



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/12/2009

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2009/12/01 | AL13 2010/02/04  |        |      | Index Future       | 253.9620                    | 254.0730              | 0.044             | 0.0000       | 0.0000      | 44            |
| 2009/12/01 | AL7T 2010/02/04  |        |      | Index Future       | 322.4800                    | 323.7450              | 0.392             | 0.0000       | 0.0000      | 58            |
| 2009/12/01 | ALBI 2010/02/04  |        |      | Index Future       | 299.3420                    | 300.4200              | 0.360             | 0.0000       | 0.0000      | 592           |
| 2009/12/01 | ALBI 2010/05/06  |        |      | Index Future       | 304.8290                    | 305.9270              | 0.360             | 0.0000       | 0.0000      | 127           |
| 2009/12/01 | ALBI 2010/08/05  |        |      | Index Future       | 310.0980                    | 311.2330              | 0.366             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | CRD1 2010/02/04  |        |      | Index Future       | 130.6340                    | 130.8730              | 0.183             | 0.0000       | 0.0000      | 2             |
| 2009/12/01 | CRD1 2010/05/06  |        |      | Index Future       | 133.0290                    | 133.2710              | 0.182             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | GOVI 2010/02/04  |        |      | GOVI               | 301.0470                    | 302.1470              | 0.365             | 0.0000       | 0.0000      | 1,132         |
| 2009/12/01 | GOVI 2010/02/04  | 304.00 | Call | GOVI               | 15,279.0000                 | 19,130.0000           | 25.205            | 0            | 0           | 0             |
| 2009/12/01 | GOVI 2010/02/04  | 304.00 | Put  | GOVI               | 44,809.0000                 | 37,660.0000           | (15.954)          | 0            | 0           | 0             |
| 2009/12/01 | GOVI 2010/05/06  |        |      | GOVI               | 306.5650                    | 307.6850              | 0.365             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | GOVI 2010/05/06  | 309.80 | Call | GOVI               | 40,187.0000                 | 44,849.0000           | 11.601            | 0            | 0           | 0             |
| 2009/12/01 | GOVI 2010/05/06  | 309.80 | Put  | GOVI               | 72,537.0000                 | 65,999.0000           | (9.013)           | 0            | 0           | 0             |
| 2009/12/01 | GOVI 2010/08/05  |        |      | GOVI               | 312.2780                    | 313.4180              | 0.365             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | GOVI 2010/08/05  | 315.60 | Call | GOVI               | 52,458.0000                 | 57,411.0000           | 9.442             | 0            | 0           | 0             |
| 2009/12/01 | GOVI 2010/08/05  | 315.60 | Put  | GOVI               | 85,678.0000                 | 79,231.0000           | (7.525)           | 0            | 0           | 0             |
| 2009/12/01 | GVIX 2029/01/01  |        |      | LIVE INDEX         | 110.0000                    | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | ILBI 2010/02/04  |        |      | Index Future       | 363.4300                    | 363.3940              | (0.010)           | 0.0000       | 0.0000      | 425           |
| 2009/12/01 | J153 2010/08/31  |        |      | Interest Rate Swap | 6.9124                      | 6.8941                | (0.265)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | J157 2015/09/15  |        |      | Interest Rate Swap | 8.7620                      | 8.8220                | 0.685             | 0.0000       | 0.0000      | 0             |

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| 2009/12/01 | J186 2026/12/21  |        |     | Interest Rate Swap     | 8.5930                      | 8.6830                | 1.047             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | J201 2014/12/22  |        |     | Interest Rate Swap     | 8.6060                      | 8.6550                | 0.569             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | J203 2017/09/15  |        |     | Interest Rate Swap     | 8.9050                      | 8.9750                | 0.786             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | J204 2018/12/21  |        |     | Interest Rate Swap     | 8.8830                      | 8.9620                | 0.889             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | J207 2020/01/15  |        |     | Interest Rate Swap     | 8.9110                      | 8.9970                | 0.965             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2009/12/15  |        |     | Jibar Tradeable Future | 7.2050                      | 7.2300                | 0.347             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/01/20  |        |     | Jibar Tradeable Future | 7.1340                      | 7.1600                | 0.364             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/02/17  |        |     | Jibar Tradeable Future | 7.0630                      | 7.0800                | 0.241             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/03/17  |        |     | Jibar Tradeable Future | 7.0380                      | 7.0500                | 0.171             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/04/21  |        |     | Jibar Tradeable Future | 7.0330                      | 7.0500                | 0.242             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/05/19  |        |     | Jibar Tradeable Future | 7.0540                      | 7.0700                | 0.227             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/06/15  |        |     | Jibar Tradeable Future | 7.0870                      | 7.1000                | 0.183             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/09/15  |        |     | Jibar Tradeable Future | 7.2710                      | 7.2700                | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2010/12/15  |        |     | Jibar Tradeable Future | 7.4940                      | 7.4900                | (0.053)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2011/03/16  |        |     | Jibar Tradeable Future | 7.8410                      | 7.8400                | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2011/06/15  |        |     | Jibar Tradeable Future | 8.2430                      | 8.2200                | (0.279)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JBAF 2011/09/21  |        |     | Jibar Tradeable Future | 8.6080                      | 8.6400                | 0.372             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JFRA 2010/02/04  |        |     | Jibar Tradeable Future | 6.9660                      | 6.9770                | 0.158             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JFRA 2010/05/06  |        |     | Jibar Tradeable Future | 7.1040                      | 7.1210                | 0.239             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JFRA 2010/08/05  |        |     | Jibar Tradeable Future | 7.3280                      | 7.3290                | 0.014             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JFRA 2010/11/04  |        |     | Jibar Tradeable Future | 7.6340                      | 7.6600                | 0.341             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JN02 2010/02/04  |        |     | JNOTE                  | 7.8510                      | 7.8810                | 0.382             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JN05 2010/02/04  |        |     | JNOTE                  | 8.7350                      | 8.7940                | 0.675             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JN10 2010/02/04  |        |     | JNOTE                  | 8.9350                      | 9.0270                | 1.030             | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JROD 2009/12/31  |        |     | Rodi                   | 6.8520                      | 6.8420                | (0.146)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JROD 2010/01/29  |        |     | Rodi                   | 7.0340                      | 7.0090                | (0.355)           | 0.0000       | 0.0000      | 0             |

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| 2009/12/01 | JROD 2010/02/26  |        |      | Rodi         | 7.0020                         | 6.9840                   | (0.257)              | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | JROD 2010/03/31  |        |      | Rodi         | 7.2000                         | 7.1840                   | (0.222)              | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | OTH1 2010/02/04  |        |      | Index Future | 289.9900                       | 290.9710                 | 0.338                | 0.0000       | 0.0000      | 3             |
| 2009/12/01 | OTH1 2010/05/06  |        |      | Index Future | 295.3050                       | 296.3040                 | 0.338                | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R155 2010/02/04  |        |      | Bond Future  | 7.6060                         | 7.5810                   | (0.329)              | 0.0000       | 0.0000      | 31            |
| 2009/12/01 | R155 2010/02/04  | 7.50   | Call | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2009/12/01 | R155 2010/02/04  | 7.50   | Put  | Bond Future  | 161.0000                       | 123.0000                 | (23.602)             | 0            | 0           | 0             |
| 2009/12/01 | R157 2010/02/04  |        |      | Bond Future  | 8.4900                         | 8.4360                   | (0.636)              | 0.0000       | 0.0000      | 6,576         |
| 2009/12/01 | R157 2010/02/04  | 7.75   | Call | Bond Future  | 122.0000                       | 146.0000                 | 19.672               | 0            | 0           | 0             |
| 2009/12/01 | R157 2010/02/04  | 7.75   | Put  | Bond Future  | 3,880.0000                     | 3,635.0000               | (6.314)              | 0            | 0           | 0             |
| 2009/12/01 | R157 2010/05/06  |        |      | Bond Future  | 8.5630                         | 8.5060                   | (0.666)              | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R157 2010/05/06  | 8.50   | Call | Bond Future  | 1,544.0000                     | 1,672.0000               | 8.290                | 0            | 0           | 0             |
| 2009/12/01 | R157 2010/05/06  | 8.50   | Put  | Bond Future  | 1,845.0000                     | 1,701.0000               | (7.805)              | 0            | 0           | 0             |
| 2009/12/01 | R157 2010/08/05  |        |      | Bond Future  | 8.6080                         | 8.5480                   | (0.697)              | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R157 2010/08/05  | 8.75   | Call | Bond Future  | 2,432.0000                     | 2,583.0000               | 6.209                | 0            | 0           | 0             |
| 2009/12/01 | R157 2010/08/05  | 8.75   | Put  | Bond Future  | 1,787.0000                     | 1,665.0000               | (6.827)              | 0            | 0           | 0             |
| 2009/12/01 | R186 2010/02/04  |        |      | Bond Future  | 9.1840                         | 9.1110                   | (0.795)              | 0.0000       | 0.0000      | 10,112        |
| 2009/12/01 | R186 2010/02/04  | 8.25   | Call | Bond Future  | 123.0000                       | 159.0000                 | 29.268               | 0            | 0           | 0             |
| 2009/12/01 | R186 2010/02/04  | 8.25   | Put  | Bond Future  | 9,244.0000                     | 8,605.0000               | (6.913)              | 0            | 0           | 0             |
| 2009/12/01 | R186 2010/05/06  |        |      | Bond Future  | 9.2350                         | 9.1600                   | (0.812)              | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R186 2010/05/06  | 9.00   | Call | Bond Future  | 2,506.0000                     | 2,791.0000               | 11.373               | 0            | 0           | 0             |
| 2009/12/01 | R186 2010/05/06  | 9.00   | Put  | Bond Future  | 4,671.0000                     | 4,272.0000               | (8.542)              | 0            | 0           | 0             |
| 2009/12/01 | R186 2010/08/05  |        |      | Bond Future  | 9.2730                         | 9.1960                   | (0.830)              | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R186 2010/08/05  | 9.25   | Call | Bond Future  | 4,299.0000                     | 4,654.0000               | 8.258                | 0            | 0           | 0             |
| 2009/12/01 | R186 2010/08/05  | 9.25   | Put  | Bond Future  | 4,506.0000                     | 4,167.0000               | (7.523)              | 0            | 0           | 0             |
| 2009/12/01 | R201 2010/02/04  |        |      | Bond Future  | 8.5420                         | 8.4880                   | (0.632)              | 0.0000       | 0.0000      | 486           |
| 2009/12/01 | R201 2010/02/04  | 7.50   | Call | Bond Future  | 28.0000                        | 34.0000                  | 21.429               | 0            | 0           | 0             |
| 2009/12/01 | R201 2010/02/04  | 7.50   | Put  | Bond Future  | 4,232.0000                     | 4,025.0000               | (4.891)              | 0            | 0           | 0             |
| 2009/12/01 | R201 2010/05/06  |        |      | Bond Future  | 8.6120                         | 8.5550                   | (0.662)              | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R201 2010/05/06  | 8.50   | Call | Bond Future  | 1,161.0000                     | 1,258.0000               | 8.355                | 0            | 0           | 0             |
| 2009/12/01 | R201 2010/05/06  | 8.50   | Put  | Bond Future  | 1,583.0000                     | 1,465.0000               | (7.454)              | 0            | 0           | 0             |

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| 2009/12/01 | R201 2010/08/05  |        |      | Bond Future | 8.6540                      | 8.5940                | (0.693)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R201 2010/08/05  | 9.00   | Call | Bond Future | 2,400.0000                  | 2,532.0000            | 5.500             | 0            | 0           | 0             |
| 2009/12/01 | R201 2010/08/05  | 9.00   | Put  | Bond Future | 1,171.0000                  | 1,088.0000            | (7.088)           | 0            | 0           | 0             |
| 2009/12/01 | R203 2010/02/04  |        |      | Bond Future | 9.1160                      | 9.0630                | (0.581)           | 0.0000       | 0.0000      | 1,570         |
| 2009/12/01 | R203 2010/02/04  | 8.20   | Call | Bond Future | 86.0000                     | 102.0000              | 18.605            | 0            | 0           | 0             |
| 2009/12/01 | R203 2010/02/04  | 8.20   | Put  | Bond Future | 5,038.0000                  | 4,776.0000            | (5.200)           | 0            | 0           | 0             |
| 2009/12/01 | R203 2010/05/06  |        |      | Bond Future | 9.1890                      | 9.1340                | (0.599)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R203 2010/05/06  | 9.00   | Call | Bond Future | 1,516.0000                  | 1,634.0000            | 7.784             | 0            | 0           | 0             |
| 2009/12/01 | R203 2010/05/06  | 9.00   | Put  | Bond Future | 2,485.0000                  | 2,322.0000            | (6.559)           | 0            | 0           | 0             |
| 2009/12/01 | R203 2010/08/05  |        |      | Bond Future | 9.2420                      | 9.1840                | (0.628)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R203 2010/08/05  | 9.25   | Call | Bond Future | 2,571.0000                  | 2,717.0000            | 5.679             | 0            | 0           | 0             |
| 2009/12/01 | R203 2010/08/05  | 9.25   | Put  | Bond Future | 2,531.0000                  | 2,389.0000            | (5.610)           | 0            | 0           | 0             |
| 2009/12/01 | R204 2010/02/04  |        |      | Bond Future | 9.1060                      | 9.0540                | (0.571)           | 0.0000       | 0.0000      | 4,207         |
| 2009/12/01 | R204 2010/02/04  | 8.20   | Call | Bond Future | 96.0000                     | 114.0000              | 18.750            | 0            | 0           | 0             |
| 2009/12/01 | R204 2010/02/04  | 8.20   | Put  | Bond Future | 5,484.0000                  | 5,203.0000            | (5.124)           | 0            | 0           | 0             |
| 2009/12/01 | R204 2010/02/04  | 9.00   | Call | Bond Future | 1,136.0000                  | 1,261.0000            | 11.004            | 0            | 0           | 100           |
| 2009/12/01 | R204 2010/02/04  | 9.00   | Put  | Bond Future | 1,747.0000                  | 1,573.0000            | (9.960)           | 0            | 0           | 200           |
| 2009/12/01 | R204 2010/02/04  | 8.50   | Call | Bond Future | 289.0000                    | 334.0000              | 15.571            | 0            | 0           | 200           |
| 2009/12/01 | R204 2010/02/04  | 8.50   | Put  | Bond Future | 3,850.0000                  | 3,596.0000            | (6.597)           | 0            | 0           | 0             |
| 2009/12/01 | R204 2010/05/06  |        |      | Bond Future | 9.1730                      | 9.1180                | (0.600)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R204 2010/05/06  | 9.00   | Call | Bond Future | 1,697.0000                  | 1,830.0000            | 7.837             | 0            | 0           | 0             |
| 2009/12/01 | R204 2010/05/06  | 9.00   | Put  | Bond Future | 2,673.0000                  | 2,497.0000            | (6.584)           | 0            | 0           | 0             |
| 2009/12/01 | R204 2010/08/05  |        |      | Bond Future | 9.2220                      | 9.1650                | (0.618)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R204 2010/08/05  | 9.25   | Call | Bond Future | 2,837.0000                  | 2,998.0000            | 5.675             | 0            | 0           | 0             |
| 2009/12/01 | R204 2010/08/05  | 9.25   | Put  | Bond Future | 2,684.0000                  | 2,532.0000            | (5.663)           | 0            | 0           | 0             |
| 2009/12/01 | R206 2010/02/04  |        |      | Bond Future | 8.5930                      | 8.5500                | (0.500)           | 0.0000       | 0.0000      | 2             |
| 2009/12/01 | R206 2010/02/04  | 7.50   | Call | Bond Future | 18.0000                     | 21.0000               | 16.667            | 0            | 0           | 0             |
| 2009/12/01 | R206 2010/02/04  | 7.50   | Put  | Bond Future | 3,601.0000                  | 3,466.0000            | (3.749)           | 0            | 0           | 0             |
| 2009/12/01 | R206 2010/05/06  |        |      | Bond Future | 8.6840                      | 8.6370                | (0.541)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R206 2010/05/06  | 8.75   | Call | Bond Future | 1,217.0000                  | 1,291.0000            | 6.081             | 0            | 0           | 0             |
| 2009/12/01 | R206 2010/05/06  | 8.75   | Put  | Bond Future | 1,018.0000                  | 949.0000              | (6.778)           | 0            | 0           | 0             |
| 2009/12/01 | R206 2010/08/05  |        |      | Bond Future | 8.7450                      | 8.6940                | (0.583)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R206 2010/08/05  | 9.00   | Call | Bond Future | 1,787.0000                  | 1,871.0000            | 4.701             | 0            | 0           | 0             |

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| 2009/12/01 | R206 2010/08/05  | 9.00   | Put  | Bond Future  | 1,065.0000                  | 1,004.0000            | (5.728)           | 0            | 0           | 0             |
| 2009/12/01 | R207 2010/02/04  |        |      | Bond Future  | 9.2650                      | 9.1920                | (0.788)           | 0.0000       | 0.0000      | 600           |
| 2009/12/01 | R207 2010/02/04  | 8.25   | Call | Bond Future  | 66.0000                     | 85.0000               | 28.788            | 0            | 0           | 0             |
| 2009/12/01 | R207 2010/02/04  | 8.25   | Put  | Bond Future  | 6,278.0000                  | 5,868.0000            | (6.531)           | 0            | 0           | 0             |
| 2009/12/01 | R207 2010/05/06  |        |      | Bond Future  | 9.3330                      | 9.2580                | (0.804)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R207 2010/05/06  | 9.25   | Call | Bond Future  | 2,034.0000                  | 2,240.0000            | 10.128            | 0            | 0           | 0             |
| 2009/12/01 | R207 2010/05/06  | 9.25   | Put  | Bond Future  | 2,512.0000                  | 2,286.0000            | (8.997)           | 0            | 0           | 0             |
| 2009/12/01 | R207 2010/08/05  |        |      | Bond Future  | 9.3860                      | 9.3080                | (0.831)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R207 2010/08/05  | 9.50   | Call | Bond Future  | 3,249.0000                  | 3,491.0000            | 7.448             | 0            | 0           | 0             |
| 2009/12/01 | R207 2010/08/05  | 9.50   | Put  | Bond Future  | 2,611.0000                  | 2,412.0000            | (7.622)           | 0            | 0           | 0             |
| 2009/12/01 | R208 2010/02/04  |        |      | Bond Future  | 9.2620                      | 9.1890                | (0.788)           | 0.0000       | 0.0000      | 5,004         |
| 2009/12/01 | R208 2010/02/04  | 8.50   | Call | Bond Future  | 179.0000                    | 225.0000              | 25.698            | 0            | 0           | 0             |
| 2009/12/01 | R208 2010/02/04  | 8.50   | Put  | Bond Future  | 4,966.0000                  | 4,569.0000            | (7.994)           | 0            | 0           | 0             |
| 2009/12/01 | R208 2010/05/06  |        |      | Bond Future  | 9.3220                      | 9.2470                | (0.805)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R208 2010/05/06  | 9.25   | Call | Bond Future  | 2,129.0000                  | 2,346.0000            | 10.193            | 0            | 0           | 0             |
| 2009/12/01 | R208 2010/05/06  | 9.25   | Put  | Bond Future  | 2,559.0000                  | 2,328.0000            | (9.027)           | 0            | 0           | 0             |
| 2009/12/01 | R208 2010/08/05  |        |      | Bond Future  | 9.3670                      | 9.2900                | (0.822)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R208 2010/08/05  | 9.50   | Call | Bond Future  | 3,381.0000                  | 3,634.0000            | 7.483             | 0            | 0           | 0             |
| 2009/12/01 | R208 2010/08/05  | 9.50   | Put  | Bond Future  | 2,606.0000                  | 2,406.0000            | (7.675)           | 0            | 0           | 0             |
| 2009/12/01 | R209 2010/02/04  |        |      | Bond Future  | 8.9400                      | 8.8790                | (0.682)           | 0.0000       | 0.0000      | 1,800         |
| 2009/12/01 | R209 2010/02/04  | 7.50   | Call | Bond Future  | 6.0000                      | 8.0000                | 33.333            | 0            | 0           | 2,500         |
| 2009/12/01 | R209 2010/02/04  | 7.50   | Put  | Bond Future  | 12,804.0000                 | 12,328.0000           | (3.718)           | 0            | 0           | 0             |
| 2009/12/01 | R209 2010/02/04  | 10.00  | Call | Bond Future  | 7,676.0000                  | 8,125.0000            | 5.849             | 0            | 0           | 0             |
| 2009/12/01 | R209 2010/02/04  | 10.00  | Put  | Bond Future  | 131.0000                    | 102.0000              | (22.137)          | 0            | 0           | 0             |
| 2009/12/01 | R209 2010/05/06  |        |      | Bond Future  | 8.9740                      | 8.9110                | (0.702)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R209 2010/05/06  | 8.50   | Call | Bond Future  | 1,386.0000                  | 1,539.0000            | 11.039            | 0            | 0           | 0             |
| 2009/12/01 | R209 2010/05/06  | 8.50   | Put  | Bond Future  | 5,210.0000                  | 4,873.0000            | (6.468)           | 0            | 0           | 0             |
| 2009/12/01 | R209 2010/08/05  |        |      | Bond Future  | 8.9960                      | 8.9310                | (0.723)           | 0.0000       | 0.0000      | 0             |
| 2009/12/01 | R209 2010/08/05  | 8.75   | Call | Bond Future  | 2,869.0000                  | 3,090.0000            | 7.703             | 0            | 0           | 0             |
| 2009/12/01 | R209 2010/08/05  | 8.75   | Put  | Bond Future  | 4,804.0000                  | 4,522.0000            | (5.870)           | 0            | 0           | 0             |
| 2009/12/01 | TRT1 2010/02/04  |        |      | Index Future | 297.3070                    | 298.3860              | 0.363             | 0.0000       | 0.0000      | 100           |
| 2009/12/01 | TRT1 2010/05/06  |        |      | Index Future | 302.7560                    | 303.8550              | 0.363             | 0.0000       | 0.0000      | 0             |

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

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| Total | 35871.00 |
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