 | 0 | 0 |
| 2010/10/19 | R157 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R157 2010/11/04 | 8.55 | Call | Bond Future | 6,634.0000 | 6,260.0000 | (5.638) | 0 | 0 | 0 |
| 2010/10/19 | R157 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R157 2010/11/04 | 8.45 | Call | Bond Future | 6,195.0000 | 5,821.0000 | (6.037) | 0 | 0 | 0 |
| 2010/10/19 | R157 2010/11/04 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R157 2010/11/04 | 7.50 | Put | Bond Future | 27.0000 | 49.0000 | 81.481 | 0 | 0 | 0 |
| 2010/10/19 | R157 2010/11/04 | 7.50 | Call | Bond Future | 1,956.0000 | 1,604.0000 | (17.996) | 0 | 0 | 500 |
| 2010/10/19 | R157 2011/02/03 | | | Bond Future | 7.1540 | 7.2400 | 1.202 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R157 2011/02/03 | 7.90 | Call | Bond Future | 3,507.0000 | 3,185.0000 | (9.182) | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/02/03 | 7.90 | Put | Bond Future | 253.0000 | 312.0000 | 23.320 | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/02/03 | 7.95 | Call | Bond Future | 3,693.0000 | 3,366.0000 | (8.855) | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/02/03 | 7.95 | Put | Bond Future | 225.0000 | 279.0000 | 24.000 | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/02/03 | 7.85 | Call | Bond Future | 3,323.0000 | 3,007.0000 | (9.509) | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/02/03 | 7.85 | Put | Bond Future | 284.0000 | 349.0000 | 22.887 | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | | | Bond Future | 7.2270 | 7.3200 | 1.287 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.75 | Call | Bond Future | 2,918.0000 | 2,644.0000 | (9.390) | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.75 | Put | Bond Future | 750.0000 | 865.0000 | 15.333 | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.80 | Call | Bond Future | 3,067.0000 | 2,787.0000 | (9.129) | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.80 | Put | Bond Future | 694.0000 | 803.0000 | 15.706 | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.70 | Call | Bond Future | 2,771.0000 | 2,504.0000 | (9.636) | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.70 | Put | Bond Future | 808.0000 | 930.0000 | 15.099 | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.65 | Call | Bond Future | 2,628.0000 | 2,368.0000 | (9.893) | 0 | 0 | 0 |
| 2010/10/19 | R157 2011/05/05 | 7.65 | Put | Bond Future | 870.0000 | 1,000.0000 | 14.943 | 0 | 0 | 0 |

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| 2010/10/19 | R186 2010/11/04 | | | Bond Future | 7.9660 | 8.0510 | 1.067 | 0.0000 | 0.0000 | 17,532 |
| 2010/10/19 | R186 2010/11/04 | 9.25 | Call | Bond Future | 12,413.0000 | 11,529.0000 | (7.122) | 0 | 0 | 0 |
| 2010/10/19 | R186 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R186 2010/11/04 | 9.30 | Call | Bond Future | 12,858.0000 | 11,975.0000 | (6.867) | 0 | 0 | 0 |
| 2010/10/19 | R186 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2010/10/19 | R186 2010/11/04 | 9.20 | Call | Bond Future | 11,965.0000 | 11,082.0000 | (7.380) | 0 | 0 | 0 |
| 2010/10/19 | R186 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2010/10/19 | R186 2010/11/04 | 8.75 | Put | Bond Future | 8.0000 | 13.0000 | 62.500 | 0 | 0 | 0 |
| 2010/10/19 | R186 2010/11/04 | 8.75 | Call | Bond Future | 7,817.0000 | 6,939.0000 | (11.232) | 0 | 0 | 7,900 |
| 2010/10/19 | R186 2011/02/03 | | | Bond Future | 8.0200 | 8.1070 | 1.085 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R186 2011/02/03 | 9.00 | Call | Bond Future | 9,959.0000 | 9,168.0000 | (7.943) | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/02/03 | 9.00 | Put | Bond Future | 458.0000 | 557.0000 | 21.616 | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/02/03 | 9.05 | Call | Bond Future | 10,368.0000 | 9,569.0000 | (7.706) | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/02/03 | 9.05 | Put | Bond Future | 412.0000 | 503.0000 | 22.087 | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/02/03 | 8.95 | Call | Bond Future | 9,551.0000 | 8,770.0000 | (8.177) | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/02/03 | 8.95 | Put | Bond Future | 508.0000 | 617.0000 | 21.457 | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/02/03 | 7.75 | Put | Bond Future | 4,520.0000 | 5,099.0000 | 12.810 | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/02/03 | 7.75 | Call | Bond Future | 1,697.0000 | 1,386.0000 | (18.326) | 0 | 0 | 3,000 |
| 2010/10/19 | R186 2011/05/05 | | | Bond Future | 8.0760 | 8.1670 | 1.127 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R186 2011/05/05 | 8.75 | Call | Bond Future | 8,421.0000 | 7,747.0000 | (8.004) | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/05/05 | 8.75 | Put | Bond Future | 1,872.0000 | 2,113.0000 | 12.874 | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/05/05 | 8.80 | Call | Bond Future | 8,773.0000 | 8,087.0000 | (7.819) | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/05/05 | 8.80 | Put | Bond Future | 1,758.0000 | 1,988.0000 | 13.083 | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/05/05 | 8.70 | Call | Bond Future | 8,072.0000 | 7,411.0000 | (8.189) | 0 | 0 | 0 |
| 2010/10/19 | R186 2011/05/05 | 8.70 | Put | Bond Future | 1,990.0000 | 2,245.0000 | 12.814 | 0 | 0 | 0 |
| 2010/10/19 | R189 2010/11/04 | | | Bond Future | 209.7803 | 209.5571 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R189 2010/11/04 | 1.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R189 2010/11/04 | 1.75 | Put | Bond Future | 104,539.0000 | 104,528.0000 | (0.011) | 0 | 0 | 0 |
| 2010/10/19 | R189 2010/11/04 | 1.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R189 2010/11/04 | 1.80 | Put | Bond Future | 104,415.0000 | 104,404.0000 | (0.011) | 0 | 0 | 0 |
| 2010/10/19 | R189 2010/11/04 | 1.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R189 2010/11/04 | 1.70 | Put | Bond Future | 104,664.0000 | 104,652.0000 | (0.011) | 0 | 0 | 0 |
| 2010/10/19 | R197 2010/11/04 | | | Bond Future | 229.3000 | 228.2111 | (0.475) | 0.0000 | 0.0000 | 0 |

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| 2010/10/19 | R197 2010/11/04 | 3.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R197 2010/11/04 | 3.05 | Put | Bond Future | 124,003.0000 | 123,991.0000 | (0.010) | 0 | 0 | 0 |
| 2010/10/19 | R197 2010/11/04 | 3.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R197 2010/11/04 | 3.10 | Put | Bond Future | 123,387.0000 | 123,375.0000 | (0.010) | 0 | 0 | 0 |
| 2010/10/19 | R197 2010/11/04 | 3.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R197 2010/11/04 | 3.00 | Put | Bond Future | 124,623.0000 | 124,611.0000 | (0.010) | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | | | Bond Future | 6.9320 | 7.0220 | 1.298 | 0.0000 | 0.0000 | 1,488 |
| 2010/10/19 | R201 2010/11/04 | 8.50 | Call | Bond Future | 5,563.0000 | 5,233.0000 | (5.932) | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 8.55 | Call | Bond Future | 5,734.0000 | 5,405.0000 | (5.738) | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 8.45 | Call | Bond Future | 5,391.0000 | 5,062.0000 | (6.103) | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 7.50 | Call | Bond Future | 2,063.0000 | 1,740.0000 | (15.657) | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 7.50 | Put | Bond Future | 5.0000 | 12.0000 | 140.000 | 0 | 0 | 140 |
| 2010/10/19 | R201 2010/11/04 | 7.25 | Put | Bond Future | 50.0000 | 90.0000 | 80.000 | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 7.25 | Call | Bond Future | 1,208.0000 | 919.0000 | (23.924) | 0 | 0 | 140 |
| 2010/10/19 | R201 2010/11/04 | 8.00 | Call | Bond Future | 3,829.0000 | 3,499.0000 | (8.618) | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 420 |
| 2010/10/19 | R201 2010/11/04 | 6.75 | Put | Bond Future | 791.0000 | 1,055.0000 | 33.375 | 0 | 0 | 0 |
| 2010/10/19 | R201 2010/11/04 | 6.75 | Call | Bond Future | 121.0000 | 56.0000 | (53.719) | 0 | 0 | 420 |
| 2010/10/19 | R201 2011/02/03 | | | Bond Future | 6.9910 | 7.0890 | 1.402 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R201 2011/02/03 | 8.00 | Call | Bond Future | 3,514.0000 | 3,205.0000 | (8.793) | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/02/03 | 8.00 | Put | Bond Future | 95.0000 | 124.0000 | 30.526 | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/02/03 | 8.05 | Call | Bond Future | 3,668.0000 | 3,356.0000 | (8.506) | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/02/03 | 8.05 | Put | Bond Future | 83.0000 | 109.0000 | 31.325 | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/02/03 | 7.95 | Call | Bond Future | 3,360.0000 | 3,055.0000 | (9.077) | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/02/03 | 7.95 | Put | Bond Future | 107.0000 | 140.0000 | 30.841 | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/05/05 | | | Bond Future | 7.0610 | 7.1670 | 1.501 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R201 2011/05/05 | 7.75 | Call | Bond Future | 2,650.0000 | 2,391.0000 | (9.774) | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/05/05 | 7.75 | Put | Bond Future | 443.0000 | 527.0000 | 18.962 | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/05/05 | 7.80 | Call | Bond Future | 2,776.0000 | 2,511.0000 | (9.546) | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/05/05 | 7.80 | Put | Bond Future | 411.0000 | 489.0000 | 18.978 | 0 | 0 | 0 |
| 2010/10/19 | R201 2011/05/05 | 7.70 | Call | Bond Future | 2,527.0000 | 2,273.0000 | (10.051) | 0 | 0 | 0 |

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| 2010/10/19 | R201 2011/05/05 | 7.70 | Put | Bond Future | 478.0000 | 567.0000 | 18.619 | 0 | 0 | 0 |
| 2010/10/19 | R202 2010/11/04 | | | Bond Future | 0.4790 | 0.5520 | 15.240 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R202 2010/11/04 | 3.05 | Call | Bond Future | 58,242.0000 | 56,119.0000 | (3.645) | 0 | 0 | 0 |
| 2010/10/19 | R202 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R202 2010/11/04 | 3.10 | Call | Bond Future | 59,096.0000 | 56,973.0000 | (3.592) | 0 | 0 | 0 |
| 2010/10/19 | R202 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R202 2010/11/04 | 3.00 | Call | Bond Future | 57,380.0000 | 55,257.0000 | (3.700) | 0 | 0 | 0 |
| 2010/10/19 | R202 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R202 2011/05/05 | | | Bond Future | 0.4270 | 0.4220 | (1.171) | 0.0000 | 0.0000 | 6,500 |
| 2010/10/19 | R202 2011/05/05 | 2.05 | Call | Bond Future | 39,797.0000 | 39,942.0000 | 0.364 | 0 | 0 | 0 |
| 2010/10/19 | R202 2011/05/05 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R202 2011/05/05 | 2.10 | Call | Bond Future | 40,825.0000 | 40,970.0000 | 0.355 | 0 | 0 | 0 |
| 2010/10/19 | R202 2011/05/05 | 2.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R202 2011/05/05 | 2.00 | Call | Bond Future | 38,759.0000 | 38,903.0000 | 0.372 | 0 | 0 | 0 |
| 2010/10/19 | R202 2011/05/05 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R203 2010/11/04 | | | Bond Future | 7.5900 | 7.6750 | 1.120 | 0.0000 | 0.0000 | 1,918 |
| 2010/10/19 | R203 2010/11/04 | 9.25 | Call | Bond Future | 8,469.0000 | 8,013.0000 | (5.384) | 0 | 0 | 0 |
| 2010/10/19 | R203 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R203 2010/11/04 | 9.30 | Call | Bond Future | 8,710.0000 | 8,254.0000 | (5.235) | 0 | 0 | 0 |
| 2010/10/19 | R203 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R203 2010/11/04 | 9.20 | Call | Bond Future | 8,227.0000 | 7,771.0000 | (5.543) | 0 | 0 | 0 |
| 2010/10/19 | R203 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/02/03 | | | Bond Future | 7.6640 | 7.7530 | 1.161 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R203 2011/02/03 | 8.50 | Call | Bond Future | 4,535.0000 | 4,140.0000 | (8.710) | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/02/03 | 8.50 | Put | Bond Future | 300.0000 | 367.0000 | 22.333 | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/02/03 | 8.55 | Call | Bond Future | 4,751.0000 | 4,350.0000 | (8.440) | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/02/03 | 8.55 | Put | Bond Future | 270.0000 | 331.0000 | 22.593 | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/02/03 | 8.45 | Call | Bond Future | 4,322.0000 | 3,933.0000 | (9.000) | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/02/03 | 8.45 | Put | Bond Future | 334.0000 | 407.0000 | 21.856 | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/05/05 | | | Bond Future | 7.7400 | 7.8340 | 1.214 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R203 2011/05/05 | 8.25 | Call | Bond Future | 3,504.0000 | 3,177.0000 | (9.332) | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/05/05 | 8.25 | Put | Bond Future | 983.0000 | 1,126.0000 | 14.547 | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/05/05 | 8.30 | Call | Bond Future | 3,683.0000 | 3,348.0000 | (9.096) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/10/19 | R203 2011/05/05 | 8.30 | Put | Bond Future | 919.0000 | 1,054.0000 | 14.690 | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/05/05 | 8.20 | Call | Bond Future | 3,330.0000 | 3,011.0000 | (9.580) | 0 | 0 | 0 |
| 2010/10/19 | R203 2011/05/05 | 8.20 | Put | Bond Future | 1,052.0000 | 1,204.0000 | 14.449 | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | | | Bond Future | 7.7240 | 7.8140 | 1.165 | 0.0000 | 0.0000 | 2,242 |
| 2010/10/19 | R204 2010/11/04 | 9.25 | Call | Bond Future | 8,670.0000 | 8,131.0000 | (6.217) | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | 9.30 | Call | Bond Future | 8,938.0000 | 8,398.0000 | (6.042) | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | 9.20 | Call | Bond Future | 8,401.0000 | 7,862.0000 | (6.416) | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | 9.00 | Call | Bond Future | 7,316.0000 | 6,777.0000 | (7.367) | 0 | 0 | 0 |
| 2010/10/19 | R204 2010/11/04 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/02/03 | | | Bond Future | 7.7910 | 7.8850 | 1.207 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R204 2011/02/03 | 8.50 | Call | Bond Future | 4,484.0000 | 4,036.0000 | (9.991) | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/02/03 | 8.50 | Put | Bond Future | 445.0000 | 544.0000 | 22.247 | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/02/03 | 8.55 | Call | Bond Future | 4,717.0000 | 4,261.0000 | (9.667) | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/02/03 | 8.55 | Put | Bond Future | 401.0000 | 492.0000 | 22.693 | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/02/03 | 8.45 | Call | Bond Future | 4,254.0000 | 3,815.0000 | (10.320) | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/02/03 | 8.45 | Put | Bond Future | 493.0000 | 601.0000 | 21.907 | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/05/05 | | | Bond Future | 7.8650 | 7.9630 | 1.246 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R204 2011/05/05 | 8.50 | Call | Bond Future | 4,550.0000 | 4,147.0000 | (8.857) | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/05/05 | 8.50 | Put | Bond Future | 1,025.0000 | 1,176.0000 | 14.732 | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/05/05 | 8.55 | Call | Bond Future | 4,756.0000 | 4,345.0000 | (8.642) | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/05/05 | 8.55 | Put | Bond Future | 960.0000 | 1,103.0000 | 14.896 | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/05/05 | 8.45 | Call | Bond Future | 4,347.0000 | 3,952.0000 | (9.087) | 0 | 0 | 0 |
| 2010/10/19 | R204 2011/05/05 | 8.45 | Put | Bond Future | 1,093.0000 | 1,253.0000 | 14.639 | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | | | Bond Future | 6.7500 | 6.8360 | 1.274 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R206 2010/11/04 | 8.50 | Call | Bond Future | 4,857.0000 | 4,612.0000 | (5.044) | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | 8.55 | Call | Bond Future | 4,992.0000 | 4,746.0000 | (4.928) | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | 8.45 | Call | Bond Future | 4,722.0000 | 4,477.0000 | (5.188) | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | 8.45 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/10/19 | R206 2010/11/04 | 7.25 | Call | Bond Future | 1,423.0000 | 1,183.0000 | (16.866) | 0 | 0 | 150 |
| 2010/10/19 | R206 2010/11/04 | 7.25 | Put | Bond Future | 5.0000 | 11.0000 | 120.000 | 0 | 0 | 150 |
| 2010/10/19 | R206 2010/11/04 | 8.00 | Call | Bond Future | 3,499.0000 | 3,253.0000 | (7.031) | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 450 |
| 2010/10/19 | R206 2010/11/04 | 6.75 | Put | Bond Future | 263.0000 | 396.0000 | 50.570 | 0 | 0 | 0 |
| 2010/10/19 | R206 2010/11/04 | 6.75 | Call | Bond Future | 263.0000 | 150.0000 | (42.966) | 0 | 0 | 450 |
| 2010/10/19 | R206 2011/02/03 | | | Bond Future | 6.8050 | 6.8990 | 1.381 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R206 2011/02/03 | 8.00 | Call | Bond Future | 3,139.0000 | 2,902.0000 | (7.550) | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/02/03 | 8.00 | Put | Bond Future | 33.0000 | 44.0000 | 33.333 | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/02/03 | 8.05 | Call | Bond Future | 3,261.0000 | 3,022.0000 | (7.329) | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/02/03 | 8.05 | Put | Bond Future | 27.0000 | 37.0000 | 37.037 | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/02/03 | 7.95 | Call | Bond Future | 3,017.0000 | 2,781.0000 | (7.822) | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/02/03 | 7.95 | Put | Bond Future | 38.0000 | 51.0000 | 34.211 | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/05/05 | | | Bond Future | 6.8790 | 6.9830 | 1.512 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R206 2011/05/05 | 7.50 | Call | Bond Future | 1,867.0000 | 1,682.0000 | (9.909) | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/05/05 | 7.50 | Put | Bond Future | 368.0000 | 436.0000 | 18.478 | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/05/05 | 7.55 | Call | Bond Future | 1,960.0000 | 1,770.0000 | (9.694) | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/05/05 | 7.55 | Put | Bond Future | 341.0000 | 404.0000 | 18.475 | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/05/05 | 7.45 | Call | Bond Future | 1,779.0000 | 1,597.0000 | (10.230) | 0 | 0 | 0 |
| 2010/10/19 | R206 2011/05/05 | 7.45 | Put | Bond Future | 400.0000 | 471.0000 | 17.750 | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | | | Bond Future | 7.8230 | 7.9630 | 1.790 | 0.0000 | 0.0000 | 800 |
| 2010/10/19 | R207 2010/11/04 | 9.25 | Call | Bond Future | 8,495.0000 | 7,616.0000 | (10.347) | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | 9.30 | Call | Bond Future | 8,775.0000 | 7,896.0000 | (10.017) | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | 9.20 | Call | Bond Future | 8,214.0000 | 7,335.0000 | (10.701) | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | 9.40 | Call | Bond Future | 9,331.0000 | 8,453.0000 | (9.409) | 0 | 0 | 0 |
| 2010/10/19 | R207 2010/11/04 | 9.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/02/03 | | | Bond Future | 7.8860 | 8.0320 | 1.851 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R207 2011/02/03 | 8.75 | Call | Bond Future | 5,448.0000 | 4,680.0000 | (14.097) | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/02/03 | 8.75 | Put | Bond Future | 304.0000 | 431.0000 | 41.776 | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/02/03 | 8.80 | Call | Bond Future | 5,702.0000 | 4,923.0000 | (13.662) | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/02/03 | 8.80 | Put | Bond Future | 272.0000 | 387.0000 | 42.279 | 0 | 0 | 0 |

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|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/10/19 | R207 2011/02/03 | 8.70 | Call | Bond Future | 5,195.0000 | 4,440.0000 | (14.533) | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/02/03 | 8.70 | Put | Bond Future | 339.0000 | 479.0000 | 41.298 | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/05/05 | | | Bond Future | 7.9570 | 8.1090 | 1.910 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R207 2011/05/05 | 8.50 | Call | Bond Future | 4,458.0000 | 3,835.0000 | (13.975) | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/05/05 | 8.50 | Put | Bond Future | 1,262.0000 | 1,548.0000 | 22.662 | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/05/05 | 8.55 | Call | Bond Future | 4,668.0000 | 4,032.0000 | (13.625) | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/05/05 | 8.55 | Put | Bond Future | 1,184.0000 | 1,457.0000 | 23.057 | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/05/05 | 8.45 | Call | Bond Future | 4,252.0000 | 3,644.0000 | (14.299) | 0 | 0 | 0 |
| 2010/10/19 | R207 2011/05/05 | 8.45 | Put | Bond Future | 1,344.0000 | 1,645.0000 | 22.396 | 0 | 0 | 0 |
| 2010/10/19 | R208 2010/11/04 | | | Bond Future | 7.8720 | 8.0080 | 1.728 | 0.0000 | 0.0000 | 6,325 |
| 2010/10/19 | R208 2010/11/04 | 9.25 | Call | Bond Future | 8,603.0000 | 7,705.0000 | (10.438) | 0 | 0 | 0 |
| 2010/10/19 | R208 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R208 2010/11/04 | 9.30 | Call | Bond Future | 8,896.0000 | 7,997.0000 | (10.106) | 0 | 0 | 0 |
| 2010/10/19 | R208 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R208 2010/11/04 | 9.20 | Call | Bond Future | 8,310.0000 | 7,411.0000 | (10.818) | 0 | 0 | 0 |
| 2010/10/19 | R208 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/02/03 | | | Bond Future | 7.9330 | 8.0730 | 1.765 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R208 2011/02/03 | 8.75 | Call | Bond Future | 5,536.0000 | 4,777.0000 | (13.710) | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/02/03 | 8.75 | Put | Bond Future | 406.0000 | 553.0000 | 36.207 | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/02/03 | 8.80 | Call | Bond Future | 5,798.0000 | 5,027.0000 | (13.298) | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/02/03 | 8.80 | Put | Bond Future | 366.0000 | 501.0000 | 36.885 | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/02/03 | 8.70 | Call | Bond Future | 5,277.0000 | 4,531.0000 | (14.137) | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/02/03 | 8.70 | Put | Bond Future | 450.0000 | 610.0000 | 35.556 | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/05/05 | | | Bond Future | 7.9970 | 8.1420 | 1.813 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R208 2011/05/05 | 8.50 | Call | Bond Future | 4,479.0000 | 3,855.0000 | (13.932) | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/05/05 | 8.50 | Put | Bond Future | 1,341.0000 | 1,636.0000 | 21.999 | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/05/05 | 8.55 | Call | Bond Future | 4,699.0000 | 4,060.0000 | (13.599) | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/05/05 | 8.55 | Put | Bond Future | 1,257.0000 | 1,537.0000 | 22.275 | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/05/05 | 8.45 | Call | Bond Future | 4,263.0000 | 3,655.0000 | (14.262) | 0 | 0 | 0 |
| 2010/10/19 | R208 2011/05/05 | 8.45 | Put | Bond Future | 1,431.0000 | 1,742.0000 | 21.733 | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | | | Bond Future | 7.9780 | 8.0680 | 1.128 | 0.0000 | 0.0000 | 23,873 |
| 2010/10/19 | R209 2010/11/04 | 9.00 | Call | Bond Future | 8,601.0000 | 7,781.0000 | (9.534) | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 9.00 | Put | Bond Future | 0.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/10/19 | R209 2010/11/04 | 9.05 | Call | Bond Future | 8,984.0000 | 8,163.0000 | (9.138) | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 9.05 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 8.95 | Call | Bond Future | 8,216.0000 | 7,395.0000 | (9.993) | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 8.95 | Put | Bond Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 8.50 | Call | Bond Future | 4,634.0000 | 3,850.0000 | (16.918) | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 8.50 | Put | Bond Future | 48.0000 | 86.0000 | 79.167 | 0 | 0 | 54 |
| 2010/10/19 | R209 2010/11/04 | 8.25 | Put | Bond Future | 255.0000 | 408.0000 | 60.000 | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 8.25 | Call | Bond Future | 2,697.0000 | 2,029.0000 | (24.768) | 0 | 0 | 54 |
| 2010/10/19 | R209 2010/11/04 | 9.25 | Call | Bond Future | 10,481.0000 | 9,660.0000 | (7.833) | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 162 |
| 2010/10/19 | R209 2010/11/04 | 7.75 | Put | Bond Future | 2,428.0000 | 3,100.0000 | 27.677 | 0 | 0 | 0 |
| 2010/10/19 | R209 2010/11/04 | 7.75 | Call | Bond Future | 287.0000 | 138.0000 | (51.916) | 0 | 0 | 162 |
| 2010/10/19 | R209 2011/02/03 | | | Bond Future | 8.0190 | 8.1110 | 1.147 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R209 2011/02/03 | 9.00 | Call | Bond Future | 8,677.0000 | 7,947.0000 | (8.413) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/02/03 | 9.00 | Put | Bond Future | 465.0000 | 567.0000 | 21.935 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/02/03 | 9.05 | Call | Bond Future | 9,017.0000 | 8,277.0000 | (8.207) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/02/03 | 9.05 | Put | Bond Future | 423.0000 | 515.0000 | 21.749 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/02/03 | 8.95 | Call | Bond Future | 8,339.0000 | 7,617.0000 | (8.658) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/02/03 | 8.95 | Put | Bond Future | 513.0000 | 622.0000 | 21.248 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/05/05 | | | Bond Future | 8.0610 | 8.1550 | 1.166 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R209 2011/05/05 | 8.50 | Call | Bond Future | 5,930.0000 | 5,362.0000 | (9.578) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/05/05 | 8.50 | Put | Bond Future | 2,116.0000 | 2,390.0000 | 12.949 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/05/05 | 8.55 | Call | Bond Future | 6,217.0000 | 5,636.0000 | (9.345) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/05/05 | 8.55 | Put | Bond Future | 1,987.0000 | 2,248.0000 | 13.135 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/05/05 | 8.45 | Call | Bond Future | 5,646.0000 | 5,093.0000 | (9.795) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/05/05 | 8.45 | Put | Bond Future | 2,252.0000 | 2,541.0000 | 12.833 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | | | Bond Future | 8.1000 | 8.1970 | 1.198 | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R209 2011/08/04 | 8.50 | Call | Bond Future | 6,672.0000 | 6,123.0000 | (8.228) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | 8.50 | Put | Bond Future | 3,216.0000 | 3,527.0000 | 9.670 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | 8.55 | Call | Bond Future | 6,961.0000 | 6,401.0000 | (8.045) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | 8.55 | Put | Bond Future | 3,089.0000 | 3,390.0000 | 9.744 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | 8.45 | Call | Bond Future | 6,387.0000 | 5,850.0000 | (8.408) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | 8.45 | Put | Bond Future | 3,350.0000 | 3,673.0000 | 9.642 | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | 10.10 | Call | Bond Future | 15,996.0000 | 15,230.0000 | (4.789) | 0 | 0 | 0 |
| 2010/10/19 | R209 2011/08/04 | 10.10 | Put | Bond Future | 848.0000 | 943.0000 | 11.203 | 0 | 0 | 0 |

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|------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/10/19 | R210 2010/11/04 | | | Bond Future | 123.7261 | 122.5443 | (0.955) | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R210 2010/11/04 | 3.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R210 2010/11/04 | 3.10 | Put | Bond Future | 91,266.0000 | 91,245.0000 | (0.023) | 0 | 0 | 0 |
| 2010/10/19 | R210 2010/11/04 | 3.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R210 2010/11/04 | 3.15 | Put | Bond Future | 90,627.0000 | 90,606.0000 | (0.023) | 0 | 0 | 0 |
| 2010/10/19 | R210 2010/11/04 | 3.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R210 2010/11/04 | 3.05 | Put | Bond Future | 91,910.0000 | 91,889.0000 | (0.023) | 0 | 0 | 0 |
| 2010/10/19 | R211 2010/11/04 | | | Bond Future | 102.3702 | 101.9701 | (0.391) | 0.0000 | 0.0000 | 0 |
| 2010/10/19 | R211 2010/11/04 | 2.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R211 2010/11/04 | 2.75 | Put | Bond Future | 95,631.0000 | 95,611.0000 | (0.021) | 0 | 0 | 0 |
| 2010/10/19 | R211 2010/11/04 | 2.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R211 2010/11/04 | 2.80 | Put | Bond Future | 95,349.0000 | 95,330.0000 | (0.020) | 0 | 0 | 0 |
| 2010/10/19 | R211 2010/11/04 | 2.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R211 2010/11/04 | 2.70 | Put | Bond Future | 95,913.0000 | 95,894.0000 | (0.020) | 0 | 0 | 0 |
| 2010/10/19 | R212 2010/11/04 | | | Bond Future | 2.5820 | 2.5810 | (0.039) | 0.0000 | 0.0000 | 1,080 |
| 2010/10/19 | R212 2010/11/04 | 3.00 | Call | Bond Future | 3,996.0000 | 4,006.0000 | 0.250 | 0 | 0 | 0 |
| 2010/10/19 | R212 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2010/11/04 | 3.05 | Call | Bond Future | 4,462.0000 | 4,472.0000 | 0.224 | 0 | 0 | 0 |
| 2010/10/19 | R212 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2010/11/04 | 2.95 | Call | Bond Future | 3,528.0000 | 3,538.0000 | 0.283 | 0 | 0 | 0 |
| 2010/10/19 | R212 2010/11/04 | 2.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2011/02/03 | | | Bond Future | 3.0000 | 2.4910 | (16.967) | 0.0000 | 0.0000 | 110 |
| 2010/10/19 | R212 2011/02/03 | 3.00 | Call | Bond Future | 0.0000 | 4,798.0000 | 100.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2011/02/03 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2011/02/03 | 3.05 | Call | Bond Future | 0.0000 | 5,255.0000 | 100.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2011/02/03 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2011/02/03 | 2.95 | Call | Bond Future | 0.0000 | 4,338.0000 | 100.000 | 0 | 0 | 0 |
| 2010/10/19 | R212 2011/02/03 | 2.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/10/19 | TRT1 2010/11/04 | | | Index Future | 342.1960 | 340.2270 | (0.575) | 0.0000 | 0.0000 | 100 |
| 2010/10/19 | TRT1 2011/02/03 | | | Index Future | 347.2570 | 345.2590 | (0.575) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------------|-------------------------|---------------|------------|----------------|--|----------------------------------|------------------------------|---------------------|--------------------|----------------------|
| <hr/> | | | | | | | | | | |
| Total | | | | | | | | | | 146849.00 |