



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/01/2011

| 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 |
|------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/01/13 | AL7T 2011/02/03 | | | Index Future | 372.0370 | 370.4850 | (0.417) | 0.0000 | 0.0000 | 30 |
| 2011/01/13 | ALBI 2011/02/03 | | | Index Future | 343.1960 | 341.9270 | (0.370) | 0.0000 | 0.0000 | 1,123 |
| 2011/01/13 | ALBI 2011/05/05 | | | Index Future | 348.1570 | 346.8690 | (0.370) | 0.0000 | 0.0000 | 2 |
| 2011/01/13 | CRD1 2011/02/03 | | | Index Future | 153.2090 | 152.9130 | (0.193) | 0.0000 | 0.0000 | 2 |
| 2011/01/13 | CRD1 2011/05/05 | | | Index Future | 155.3030 | 155.0040 | (0.193) | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | GOVI 2011/02/03 | | | GOVI | 343.9970 | 342.7530 | (0.362) | 0.0000 | 0.0000 | 211 |
| 2011/01/13 | GOVI 2011/02/03 | 343.00 | Call | GOVI | 9,970.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/02/03 | 343.00 | Put | GOVI | 0.0000 | 2,470.0000 | 100.000 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/02/03 | 343.01 | Call | GOVI | 9,870.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/02/03 | 343.01 | Put | GOVI | 0.0000 | 2,570.0000 | 100.000 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/02/03 | 342.99 | Call | GOVI | 10,070.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/02/03 | 342.99 | Put | GOVI | 0.0000 | 2,370.0000 | 100.000 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/05/05 | | | GOVI | 348.9690 | 347.7080 | (0.361) | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | GOVI 2011/05/05 | 349.00 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/05/05 | 349.00 | Put | GOVI | 310.0000 | 12,920.0000 | 4067.742 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/05/05 | 349.01 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/05/05 | 349.01 | Put | GOVI | 410.0000 | 13,020.0000 | 3075.610 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/05/05 | 348.99 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | GOVI 2011/05/05 | 348.99 | Put | GOVI | 210.0000 | 12,820.0000 | 6004.762 | 0 | 0 | 0 |
| 2011/01/13 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | IGOV 2011/02/03 | | | Index Future | 148.4590 | 148.4690 | 0.007 | 0.0000 | 0.0000 | 8 |
| 2011/01/13 | IGOV 2011/05/05 | | | Index Future | 150.6050 | 150.6150 | 0.007 | 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 |
|------------|------------------|--------|-----|------------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/01/13 | IGOV 2011/08/04 | | | Index Future | 152.7690 | 152.7790 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | ILBI 2011/02/03 | | | Index Future | 402.3600 | 402.3890 | 0.007 | 0.0000 | 0.0000 | 370 |
| 2011/01/13 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | JBAF 2011/01/19 | | | Jibar Tradeable Future | 5.5380 | 5.5410 | 0.054 | 0.0000 | 0.0000 | 7,791 |
| 2011/01/13 | JBAF 2011/02/16 | | | Jibar Tradeable Future | 5.4940 | 5.4990 | 0.091 | 0.0000 | 0.0000 | 2,500 |
| 2011/01/13 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 5.4810 | 5.4910 | 0.182 | 0.0000 | 0.0000 | 6,890 |
| 2011/01/13 | JBAF 2011/04/20 | | | Jibar Tradeable Future | 5.4820 | 5.5030 | 0.383 | 0.0000 | 0.0000 | 2 |
| 2011/01/13 | JBAF 2011/05/18 | | | Jibar Tradeable Future | 5.4870 | 5.5140 | 0.492 | 0.0000 | 0.0000 | 2,000 |
| 2011/01/13 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 5.4930 | 5.5340 | 0.746 | 0.0000 | 0.0000 | 3,790 |
| 2011/01/13 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 5.6040 | 5.6500 | 0.821 | 0.0000 | 0.0000 | 15,590 |
| 2011/01/13 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.8560 | 5.9070 | 0.871 | 0.0000 | 0.0000 | 5,290 |
| 2011/01/13 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 6.1430 | 6.1920 | 0.798 | 0.0000 | 0.0000 | 290 |
| 2011/01/13 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 6.4710 | 6.5240 | 0.819 | 0.0000 | 0.0000 | 390 |
| 2011/01/13 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 6.7920 | 6.8380 | 0.677 | 0.0000 | 0.0000 | 41,490 |
| 2011/01/13 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 7.0400 | 7.1000 | 0.852 | 0.0000 | 0.0000 | 390 |
| 2011/01/13 | JN02 2011/02/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | JN05 2011/02/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | JN10 2011/02/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | OTH1 2011/02/03 | | | Index Future | 338.5120 | 337.1100 | (0.414) | 0.0000 | 0.0000 | 3 |
| 2011/01/13 | OTH1 2011/05/05 | | | Index Future | 343.4050 | 341.9830 | (0.414) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/01/13 | R157 2011/02/03 | | | Bond Future | 7.4430 | 7.5080 | 0.873 | 0.0000 | 0.0000 | 7,886 |
| 2011/01/13 | R157 2011/02/03 | 7.90 | Call | Bond Future | 2,024.0000 | 1,759.0000 | (13.093) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/02/03 | 7.90 | Put | Bond Future | 44.0000 | 63.0000 | 43.182 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/02/03 | 7.95 | Call | Bond Future | 2,225.0000 | 1,954.0000 | (12.180) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/02/03 | 7.95 | Put | Bond Future | 31.0000 | 44.0000 | 41.935 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/02/03 | 7.85 | Call | Bond Future | 1,827.0000 | 1,568.0000 | (14.176) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/02/03 | 7.85 | Put | Bond Future | 61.0000 | 87.0000 | 42.623 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | | | Bond Future | 7.5600 | 7.6300 | 0.926 | 0.0000 | 0.0000 | 705 |
| 2011/01/13 | R157 2011/05/05 | 7.75 | Call | Bond Future | 1,662.0000 | 1,487.0000 | (10.529) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | 7.75 | Put | Bond Future | 880.0000 | 994.0000 | 12.955 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | 7.80 | Call | Bond Future | 1,790.0000 | 1,608.0000 | (10.168) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | 7.80 | Put | Bond Future | 803.0000 | 910.0000 | 13.325 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | 7.70 | Call | Bond Future | 1,539.0000 | 1,371.0000 | (10.916) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | 7.70 | Put | Bond Future | 962.0000 | 1,083.0000 | 12.578 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | 7.65 | Call | Bond Future | 1,421.0000 | 1,261.0000 | (11.260) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/05/05 | 7.65 | Put | Bond Future | 1,050.0000 | 1,179.0000 | 12.286 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/08/04 | | | Bond Future | 7.6940 | 7.7690 | 0.975 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R157 2011/08/04 | 7.50 | Call | Bond Future | 1,194.0000 | 1,070.0000 | (10.385) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/08/04 | 7.50 | Put | Bond Future | 1,951.0000 | 2,118.0000 | 8.560 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/08/04 | 7.55 | Call | Bond Future | 1,282.0000 | 1,153.0000 | (10.062) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/08/04 | 7.55 | Put | Bond Future | 1,843.0000 | 2,005.0000 | 8.790 | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/08/04 | 7.45 | Call | Bond Future | 1,109.0000 | 991.0000 | (10.640) | 0 | 0 | 0 |
| 2011/01/13 | R157 2011/08/04 | 7.45 | Put | Bond Future | 2,062.0000 | 2,235.0000 | 8.390 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | | | Bond Future | 8.4330 | 8.4930 | 0.711 | 0.0000 | 0.0000 | 25,674 |
| 2011/01/13 | R186 2011/02/03 | 9.00 | Call | Bond Future | 5,443.0000 | 4,887.0000 | (10.215) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | 9.00 | Put | Bond Future | 84.0000 | 113.0000 | 34.524 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | 9.05 | Call | Bond Future | 5,876.0000 | 5,312.0000 | (9.598) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | 9.05 | Put | Bond Future | 62.0000 | 83.0000 | 33.871 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | 8.95 | Call | Bond Future | 5,015.0000 | 4,467.0000 | (10.927) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | 8.95 | Put | Bond Future | 114.0000 | 151.0000 | 32.456 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | 7.75 | Put | Bond Future | 6,985.0000 | 7,560.0000 | 8.232 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/02/03 | 7.75 | Call | Bond Future | 20.0000 | 10.0000 | (50.000) | 0 | 0 | 3,000 |
| 2011/01/13 | R186 2011/05/05 | | | Bond Future | 8.5130 | 8.5740 | 0.717 | 0.0000 | 0.0000 | 500 |
| 2011/01/13 | R186 2011/05/05 | 8.75 | Call | Bond Future | 4,375.0000 | 4,005.0000 | (8.457) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/01/13 | R186 2011/05/05 | 8.75 | Put | Bond Future | 2,132.0000 | 2,346.0000 | 10.038 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/05/05 | 8.80 | Call | Bond Future | 4,669.0000 | 4,286.0000 | (8.203) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/05/05 | 8.80 | Put | Bond Future | 1,961.0000 | 2,161.0000 | 10.199 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/05/05 | 8.70 | Call | Bond Future | 4,089.0000 | 3,732.0000 | (8.731) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/05/05 | 8.70 | Put | Bond Future | 2,314.0000 | 2,540.0000 | 9.767 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/05/05 | 8.00 | Put | Bond Future | 6,237.0000 | 6,663.0000 | 6.830 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/05/05 | 8.00 | Call | Bond Future | 1,158.0000 | 1,001.0000 | (13.558) | 0 | 0 | 5,500 |
| 2011/01/13 | R186 2011/08/04 | | | Bond Future | 8.5960 | 8.6600 | 0.745 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R186 2011/08/04 | 8.25 | Call | Bond Future | 2,740.0000 | 2,501.0000 | (8.723) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/08/04 | 8.25 | Put | Bond Future | 6,066.0000 | 6,428.0000 | 5.968 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/08/04 | 8.30 | Call | Bond Future | 2,935.0000 | 2,685.0000 | (8.518) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/08/04 | 8.30 | Put | Bond Future | 5,772.0000 | 6,122.0000 | 6.064 | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/08/04 | 8.20 | Call | Bond Future | 2,553.0000 | 2,325.0000 | (8.931) | 0 | 0 | 0 |
| 2011/01/13 | R186 2011/08/04 | 8.20 | Put | Bond Future | 6,371.0000 | 6,744.0000 | 5.855 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/02/03 | | | Bond Future | 7.2710 | 7.3300 | 0.811 | 0.0000 | 0.0000 | 489 |
| 2011/01/13 | R201 2011/02/03 | 8.00 | Call | Bond Future | 2,459.0000 | 2,259.0000 | (8.133) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/02/03 | 8.00 | Put | Bond Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/02/03 | 8.05 | Call | Bond Future | 2,624.0000 | 2,423.0000 | (7.660) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/02/03 | 8.05 | Put | Bond Future | 2.0000 | 2.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/02/03 | 7.95 | Call | Bond Future | 2,294.0000 | 2,095.0000 | (8.675) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/02/03 | 7.95 | Put | Bond Future | 4.0000 | 6.0000 | 50.000 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/05/05 | | | Bond Future | 7.3880 | 7.4530 | 0.880 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R201 2011/05/05 | 7.75 | Call | Bond Future | 1,596.0000 | 1,450.0000 | (9.148) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/05/05 | 7.75 | Put | Bond Future | 443.0000 | 506.0000 | 14.221 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/05/05 | 7.80 | Call | Bond Future | 1,710.0000 | 1,559.0000 | (8.830) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/05/05 | 7.80 | Put | Bond Future | 399.0000 | 457.0000 | 14.536 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/05/05 | 7.70 | Call | Bond Future | 1,486.0000 | 1,345.0000 | (9.489) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/05/05 | 7.70 | Put | Bond Future | 492.0000 | 559.0000 | 13.618 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/08/04 | | | Bond Future | 7.5260 | 7.5960 | 0.930 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R201 2011/08/04 | 7.25 | Call | Bond Future | 769.0000 | 687.0000 | (10.663) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/08/04 | 7.25 | Put | Bond Future | 1,598.0000 | 1,725.0000 | 7.947 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/08/04 | 7.30 | Call | Bond Future | 832.0000 | 746.0000 | (10.337) | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/08/04 | 7.30 | Put | Bond Future | 1,510.0000 | 1,633.0000 | 8.146 | 0 | 0 | 0 |
| 2011/01/13 | R201 2011/08/04 | 7.20 | Call | Bond Future | 709.0000 | 632.0000 | (10.860) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/01/13 | R201 2011/08/04 | 7.20 | Put | Bond Future | 1,689.0000 | 1,821.0000 | 7.815 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/02/03 | | | Bond Future | 0.4000 | 0.4010 | 0.250 | 0.0000 | 0.0000 | 3,739 |
| 2011/01/13 | R202 2011/02/03 | 3.05 | Call | Bond Future | 59,934.0000 | 59,905.0000 | (0.048) | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/02/03 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/02/03 | 3.10 | Call | Bond Future | 60,781.0000 | 60,752.0000 | (0.048) | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/02/03 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/02/03 | 3.00 | Call | Bond Future | 59,079.0000 | 59,049.0000 | (0.051) | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/02/03 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/05/05 | | | Bond Future | 0.3240 | 0.3240 | 0.000 | 0.0000 | 0.0000 | 6,500 |
| 2011/01/13 | R202 2011/05/05 | 2.05 | Call | Bond Future | 42,803.0000 | 42,803.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/05/05 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/05/05 | 2.10 | Call | Bond Future | 43,831.0000 | 43,831.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/05/05 | 2.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/05/05 | 2.00 | Call | Bond Future | 41,764.0000 | 41,764.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R202 2011/05/05 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | | | Bond Future | 8.0570 | 8.1160 | 0.732 | 0.0000 | 0.0000 | 1,404 |
| 2011/01/13 | R203 2011/02/03 | 8.50 | Call | Bond Future | 2,289.0000 | 2,014.0000 | (12.014) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | 8.50 | Put | Bond Future | 73.0000 | 96.0000 | 31.507 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | 8.55 | Call | Bond Future | 2,516.0000 | 2,235.0000 | (11.169) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | 8.55 | Put | Bond Future | 53.0000 | 71.0000 | 33.962 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | 8.45 | Call | Bond Future | 2,067.0000 | 1,800.0000 | (12.917) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | 8.45 | Put | Bond Future | 98.0000 | 130.0000 | 32.653 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | 8.00 | Put | Bond Future | 809.0000 | 974.0000 | 20.396 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/02/03 | 8.00 | Call | Bond Future | 519.0000 | 386.0000 | (25.626) | 0 | 0 | 1,000 |
| 2011/01/13 | R203 2011/05/05 | | | Bond Future | 8.1690 | 8.2310 | 0.759 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R203 2011/05/05 | 8.25 | Call | Bond Future | 1,757.0000 | 1,589.0000 | (9.562) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/05/05 | 8.25 | Put | Bond Future | 1,362.0000 | 1,496.0000 | 9.838 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/05/05 | 8.30 | Call | Bond Future | 1,894.0000 | 1,719.0000 | (9.240) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/05/05 | 8.30 | Put | Bond Future | 1,256.0000 | 1,383.0000 | 10.111 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/05/05 | 8.20 | Call | Bond Future | 1,625.0000 | 1,464.0000 | (9.908) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/05/05 | 8.20 | Put | Bond Future | 1,474.0000 | 1,615.0000 | 9.566 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/08/04 | | | Bond Future | 8.2910 | 8.3570 | 0.796 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R203 2011/08/04 | 8.00 | Call | Bond Future | 1,402.0000 | 1,277.0000 | (8.916) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/01/13 | R203 2011/08/04 | 8.00 | Put | Bond Future | 2,784.0000 | 2,969.0000 | 6.645 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/08/04 | 8.05 | Call | Bond Future | 1,503.0000 | 1,372.0000 | (8.716) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/08/04 | 8.05 | Put | Bond Future | 2,646.0000 | 2,825.0000 | 6.765 | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/08/04 | 7.95 | Call | Bond Future | 1,306.0000 | 1,186.0000 | (9.188) | 0 | 0 | 0 |
| 2011/01/13 | R203 2011/08/04 | 7.95 | Put | Bond Future | 2,927.0000 | 3,118.0000 | 6.525 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/02/03 | | | Bond Future | 8.1990 | 8.2640 | 0.793 | 0.0000 | 0.0000 | 1,926 |
| 2011/01/13 | R204 2011/02/03 | 8.50 | Call | Bond Future | 1,880.0000 | 1,576.0000 | (16.170) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/02/03 | 8.50 | Put | Bond Future | 190.0000 | 254.0000 | 33.684 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/02/03 | 8.55 | Call | Bond Future | 2,112.0000 | 1,795.0000 | (15.009) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/02/03 | 8.55 | Put | Bond Future | 145.0000 | 196.0000 | 35.172 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/02/03 | 8.45 | Call | Bond Future | 1,658.0000 | 1,369.0000 | (17.431) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/02/03 | 8.45 | Put | Bond Future | 247.0000 | 326.0000 | 31.984 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/05/05 | | | Bond Future | 8.3050 | 8.3720 | 0.807 | 0.0000 | 0.0000 | 100 |
| 2011/01/13 | R204 2011/05/05 | 8.50 | Call | Bond Future | 2,374.0000 | 2,150.0000 | (9.436) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/05/05 | 8.50 | Put | Bond Future | 1,308.0000 | 1,452.0000 | 11.009 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/05/05 | 8.55 | Call | Bond Future | 2,541.0000 | 2,309.0000 | (9.130) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/05/05 | 8.55 | Put | Bond Future | 1,204.0000 | 1,340.0000 | 11.296 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/05/05 | 8.45 | Call | Bond Future | 2,212.0000 | 1,997.0000 | (9.720) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/05/05 | 8.45 | Put | Bond Future | 1,418.0000 | 1,571.0000 | 10.790 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/08/04 | | | Bond Future | 8.4190 | 8.4900 | 0.843 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R204 2011/08/04 | 8.00 | Call | Bond Future | 1,376.0000 | 1,240.0000 | (9.884) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/08/04 | 8.00 | Put | Bond Future | 3,642.0000 | 3,884.0000 | 6.645 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/08/04 | 8.05 | Call | Bond Future | 1,479.0000 | 1,336.0000 | (9.669) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/08/04 | 8.05 | Put | Bond Future | 3,471.0000 | 3,706.0000 | 6.770 | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/08/04 | 7.95 | Call | Bond Future | 1,278.0000 | 1,148.0000 | (10.172) | 0 | 0 | 0 |
| 2011/01/13 | R204 2011/08/04 | 7.95 | Put | Bond Future | 3,819.0000 | 4,066.0000 | 6.468 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/02/03 | | | Bond Future | 6.8690 | 6.9340 | 0.946 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R206 2011/02/03 | 8.00 | Call | Bond Future | 2,937.0000 | 2,765.0000 | (5.856) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/02/03 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/02/03 | 8.05 | Call | Bond Future | 3,064.0000 | 2,893.0000 | (5.581) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/02/03 | 8.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/02/03 | 7.95 | Call | Bond Future | 2,809.0000 | 2,638.0000 | (6.088) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/02/03 | 7.95 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/01/13 | R206 2011/05/05 | | | Bond Future | 6.9810 | 7.0530 | 1.031 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R206 2011/05/05 | 7.50 | Call | Bond Future | 1,494.0000 | 1,361.0000 | (8.902) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/05/05 | 7.50 | Put | Bond Future | 243.0000 | 285.0000 | 17.284 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/05/05 | 7.55 | Call | Bond Future | 1,588.0000 | 1,450.0000 | (8.690) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/05/05 | 7.55 | Put | Bond Future | 218.0000 | 254.0000 | 16.514 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/05/05 | 7.45 | Call | Bond Future | 1,403.0000 | 1,274.0000 | (9.195) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/05/05 | 7.45 | Put | Bond Future | 272.0000 | 317.0000 | 16.544 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/08/04 | | | Bond Future | 7.1190 | 7.1990 | 1.124 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R206 2011/08/04 | 7.00 | Call | Bond Future | 707.0000 | 628.0000 | (11.174) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/08/04 | 7.00 | Put | Bond Future | 970.0000 | 1,068.0000 | 10.103 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/08/04 | 7.05 | Call | Bond Future | 759.0000 | 676.0000 | (10.935) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/08/04 | 7.05 | Put | Bond Future | 911.0000 | 1,005.0000 | 10.318 | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/08/04 | 6.95 | Call | Bond Future | 657.0000 | 581.0000 | (11.568) | 0 | 0 | 0 |
| 2011/01/13 | R206 2011/08/04 | 6.95 | Put | Bond Future | 1,031.0000 | 1,131.0000 | 9.699 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/02/03 | | | Bond Future | 8.2830 | 8.3520 | 0.833 | 0.0000 | 0.0000 | 800 |
| 2011/01/13 | R207 2011/02/03 | 8.75 | Call | Bond Future | 2,818.0000 | 2,440.0000 | (13.414) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/02/03 | 8.75 | Put | Bond Future | 83.0000 | 115.0000 | 38.554 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/02/03 | 8.80 | Call | Bond Future | 3,083.0000 | 2,698.0000 | (12.488) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/02/03 | 8.80 | Put | Bond Future | 61.0000 | 87.0000 | 42.623 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/02/03 | 8.70 | Call | Bond Future | 2,558.0000 | 2,191.0000 | (14.347) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/02/03 | 8.70 | Put | Bond Future | 111.0000 | 154.0000 | 38.739 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/05/05 | | | Bond Future | 8.3820 | 8.4540 | 0.859 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R207 2011/05/05 | 8.50 | Call | Bond Future | 2,260.0000 | 2,022.0000 | (10.531) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/05/05 | 8.50 | Put | Bond Future | 1,577.0000 | 1,757.0000 | 11.414 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/05/05 | 8.55 | Call | Bond Future | 2,427.0000 | 2,179.0000 | (10.218) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/05/05 | 8.55 | Put | Bond Future | 1,457.0000 | 1,626.0000 | 11.599 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/05/05 | 8.45 | Call | Bond Future | 2,099.0000 | 1,871.0000 | (10.862) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/05/05 | 8.45 | Put | Bond Future | 1,705.0000 | 1,894.0000 | 11.085 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/08/04 | | | Bond Future | 8.4890 | 8.5650 | 0.895 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R207 2011/08/04 | 8.25 | Call | Bond Future | 1,878.0000 | 1,695.0000 | (9.744) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/08/04 | 8.25 | Put | Bond Future | 3,242.0000 | 3,488.0000 | 7.588 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/08/04 | 8.30 | Call | Bond Future | 2,004.0000 | 1,813.0000 | (9.531) | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/08/04 | 8.30 | Put | Bond Future | 3,081.0000 | 3,318.0000 | 7.692 | 0 | 0 | 0 |
| 2011/01/13 | R207 2011/08/04 | 8.20 | Call | Bond Future | 1,756.0000 | 1,581.0000 | (9.966) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/01/13 | R207 2011/08/04 | 8.20 | Put | Bond Future | 3,409.0000 | 3,662.0000 | 7.422 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/02/03 | | | Bond Future | 8.3010 | 8.3700 | 0.831 | 0.0000 | 0.0000 | 5,598 |
| 2011/01/13 | R208 2011/02/03 | 8.75 | Call | Bond Future | 2,872.0000 | 2,478.0000 | (13.719) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/02/03 | 8.75 | Put | Bond Future | 100.0000 | 139.0000 | 39.000 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/02/03 | 8.80 | Call | Bond Future | 3,148.0000 | 2,745.0000 | (12.802) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/02/03 | 8.80 | Put | Bond Future | 74.0000 | 104.0000 | 40.541 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/02/03 | 8.70 | Call | Bond Future | 2,602.0000 | 2,219.0000 | (14.719) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/02/03 | 8.70 | Put | Bond Future | 133.0000 | 183.0000 | 37.594 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/05/05 | | | Bond Future | 8.3890 | 8.4610 | 0.858 | 0.0000 | 0.0000 | 100 |
| 2011/01/13 | R208 2011/05/05 | 8.50 | Call | Bond Future | 2,345.0000 | 2,095.0000 | (10.661) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/05/05 | 8.50 | Put | Bond Future | 1,665.0000 | 1,857.0000 | 11.532 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/05/05 | 8.55 | Call | Bond Future | 2,521.0000 | 2,260.0000 | (10.353) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/05/05 | 8.55 | Put | Bond Future | 1,536.0000 | 1,717.0000 | 11.784 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/05/05 | 8.45 | Call | Bond Future | 2,176.0000 | 1,936.0000 | (11.029) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/05/05 | 8.45 | Put | Bond Future | 1,801.0000 | 2,003.0000 | 11.216 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/08/04 | | | Bond Future | 8.4830 | 8.5590 | 0.896 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R208 2011/08/04 | 8.25 | Call | Bond Future | 1,995.0000 | 1,800.0000 | (9.774) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/08/04 | 8.25 | Put | Bond Future | 3,412.0000 | 3,673.0000 | 7.649 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/08/04 | 8.30 | Call | Bond Future | 2,131.0000 | 1,927.0000 | (9.573) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/08/04 | 8.30 | Put | Bond Future | 3,241.0000 | 3,493.0000 | 7.775 | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/08/04 | 8.20 | Call | Bond Future | 1,865.0000 | 1,678.0000 | (10.027) | 0 | 0 | 0 |
| 2011/01/13 | R208 2011/08/04 | 8.20 | Put | Bond Future | 3,589.0000 | 3,858.0000 | 7.495 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/02/03 | | | Bond Future | 8.3990 | 8.4490 | 0.595 | 0.0000 | 0.0000 | 22,596 |
| 2011/01/13 | R209 2011/02/03 | 9.00 | Call | Bond Future | 4,930.0000 | 4,521.0000 | (8.296) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/02/03 | 9.00 | Put | Bond Future | 67.0000 | 83.0000 | 23.881 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/02/03 | 9.05 | Call | Bond Future | 5,294.0000 | 4,882.0000 | (7.782) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/02/03 | 9.05 | Put | Bond Future | 49.0000 | 61.0000 | 24.490 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/02/03 | 8.95 | Call | Bond Future | 4,567.0000 | 4,164.0000 | (8.824) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/02/03 | 8.95 | Put | Bond Future | 90.0000 | 111.0000 | 23.333 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/05/05 | | | Bond Future | 8.4570 | 8.5080 | 0.603 | 0.0000 | 0.0000 | 200 |
| 2011/01/13 | R209 2011/05/05 | 8.50 | Call | Bond Future | 2,935.0000 | 2,698.0000 | (8.075) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/05/05 | 8.50 | Put | Bond Future | 2,574.0000 | 2,765.0000 | 7.420 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/05/05 | 8.55 | Call | Bond Future | 3,159.0000 | 2,912.0000 | (7.819) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/01/13 | R209 2011/05/05 | 8.55 | Put | Bond Future | 2,382.0000 | 2,563.0000 | 7.599 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/05/05 | 8.45 | Call | Bond Future | 2,718.0000 | 2,492.0000 | (8.315) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/05/05 | 8.45 | Put | Bond Future | 2,777.0000 | 2,979.0000 | 7.274 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | | | Bond Future | 8.5180 | 8.5700 | 0.610 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R209 2011/08/04 | 8.50 | Call | Bond Future | 3,626.0000 | 3,398.0000 | (6.288) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | 8.50 | Put | Bond Future | 3,776.0000 | 3,979.0000 | 5.376 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | 8.55 | Call | Bond Future | 3,839.0000 | 3,604.0000 | (6.121) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | 8.55 | Put | Bond Future | 3,574.0000 | 3,769.0000 | 5.456 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | 8.45 | Call | Bond Future | 3,418.0000 | 3,199.0000 | (6.407) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | 8.45 | Put | Bond Future | 3,987.0000 | 4,199.0000 | 5.317 | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | 10.10 | Call | Bond Future | 12,069.0000 | 11,679.0000 | (3.231) | 0 | 0 | 0 |
| 2011/01/13 | R209 2011/08/04 | 10.10 | Put | Bond Future | 528.0000 | 568.0000 | 7.576 | 0 | 0 | 0 |
| 2011/01/13 | R210 2011/02/03 | | | Bond Future | 0.9820 | 0.9820 | 0.000 | 0.0000 | 0.0000 | 2 |
| 2011/01/13 | R210 2011/02/03 | 3.10 | Call | Bond Future | 32,078.0000 | 32,078.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R210 2011/02/03 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R210 2011/02/03 | 3.15 | Call | Bond Future | 32,710.0000 | 32,710.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R210 2011/02/03 | 3.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R210 2011/02/03 | 3.05 | Call | Bond Future | 31,441.0000 | 31,441.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R210 2011/02/03 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R211 2011/02/03 | | | Bond Future | 1.7260 | 1.7060 | (1.159) | 0.0000 | 0.0000 | 589 |
| 2011/01/13 | R211 2011/02/03 | 2.50 | Call | Bond Future | 4,378.0000 | 4,494.0000 | 2.650 | 0 | 0 | 0 |
| 2011/01/13 | R211 2011/02/03 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R211 2011/02/03 | 2.55 | Call | Bond Future | 4,654.0000 | 4,770.0000 | 2.492 | 0 | 0 | 0 |
| 2011/01/13 | R211 2011/02/03 | 2.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R211 2011/02/03 | 2.45 | Call | Bond Future | 4,102.0000 | 4,218.0000 | 2.828 | 0 | 0 | 0 |
| 2011/01/13 | R211 2011/02/03 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R212 2011/02/03 | | | Bond Future | 2.5070 | 2.5070 | 0.000 | 0.0000 | 0.0000 | 2,518 |
| 2011/01/13 | R212 2011/02/03 | 3.00 | Call | Bond Future | 4,643.0000 | 4,643.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R212 2011/02/03 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R212 2011/02/03 | 3.05 | Call | Bond Future | 5,100.0000 | 5,100.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R212 2011/02/03 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R212 2011/02/03 | 2.95 | Call | Bond Future | 4,183.0000 | 4,183.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R212 2011/02/03 | 2.95 | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2011/01/13 | R213 2011/02/03 | | | Bond Future | 8.5010 | 8.5560 | 0.647 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R213 2011/02/03 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/02/03 | 8.00 | Put | Bond Future | 4,425.0000 | 4,890.0000 | 10.508 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/02/03 | 8.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/02/03 | 8.05 | Put | Bond Future | 3,968.0000 | 4,434.0000 | 11.744 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/02/03 | 7.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/02/03 | 7.95 | Put | Bond Future | 4,885.0000 | 5,351.0000 | 9.539 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/05/05 | | | Bond Future | 8.5670 | 8.6230 | 0.654 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R213 2011/05/05 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/05/05 | 8.00 | Put | Bond Future | 4,963.0000 | 5,431.0000 | 9.430 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/05/05 | 8.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/05/05 | 8.05 | Put | Bond Future | 4,508.0000 | 4,976.0000 | 10.382 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/05/05 | 7.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/05/05 | 7.95 | Put | Bond Future | 5,421.0000 | 5,889.0000 | 8.633 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/08/04 | | | Bond Future | 8.6360 | 8.6940 | 0.672 | 0.0000 | 0.0000 | 0 |
| 2011/01/13 | R213 2011/08/04 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/08/04 | 8.00 | Put | Bond Future | 5,515.0000 | 5,992.0000 | 8.649 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/08/04 | 8.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/08/04 | 8.05 | Put | Bond Future | 5,062.0000 | 5,540.0000 | 9.443 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/08/04 | 7.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/01/13 | R213 2011/08/04 | 7.95 | Put | Bond Future | 5,971.0000 | 6,448.0000 | 7.989 | 0 | 0 | 0 |
| 2011/01/13 | TRT1 2011/02/03 | | | Index Future | 339.8930 | 338.7560 | (0.335) | 0.0000 | 0.0000 | 100 |
| 2011/01/13 | TRT1 2011/05/05 | | | Index Future | 344.5380 | 343.3860 | (0.334) | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 179088.00 |