



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/11/2010

| 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 |
|------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/11/02 | AL7T 2010/11/04 | | | Index Future | 375.3020 | 376.2170 | 0.244 | 0.0000 | 0.0000 | 8 |
| 2010/11/02 | AL7T 2011/02/03 | | | Index Future | 380.9430 | 381.8710 | 0.244 | 0.0000 | 0.0000 | 30 |
| 2010/11/02 | ALBI 2010/11/04 | | | Index Future | 345.2060 | 346.2290 | 0.296 | 0.0000 | 0.0000 | 638 |
| 2010/11/02 | ALBI 2011/02/03 | | | Index Future | 350.3950 | 351.4330 | 0.296 | 0.0000 | 0.0000 | 1,129 |
| 2010/11/02 | ALBI 2011/05/05 | | | Index Future | 355.6160 | 356.6710 | 0.297 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | CRD1 2010/11/04 | | | Index Future | 152.1370 | 152.3600 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | CRD1 2011/02/03 | | | Index Future | 154.3920 | 154.6190 | 0.147 | 0.0000 | 0.0000 | 2 |
| 2010/11/02 | CRD1 2011/05/05 | | | Index Future | 156.6470 | 156.8780 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | GOVI 2010/11/04 | | | GOVI | 345.8940 | 346.8790 | 0.285 | 0.0000 | 0.0000 | 63 |
| 2010/11/02 | GOVI 2010/11/04 | 329.00 | Call | GOVI | 168,940.0000 | 178,790.0000 | 5.830 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2010/11/04 | 329.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2010/11/04 | 329.01 | Call | GOVI | 168,840.0000 | 178,690.0000 | 5.834 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2010/11/04 | 329.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2010/11/04 | 328.99 | Call | GOVI | 169,040.0000 | 178,890.0000 | 5.827 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2010/11/04 | 328.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/02/03 | | | GOVI | 351.0920 | 352.0920 | 0.285 | 0.0000 | 0.0000 | 139 |
| 2010/11/02 | GOVI 2011/02/03 | 343.00 | Call | GOVI | 80,920.0000 | 90,920.0000 | 12.358 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/02/03 | 343.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/02/03 | 343.01 | Call | GOVI | 80,820.0000 | 90,820.0000 | 12.373 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/02/03 | 343.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/02/03 | 342.99 | Call | GOVI | 81,020.0000 | 91,020.0000 | 12.343 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/02/03 | 342.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/05/05 | | | GOVI | 356.3240 | 357.3400 | 0.285 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | GOVI 2011/05/05 | 349.00 | Call | GOVI | 73,240.0000 | 83,400.0000 | 13.872 | 0 | 0 | 0 |

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| 2010/11/02 | GOVI 2011/05/05 | 349.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/05/05 | 349.01 | Call | GOVI | 73,140.0000 | 83,300.0000 | 13.891 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/05/05 | 349.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/05/05 | 348.99 | Call | GOVI | 73,340.0000 | 83,500.0000 | 13.853 | 0 | 0 | 0 |
| 2010/11/02 | GOVI 2011/05/05 | 348.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | IGOV 2011/02/03 | | | Index Future | 146.9570 | 146.9330 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | IGOV 2011/05/05 | | | Index Future | 149.1470 | 149.1230 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | IGOV 2011/08/04 | | | Index Future | 151.4230 | 151.3980 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | ILBI 2010/11/04 | | | Index Future | 391.9930 | 391.9730 | (0.005) | 0.0000 | 0.0000 | 17 |
| 2010/11/02 | ILBI 2011/02/03 | | | Index Future | 397.9530 | 398.0280 | 0.019 | 0.0000 | 0.0000 | 494 |
| 2010/11/02 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JBAF 2010/11/17 | | | Jibar Tradeable Future | 5.8250 | 5.8130 | (0.206) | 0.0000 | 0.0000 | 2,500 |
| 2010/11/02 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 5.7160 | 5.7180 | 0.035 | 0.0000 | 0.0000 | 2,500 |
| 2010/11/02 | JBAF 2011/01/19 | | | Jibar Tradeable Future | 5.6430 | 5.6420 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JBAF 2011/02/16 | | | Jibar Tradeable Future | 5.5690 | 5.5710 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 5.5410 | 5.5320 | (0.162) | 0.0000 | 0.0000 | 5,500 |
| 2010/11/02 | JBAF 2011/04/20 | | | Jibar Tradeable Future | 5.5410 | 5.5430 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 5.5630 | 5.5550 | (0.144) | 0.0000 | 0.0000 | 4,500 |
| 2010/11/02 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 5.6960 | 5.6970 | 0.018 | 0.0000 | 0.0000 | 13,700 |
| 2010/11/02 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.8670 | 5.8700 | 0.051 | 0.0000 | 0.0000 | 5,200 |
| 2010/11/02 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 6.0780 | 6.0840 | 0.099 | 0.0000 | 0.0000 | 0 |

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| 2010/11/02 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 6.3220 | 6.3320 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 6.4550 | 6.4550 | 0.000 | 0.0000 | 0.0000 | 40,000 |
| 2010/11/02 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6600 | 7.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JN02 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JN05 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JN10 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | JN10 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | JN10 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | JN10 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | JN10 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | JN10 2010/11/04 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | JN10 2010/11/04 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | OTH1 2010/11/04 | | | Index Future | 341.1280 | 342.3560 | 0.360 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | OTH1 2011/02/03 | | | Index Future | 346.2550 | 347.5010 | 0.360 | 0.0000 | 0.0000 | 3 |
| 2010/11/02 | OTH1 2011/05/05 | | | Index Future | 351.4150 | 352.6800 | 0.360 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R157 2010/11/04 | | | Bond Future | 7.0130 | 6.9780 | (0.499) | 0.0000 | 0.0000 | 3,626 |
| 2010/11/02 | R157 2010/11/04 | 8.50 | Call | Bond Future | 6,748.0000 | 6,912.0000 | 2.430 | 0 | 0 | 0 |
| 2010/11/02 | R157 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R157 2010/11/04 | 8.55 | Call | Bond Future | 6,967.0000 | 7,131.0000 | 2.354 | 0 | 0 | 0 |
| 2010/11/02 | R157 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R157 2010/11/04 | 8.45 | Call | Bond Future | 6,529.0000 | 6,693.0000 | 2.512 | 0 | 0 | 0 |
| 2010/11/02 | R157 2010/11/04 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R157 2010/11/04 | 7.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R157 2010/11/04 | 7.50 | Call | Bond Future | 2,262.0000 | 2,427.0000 | 7.294 | 0 | 0 | 500 |
| 2010/11/02 | R157 2011/02/03 | | | Bond Future | 7.0840 | 7.0460 | (0.536) | 0.0000 | 0.0000 | 4,205 |
| 2010/11/02 | R157 2011/02/03 | 7.90 | Call | Bond Future | 3,681.0000 | 3,833.0000 | 4.129 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/02/03 | 7.90 | Put | Bond Future | 116.0000 | 99.0000 | (14.655) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/02/03 | 7.95 | Call | Bond Future | 3,877.0000 | 4,032.0000 | 3.998 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/02/03 | 7.95 | Put | Bond Future | 98.0000 | 84.0000 | (14.286) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/02/03 | 7.85 | Call | Bond Future | 3,487.0000 | 3,637.0000 | 4.302 | 0 | 0 | 0 |

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| 2010/11/02 | R157 2011/02/03 | 7.85 | Put | Bond Future | 137.0000 | 118.0000 | (13.869) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | | | Bond Future | 7.1610 | 7.1200 | (0.573) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.75 | Call | Bond Future | 2,914.0000 | 3,045.0000 | 4.496 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.75 | Put | Bond Future | 469.0000 | 427.0000 | (8.955) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.80 | Call | Bond Future | 3,074.0000 | 3,208.0000 | 4.359 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.80 | Put | Bond Future | 424.0000 | 385.0000 | (9.198) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.70 | Call | Bond Future | 2,757.0000 | 2,885.0000 | 4.643 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.70 | Put | Bond Future | 517.0000 | 472.0000 | (8.704) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.65 | Call | Bond Future | 2,604.0000 | 2,729.0000 | 4.800 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/05/05 | 7.65 | Put | Bond Future | 569.0000 | 522.0000 | (8.260) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/08/04 | | | Bond Future | 7.2350 | 7.1900 | (0.622) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R157 2011/08/04 | 7.50 | Call | Bond Future | 2,240.0000 | 2,347.0000 | 4.777 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/08/04 | 7.50 | Put | Bond Future | 1,196.0000 | 1,125.0000 | (5.936) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/08/04 | 7.55 | Call | Bond Future | 2,361.0000 | 2,471.0000 | 4.659 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/08/04 | 7.55 | Put | Bond Future | 1,122.0000 | 1,053.0000 | (6.150) | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/08/04 | 7.45 | Call | Bond Future | 2,122.0000 | 2,226.0000 | 4.901 | 0 | 0 | 0 |
| 2010/11/02 | R157 2011/08/04 | 7.45 | Put | Bond Future | 1,274.0000 | 1,200.0000 | (5.808) | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | | | Bond Future | 8.0430 | 7.9820 | (0.758) | 0.0000 | 0.0000 | 14,466 |
| 2010/11/02 | R186 2010/11/04 | 9.25 | Call | Bond Future | 11,612.0000 | 12,246.0000 | 5.460 | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | 9.30 | Call | Bond Future | 12,057.0000 | 12,691.0000 | 5.258 | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | 9.20 | Call | Bond Future | 11,164.0000 | 11,798.0000 | 5.679 | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R186 2010/11/04 | 8.75 | Call | Bond Future | 7,008.0000 | 7,642.0000 | 9.047 | 0 | 0 | 7,900 |
| 2010/11/02 | R186 2011/02/03 | | | Bond Future | 8.1010 | 8.0390 | (0.765) | 0.0000 | 0.0000 | 23,276 |
| 2010/11/02 | R186 2011/02/03 | 9.00 | Call | Bond Future | 9,023.0000 | 9,592.0000 | 6.306 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/02/03 | 9.00 | Put | Bond Future | 351.0000 | 286.0000 | (18.519) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/02/03 | 9.05 | Call | Bond Future | 9,434.0000 | 10,010.0000 | 6.106 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/02/03 | 9.05 | Put | Bond Future | 307.0000 | 249.0000 | (18.893) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/02/03 | 8.95 | Call | Bond Future | 8,616.0000 | 9,177.0000 | 6.511 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/02/03 | 8.95 | Put | Bond Future | 402.0000 | 329.0000 | (18.159) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/02/03 | 7.75 | Put | Bond Future | 4,908.0000 | 4,464.0000 | (9.046) | 0 | 0 | 0 |

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| 2010/11/02 | R186 2011/02/03 | 7.75 | Call | Bond Future | 1,256.0000 | 1,446.0000 | 15.127 | 0 | 0 | 3,000 |
| 2010/11/02 | R186 2011/05/05 | | | Bond Future | 8.1640 | 8.1000 | (0.784) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.75 | Call | Bond Future | 7,213.0000 | 7,689.0000 | 6.599 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.75 | Put | Bond Future | 1,549.0000 | 1,382.0000 | (10.781) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.80 | Call | Bond Future | 7,558.0000 | 8,043.0000 | 6.417 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.80 | Put | Bond Future | 1,429.0000 | 1,271.0000 | (11.057) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.70 | Call | Bond Future | 6,875.0000 | 7,340.0000 | 6.764 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.70 | Put | Bond Future | 1,679.0000 | 1,501.0000 | (10.602) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.00 | Put | Bond Future | 4,577.0000 | 4,218.0000 | (7.844) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/05/05 | 8.00 | Call | Bond Future | 2,919.0000 | 3,203.0000 | 9.729 | 0 | 0 | 5,500 |
| 2010/11/02 | R186 2011/08/04 | | | Bond Future | 8.2250 | 8.1580 | (0.815) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R186 2011/08/04 | 8.25 | Call | Bond Future | 4,737.0000 | 5,085.0000 | 7.346 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/08/04 | 8.25 | Put | Bond Future | 4,491.0000 | 4,177.0000 | (6.992) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/08/04 | 8.30 | Call | Bond Future | 4,991.0000 | 5,351.0000 | 7.213 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/08/04 | 8.30 | Put | Bond Future | 4,256.0000 | 3,954.0000 | (7.096) | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/08/04 | 8.20 | Call | Bond Future | 4,490.0000 | 4,827.0000 | 7.506 | 0 | 0 | 0 |
| 2010/11/02 | R186 2011/08/04 | 8.20 | Put | Bond Future | 4,736.0000 | 4,411.0000 | (6.862) | 0 | 0 | 0 |
| 2010/11/02 | R189 2010/11/04 | | | Bond Future | 209.7087 | 209.6892 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R189 2010/11/04 | 1.75 | Call | Bond Future | 207,959.0000 | 207,939.0000 | (0.010) | 0 | 0 | 0 |
| 2010/11/02 | R189 2010/11/04 | 1.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R189 2010/11/04 | 1.80 | Call | Bond Future | 207,909.0000 | 207,889.0000 | (0.010) | 0 | 0 | 0 |
| 2010/11/02 | R189 2010/11/04 | 1.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R189 2010/11/04 | 1.70 | Call | Bond Future | 208,009.0000 | 207,989.0000 | (0.010) | 0 | 0 | 0 |
| 2010/11/02 | R189 2010/11/04 | 1.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R197 2010/11/04 | | | Bond Future | 226.8765 | 226.4245 | (0.199) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R197 2010/11/04 | 3.05 | Call | Bond Future | 223,826.0000 | 223,374.0000 | (0.202) | 0 | 0 | 0 |
| 2010/11/02 | R197 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R197 2010/11/04 | 3.10 | Call | Bond Future | 223,776.0000 | 223,324.0000 | (0.202) | 0 | 0 | 0 |
| 2010/11/02 | R197 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R197 2010/11/04 | 3.00 | Call | Bond Future | 223,876.0000 | 223,424.0000 | (0.202) | 0 | 0 | 0 |
| 2010/11/02 | R197 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | | | Bond Future | 6.8130 | 6.7670 | (0.675) | 0.0000 | 0.0000 | 1,169 |
| 2010/11/02 | R201 2010/11/04 | 8.50 | Call | Bond Future | 6,000.0000 | 6,170.0000 | 2.833 | 0 | 0 | 0 |

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| 2010/11/02 | R201 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 8.55 | Call | Bond Future | 6,172.0000 | 6,341.0000 | 2.738 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 8.45 | Call | Bond Future | 5,828.0000 | 5,998.0000 | 2.917 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 7.50 | Call | Bond Future | 2,495.0000 | 2,665.0000 | 6.814 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 7.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 140 |
| 2010/11/02 | R201 2010/11/04 | 7.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 7.25 | Call | Bond Future | 1,596.0000 | 1,765.0000 | 10.589 | 0 | 0 | 140 |
| 2010/11/02 | R201 2010/11/04 | 8.00 | Call | Bond Future | 4,266.0000 | 4,436.0000 | 3.985 | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 420 |
| 2010/11/02 | R201 2010/11/04 | 6.75 | Put | Bond Future | 276.0000 | 139.0000 | (49.638) | 0 | 0 | 0 |
| 2010/11/02 | R201 2010/11/04 | 6.75 | Call | Bond Future | 44.0000 | 76.0000 | 72.727 | 0 | 0 | 420 |
| 2010/11/02 | R201 2011/02/03 | | | Bond Future | 6.8690 | 6.8200 | (0.713) | 0.0000 | 0.0000 | 324 |
| 2010/11/02 | R201 2011/02/03 | 8.00 | Call | Bond Future | 3,861.0000 | 4,027.0000 | 4.299 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/02/03 | 8.00 | Put | Bond Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/02/03 | 8.05 | Call | Bond Future | 4,023.0000 | 4,190.0000 | 4.151 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/02/03 | 8.05 | Put | Bond Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/02/03 | 7.95 | Call | Bond Future | 3,699.0000 | 3,865.0000 | 4.488 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/02/03 | 7.95 | Put | Bond Future | 23.0000 | 19.0000 | (17.391) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/05/05 | | | Bond Future | 6.9390 | 6.8860 | (0.764) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R201 2011/05/05 | 7.75 | Call | Bond Future | 2,817.0000 | 2,963.0000 | 5.183 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/05/05 | 7.75 | Put | Bond Future | 213.0000 | 186.0000 | (12.676) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/05/05 | 7.80 | Call | Bond Future | 2,952.0000 | 3,100.0000 | 5.014 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/05/05 | 7.80 | Put | Bond Future | 190.0000 | 165.0000 | (13.158) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/05/05 | 7.70 | Call | Bond Future | 2,683.0000 | 2,827.0000 | 5.367 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/05/05 | 7.70 | Put | Bond Future | 237.0000 | 208.0000 | (12.236) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/08/04 | | | Bond Future | 7.0060 | 6.9480 | (0.828) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R201 2011/08/04 | 7.25 | Call | Bond Future | 1,601.0000 | 1,707.0000 | 6.621 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/08/04 | 7.25 | Put | Bond Future | 861.0000 | 790.0000 | (8.246) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/08/04 | 7.30 | Call | Bond Future | 1,708.0000 | 1,817.0000 | 6.382 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/08/04 | 7.30 | Put | Bond Future | 817.0000 | 749.0000 | (8.323) | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/08/04 | 7.20 | Call | Bond Future | 1,511.0000 | 1,614.0000 | 6.817 | 0 | 0 | 0 |
| 2010/11/02 | R201 2011/08/04 | 7.20 | Put | Bond Future | 922.0000 | 848.0000 | (8.026) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/11/02 | R202 2010/11/04 | | | Bond Future | 0.5740 | 0.5740 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R202 2010/11/04 | 3.05 | Call | Bond Future | 55,486.0000 | 55,486.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2010/11/04 | 3.10 | Call | Bond Future | 56,340.0000 | 56,340.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2010/11/04 | 3.00 | Call | Bond Future | 54,623.0000 | 54,623.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2011/05/05 | | | Bond Future | 0.4470 | 0.4470 | 0.000 | 0.0000 | 0.0000 | 6,500 |
| 2010/11/02 | R202 2011/05/05 | 2.05 | Call | Bond Future | 39,221.0000 | 39,221.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2011/05/05 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2011/05/05 | 2.10 | Call | Bond Future | 40,249.0000 | 40,249.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2011/05/05 | 2.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2011/05/05 | 2.00 | Call | Bond Future | 38,183.0000 | 38,183.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R202 2011/05/05 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R203 2010/11/04 | | | Bond Future | 7.5840 | 7.5480 | (0.475) | 0.0000 | 0.0000 | 1,918 |
| 2010/11/02 | R203 2010/11/04 | 9.25 | Call | Bond Future | 8,501.0000 | 8,695.0000 | 2.282 | 0 | 0 | 0 |
| 2010/11/02 | R203 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R203 2010/11/04 | 9.30 | Call | Bond Future | 8,743.0000 | 8,937.0000 | 2.219 | 0 | 0 | 0 |
| 2010/11/02 | R203 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R203 2010/11/04 | 9.20 | Call | Bond Future | 8,259.0000 | 8,453.0000 | 2.349 | 0 | 0 | 0 |
| 2010/11/02 | R203 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/02/03 | | | Bond Future | 7.6620 | 7.6240 | (0.496) | 0.0000 | 0.0000 | 1,402 |
| 2010/11/02 | R203 2011/02/03 | 8.50 | Call | Bond Future | 4,422.0000 | 4,597.0000 | 3.957 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/02/03 | 8.50 | Put | Bond Future | 177.0000 | 154.0000 | (12.994) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/02/03 | 8.55 | Call | Bond Future | 4,644.0000 | 4,822.0000 | 3.833 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/02/03 | 8.55 | Put | Bond Future | 153.0000 | 133.0000 | (13.072) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/02/03 | 8.45 | Call | Bond Future | 4,203.0000 | 4,375.0000 | 4.092 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/02/03 | 8.45 | Put | Bond Future | 205.0000 | 179.0000 | (12.683) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/05/05 | | | Bond Future | 7.7440 | 7.7040 | (0.517) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R203 2011/05/05 | 8.25 | Call | Bond Future | 3,312.0000 | 3,454.0000 | 4.287 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/05/05 | 8.25 | Put | Bond Future | 811.0000 | 752.0000 | (7.275) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/05/05 | 8.30 | Call | Bond Future | 3,488.0000 | 3,634.0000 | 4.186 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/05/05 | 8.30 | Put | Bond Future | 744.0000 | 689.0000 | (7.392) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/05/05 | 8.20 | Call | Bond Future | 3,138.0000 | 3,277.0000 | 4.430 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/11/02 | R203 2011/05/05 | 8.20 | Put | Bond Future | 881.0000 | 818.0000 | (7.151) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/08/04 | | | Bond Future | 7.8240 | 7.7820 | (0.537) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R203 2011/08/04 | 8.00 | Call | Bond Future | 2,633.0000 | 2,747.0000 | 4.330 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/08/04 | 8.00 | Put | Bond Future | 1,786.0000 | 1,696.0000 | (5.039) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/08/04 | 8.05 | Call | Bond Future | 2,772.0000 | 2,889.0000 | 4.221 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/08/04 | 8.05 | Put | Bond Future | 1,686.0000 | 1,599.0000 | (5.160) | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/08/04 | 7.95 | Call | Bond Future | 2,498.0000 | 2,608.0000 | 4.404 | 0 | 0 | 0 |
| 2010/11/02 | R203 2011/08/04 | 7.95 | Put | Bond Future | 1,891.0000 | 1,797.0000 | (4.971) | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | | | Bond Future | 7.7040 | 7.6680 | (0.467) | 0.0000 | 0.0000 | 2,242 |
| 2010/11/02 | R204 2010/11/04 | 9.25 | Call | Bond Future | 8,790.0000 | 9,007.0000 | 2.469 | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | 9.30 | Call | Bond Future | 9,058.0000 | 9,275.0000 | 2.396 | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | 9.20 | Call | Bond Future | 8,521.0000 | 8,738.0000 | 2.547 | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | 9.00 | Call | Bond Future | 7,436.0000 | 7,653.0000 | 2.918 | 0 | 0 | 0 |
| 2010/11/02 | R204 2010/11/04 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/02/03 | | | Bond Future | 7.7740 | 7.7360 | (0.489) | 0.0000 | 0.0000 | 1,876 |
| 2010/11/02 | R204 2011/02/03 | 8.50 | Call | Bond Future | 4,412.0000 | 4,602.0000 | 4.306 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/02/03 | 8.50 | Put | Bond Future | 273.0000 | 240.0000 | (12.088) | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/02/03 | 8.55 | Call | Bond Future | 4,654.0000 | 4,847.0000 | 4.147 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/02/03 | 8.55 | Put | Bond Future | 238.0000 | 208.0000 | (12.605) | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/02/03 | 8.45 | Call | Bond Future | 4,175.0000 | 4,360.0000 | 4.431 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/02/03 | 8.45 | Put | Bond Future | 314.0000 | 277.0000 | (11.783) | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/05/05 | | | Bond Future | 7.8520 | 7.8130 | (0.497) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R204 2011/05/05 | 8.50 | Call | Bond Future | 4,299.0000 | 4,467.0000 | 3.908 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/05/05 | 8.50 | Put | Bond Future | 700.0000 | 646.0000 | (7.714) | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/05/05 | 8.55 | Call | Bond Future | 4,510.0000 | 4,682.0000 | 3.814 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/05/05 | 8.55 | Put | Bond Future | 640.0000 | 590.0000 | (7.813) | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/05/05 | 8.45 | Call | Bond Future | 4,092.0000 | 4,257.0000 | 4.032 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/05/05 | 8.45 | Put | Bond Future | 765.0000 | 708.0000 | (7.451) | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/08/04 | | | Bond Future | 7.9290 | 7.8880 | (0.517) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R204 2011/08/04 | 8.00 | Call | Bond Future | 2,659.0000 | 2,778.0000 | 4.475 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/08/04 | 8.00 | Put | Bond Future | 2,269.0000 | 2,161.0000 | (4.760) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/11/02 | R204 2011/08/04 | 8.05 | Call | Bond Future | 2,808.0000 | 2,930.0000 | 4.345 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/08/04 | 8.05 | Put | Bond Future | 2,144.0000 | 2,039.0000 | (4.897) | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/08/04 | 7.95 | Call | Bond Future | 2,515.0000 | 2,630.0000 | 4.573 | 0 | 0 | 0 |
| 2010/11/02 | R204 2011/08/04 | 7.95 | Put | Bond Future | 2,399.0000 | 2,288.0000 | (4.627) | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | | | Bond Future | 6.5920 | 6.5260 | (1.001) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R206 2010/11/04 | 8.50 | Call | Bond Future | 5,310.0000 | 5,500.0000 | 3.578 | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 8.55 | Call | Bond Future | 5,445.0000 | 5,635.0000 | 3.489 | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 8.45 | Call | Bond Future | 5,176.0000 | 5,366.0000 | 3.671 | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 8.45 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 7.25 | Call | Bond Future | 1,871.0000 | 2,061.0000 | 10.155 | 0 | 0 | 150 |
| 2010/11/02 | R206 2010/11/04 | 7.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 150 |
| 2010/11/02 | R206 2010/11/04 | 8.00 | Call | Bond Future | 3,952.0000 | 4,142.0000 | 4.808 | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 450 |
| 2010/11/02 | R206 2010/11/04 | 6.75 | Put | Bond Future | 3.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2010/11/02 | R206 2010/11/04 | 6.75 | Call | Bond Future | 456.0000 | 643.0000 | 41.009 | 0 | 0 | 450 |
| 2010/11/02 | R206 2011/02/03 | | | Bond Future | 6.6390 | 6.5670 | (1.085) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R206 2011/02/03 | 8.00 | Call | Bond Future | 3,552.0000 | 3,742.0000 | 5.349 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/02/03 | 8.00 | Put | Bond Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/02/03 | 8.05 | Call | Bond Future | 3,678.0000 | 3,869.0000 | 5.193 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/02/03 | 8.05 | Put | Bond Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/02/03 | 7.95 | Call | Bond Future | 3,425.0000 | 3,615.0000 | 5.547 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/02/03 | 7.95 | Put | Bond Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/05/05 | | | Bond Future | 6.7090 | 6.6290 | (1.192) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R206 2011/05/05 | 7.50 | Call | Bond Future | 2,072.0000 | 2,238.0000 | 8.012 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/05/05 | 7.50 | Put | Bond Future | 158.0000 | 128.0000 | (18.987) | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/05/05 | 7.55 | Call | Bond Future | 2,174.0000 | 2,343.0000 | 7.774 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/05/05 | 7.55 | Put | Bond Future | 140.0000 | 113.0000 | (19.286) | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/05/05 | 7.45 | Call | Bond Future | 1,971.0000 | 2,135.0000 | 8.321 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/05/05 | 7.45 | Put | Bond Future | 176.0000 | 144.0000 | (18.182) | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/08/04 | | | Bond Future | 6.7740 | 6.6850 | (1.314) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R206 2011/08/04 | 7.00 | Call | Bond Future | 1,162.0000 | 1,282.0000 | 10.327 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/08/04 | 7.00 | Put | Bond Future | 660.0000 | 581.0000 | (11.970) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/11/02 | R206 2011/08/04 | 7.05 | Call | Bond Future | 1,229.0000 | 1,353.0000 | 10.090 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/08/04 | 7.05 | Put | Bond Future | 616.0000 | 541.0000 | (12.175) | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/08/04 | 6.95 | Call | Bond Future | 1,098.0000 | 1,214.0000 | 10.565 | 0 | 0 | 0 |
| 2010/11/02 | R206 2011/08/04 | 6.95 | Put | Bond Future | 707.0000 | 624.0000 | (11.740) | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | | | Bond Future | 7.8130 | 7.7780 | (0.448) | 0.0000 | 0.0000 | 600 |
| 2010/11/02 | R207 2010/11/04 | 9.25 | Call | Bond Future | 8,558.0000 | 8,780.0000 | 2.594 | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | 9.30 | Call | Bond Future | 8,838.0000 | 9,060.0000 | 2.512 | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | 9.20 | Call | Bond Future | 8,277.0000 | 8,499.0000 | 2.682 | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | 9.40 | Call | Bond Future | 9,394.0000 | 9,616.0000 | 2.363 | 0 | 0 | 0 |
| 2010/11/02 | R207 2010/11/04 | 9.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/02/03 | | | Bond Future | 7.8800 | 7.8420 | (0.482) | 0.0000 | 0.0000 | 1,400 |
| 2010/11/02 | R207 2011/02/03 | 8.75 | Call | Bond Future | 5,379.0000 | 5,588.0000 | 3.885 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/02/03 | 8.75 | Put | Bond Future | 198.0000 | 173.0000 | (12.626) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/02/03 | 8.80 | Call | Bond Future | 5,639.0000 | 5,851.0000 | 3.760 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/02/03 | 8.80 | Put | Bond Future | 172.0000 | 149.0000 | (13.372) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/02/03 | 8.70 | Call | Bond Future | 5,121.0000 | 5,327.0000 | 4.023 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/02/03 | 8.70 | Put | Bond Future | 228.0000 | 200.0000 | (12.281) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/05/05 | | | Bond Future | 7.9550 | 7.9160 | (0.490) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R207 2011/05/05 | 8.50 | Call | Bond Future | 4,145.0000 | 4,313.0000 | 4.053 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/05/05 | 8.50 | Put | Bond Future | 937.0000 | 870.0000 | (7.150) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/05/05 | 8.55 | Call | Bond Future | 4,356.0000 | 4,529.0000 | 3.972 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/05/05 | 8.55 | Put | Bond Future | 860.0000 | 799.0000 | (7.093) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/05/05 | 8.45 | Call | Bond Future | 3,937.0000 | 4,101.0000 | 4.166 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/05/05 | 8.45 | Put | Bond Future | 1,017.0000 | 947.0000 | (6.883) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/08/04 | | | Bond Future | 8.0290 | 7.9890 | (0.498) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R207 2011/08/04 | 8.25 | Call | Bond Future | 3,361.0000 | 3,496.0000 | 4.017 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/08/04 | 8.25 | Put | Bond Future | 2,077.0000 | 1,977.0000 | (4.815) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/08/04 | 8.30 | Call | Bond Future | 3,532.0000 | 3,671.0000 | 3.935 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/08/04 | 8.30 | Put | Bond Future | 1,960.0000 | 1,865.0000 | (4.847) | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/08/04 | 8.20 | Call | Bond Future | 3,195.0000 | 3,327.0000 | 4.131 | 0 | 0 | 0 |
| 2010/11/02 | R207 2011/08/04 | 8.20 | Put | Bond Future | 2,200.0000 | 2,097.0000 | (4.682) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/11/02 | R208 2010/11/04 | | | Bond Future | 7.9330 | 7.8880 | (0.567) | 0.0000 | 0.0000 | 6,325 |
| 2010/11/02 | R208 2010/11/04 | 9.25 | Call | Bond Future | 8,199.0000 | 8,497.0000 | 3.635 | 0 | 0 | 0 |
| 2010/11/02 | R208 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R208 2010/11/04 | 9.30 | Call | Bond Future | 8,491.0000 | 8,789.0000 | 3.510 | 0 | 0 | 0 |
| 2010/11/02 | R208 2010/11/04 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R208 2010/11/04 | 9.20 | Call | Bond Future | 7,905.0000 | 8,204.0000 | 3.782 | 0 | 0 | 0 |
| 2010/11/02 | R208 2010/11/04 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/02/03 | | | Bond Future | 7.9990 | 7.9520 | (0.588) | 0.0000 | 0.0000 | 5,596 |
| 2010/11/02 | R208 2011/02/03 | 8.75 | Call | Bond Future | 5,010.0000 | 5,272.0000 | 5.230 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/02/03 | 8.75 | Put | Bond Future | 308.0000 | 265.0000 | (13.961) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/02/03 | 8.80 | Call | Bond Future | 5,273.0000 | 5,539.0000 | 5.045 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/02/03 | 8.80 | Put | Bond Future | 270.0000 | 231.0000 | (14.444) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/02/03 | 8.70 | Call | Bond Future | 4,751.0000 | 5,008.0000 | 5.409 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/02/03 | 8.70 | Put | Bond Future | 353.0000 | 305.0000 | (13.598) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/05/05 | | | Bond Future | 8.0700 | 8.0200 | (0.620) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R208 2011/05/05 | 8.50 | Call | Bond Future | 3,859.0000 | 4,077.0000 | 5.649 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/05/05 | 8.50 | Put | Bond Future | 1,185.0000 | 1,086.0000 | (8.354) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/05/05 | 8.55 | Call | Bond Future | 4,071.0000 | 4,294.0000 | 5.478 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/05/05 | 8.55 | Put | Bond Future | 1,093.0000 | 998.0000 | (8.692) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/05/05 | 8.45 | Call | Bond Future | 3,653.0000 | 3,864.0000 | 5.776 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/05/05 | 8.45 | Put | Bond Future | 1,285.0000 | 1,178.0000 | (8.327) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/08/04 | | | Bond Future | 8.1380 | 8.0870 | (0.627) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R208 2011/08/04 | 8.25 | Call | Bond Future | 3,259.0000 | 3,432.0000 | 5.308 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/08/04 | 8.25 | Put | Bond Future | 2,568.0000 | 2,424.0000 | (5.607) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/08/04 | 8.30 | Call | Bond Future | 3,428.0000 | 3,606.0000 | 5.193 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/08/04 | 8.30 | Put | Bond Future | 2,430.0000 | 2,291.0000 | (5.720) | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/08/04 | 8.20 | Call | Bond Future | 3,095.0000 | 3,262.0000 | 5.396 | 0 | 0 | 0 |
| 2010/11/02 | R208 2011/08/04 | 8.20 | Put | Bond Future | 2,712.0000 | 2,562.0000 | (5.531) | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | | | Bond Future | 8.0820 | 8.0220 | (0.742) | 0.0000 | 0.0000 | 11,100 |
| 2010/11/02 | R209 2010/11/04 | 9.00 | Call | Bond Future | 7,653.0000 | 8,197.0000 | 7.108 | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 9.05 | Call | Bond Future | 8,035.0000 | 8,580.0000 | 6.783 | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 9.05 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/11/02 | R209 2010/11/04 | 8.95 | Call | Bond Future | 7,267.0000 | 7,811.0000 | 7.486 | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 8.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 8.50 | Call | Bond Future | 3,638.0000 | 4,183.0000 | 14.981 | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 54 |
| 2010/11/02 | R209 2010/11/04 | 8.25 | Put | Bond Future | 31.0000 | 2.0000 | (93.548) | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 8.25 | Call | Bond Future | 1,526.0000 | 2,041.0000 | 33.748 | 0 | 0 | 54 |
| 2010/11/02 | R209 2010/11/04 | 9.25 | Call | Bond Future | 9,533.0000 | 10,078.0000 | 5.717 | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 162 |
| 2010/11/02 | R209 2010/11/04 | 7.75 | Put | Bond Future | 3,089.0000 | 2,544.0000 | (17.643) | 0 | 0 | 0 |
| 2010/11/02 | R209 2010/11/04 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 162 |
| 2010/11/02 | R209 2011/02/03 | | | Bond Future | 8.1270 | 8.0650 | (0.763) | 0.0000 | 0.0000 | 23,685 |
| 2010/11/02 | R209 2011/02/03 | 9.00 | Call | Bond Future | 7,586.0000 | 8,081.0000 | 6.525 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/02/03 | 9.00 | Put | Bond Future | 349.0000 | 287.0000 | (17.765) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/02/03 | 9.05 | Call | Bond Future | 7,926.0000 | 8,427.0000 | 6.321 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/02/03 | 9.05 | Put | Bond Future | 307.0000 | 251.0000 | (18.241) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/02/03 | 8.95 | Call | Bond Future | 7,245.0000 | 7,734.0000 | 6.749 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/02/03 | 8.95 | Put | Bond Future | 394.0000 | 325.0000 | (17.513) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/05/05 | | | Bond Future | 8.1740 | 8.1110 | (0.771) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R209 2011/05/05 | 8.50 | Call | Bond Future | 4,828.0000 | 5,194.0000 | 7.581 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/05/05 | 8.50 | Put | Bond Future | 2,024.0000 | 1,830.0000 | (9.585) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/05/05 | 8.55 | Call | Bond Future | 5,096.0000 | 5,472.0000 | 7.378 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/05/05 | 8.55 | Put | Bond Future | 1,876.0000 | 1,692.0000 | (9.808) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/05/05 | 8.45 | Call | Bond Future | 4,566.0000 | 4,921.0000 | 7.775 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/05/05 | 8.45 | Put | Bond Future | 2,182.0000 | 1,976.0000 | (9.441) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | | | Bond Future | 8.2190 | 8.1540 | (0.791) | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R209 2011/08/04 | 8.50 | Call | Bond Future | 5,402.0000 | 5,754.0000 | 6.516 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | 8.50 | Put | Bond Future | 2,999.0000 | 2,779.0000 | (7.336) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | 8.55 | Call | Bond Future | 5,651.0000 | 6,012.0000 | 6.388 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | 8.55 | Put | Bond Future | 2,833.0000 | 2,621.0000 | (7.483) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | 8.45 | Call | Bond Future | 5,158.0000 | 5,501.0000 | 6.650 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | 8.45 | Put | Bond Future | 3,174.0000 | 2,945.0000 | (7.215) | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | 10.10 | Call | Bond Future | 14,485.0000 | 15,015.0000 | 3.659 | 0 | 0 | 0 |
| 2010/11/02 | R209 2011/08/04 | 10.10 | Put | Bond Future | 391.0000 | 348.0000 | (10.997) | 0 | 0 | 0 |
| 2010/11/02 | R210 2010/11/04 | | | Bond Future | 121.8152 | 121.8081 | (0.006) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/11/02 | R210 2010/11/04 | 3.10 | Call | Bond Future | 118,715.0000 | 118,708.0000 | (0.006) | 0 | 0 | 0 |
| 2010/11/02 | R210 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R210 2010/11/04 | 3.15 | Call | Bond Future | 118,665.0000 | 118,658.0000 | (0.006) | 0 | 0 | 0 |
| 2010/11/02 | R210 2010/11/04 | 3.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R210 2010/11/04 | 3.05 | Call | Bond Future | 118,765.0000 | 118,758.0000 | (0.006) | 0 | 0 | 0 |
| 2010/11/02 | R210 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R211 2010/11/04 | | | Bond Future | 2.2330 | 2.2340 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R211 2010/11/04 | 2.75 | Call | Bond Future | 2,966.0000 | 2,960.0000 | (0.202) | 0 | 0 | 0 |
| 2010/11/02 | R211 2010/11/04 | 2.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R211 2010/11/04 | 2.80 | Call | Bond Future | 3,247.0000 | 3,242.0000 | (0.154) | 0 | 0 | 0 |
| 2010/11/02 | R211 2010/11/04 | 2.80 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2010/11/02 | R211 2010/11/04 | 2.70 | Call | Bond Future | 2,683.0000 | 2,677.0000 | (0.224) | 0 | 0 | 0 |
| 2010/11/02 | R211 2010/11/04 | 2.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R211 2011/02/03 | | | Bond Future | 2.0660 | 2.0680 | 0.097 | 0.0000 | 0.0000 | 539 |
| 2010/11/02 | R211 2011/02/03 | 2.50 | Call | Bond Future | 2,429.0000 | 2,418.0000 | (0.453) | 0 | 0 | 0 |
| 2010/11/02 | R211 2011/02/03 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R211 2011/02/03 | 2.55 | Call | Bond Future | 2,705.0000 | 2,693.0000 | (0.444) | 0 | 0 | 0 |
| 2010/11/02 | R211 2011/02/03 | 2.55 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2010/11/02 | R211 2011/02/03 | 2.45 | Call | Bond Future | 2,152.0000 | 2,141.0000 | (0.511) | 0 | 0 | 0 |
| 2010/11/02 | R211 2011/02/03 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2010/11/04 | | | Bond Future | 2.6510 | 2.6520 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | R212 2010/11/04 | 3.00 | Call | Bond Future | 3,324.0000 | 3,314.0000 | (0.301) | 0 | 0 | 0 |
| 2010/11/02 | R212 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2010/11/04 | 3.05 | Call | Bond Future | 3,790.0000 | 3,780.0000 | (0.264) | 0 | 0 | 0 |
| 2010/11/02 | R212 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2010/11/04 | 2.95 | Call | Bond Future | 2,855.0000 | 2,846.0000 | (0.315) | 0 | 0 | 0 |
| 2010/11/02 | R212 2010/11/04 | 2.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2011/02/03 | | | Bond Future | 2.5650 | 2.5650 | 0.000 | 0.0000 | 0.0000 | 1,868 |
| 2010/11/02 | R212 2011/02/03 | 3.00 | Call | Bond Future | 4,084.0000 | 4,084.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2011/02/03 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2011/02/03 | 3.05 | Call | Bond Future | 4,541.0000 | 4,541.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2011/02/03 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | R212 2011/02/03 | 2.95 | Call | Bond Future | 3,624.0000 | 3,624.0000 | 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 |
|--------------|------------------|--------|-----|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2010/11/02 | R212 2011/02/03 | 2.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/11/02 | TRT1 2010/11/04 | | | Index Future | 341.8680 | 342.7930 | 0.271 | 0.0000 | 0.0000 | 0 |
| 2010/11/02 | TRT1 2011/02/03 | | | Index Future | 346.9360 | 347.8750 | 0.271 | 0.0000 | 0.0000 | 100 |
| 2010/11/02 | TRT1 2011/05/05 | | | Index Future | 352.0030 | 352.9560 | 0.271 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 208292.00 |