



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/07/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/07/08 | AL7T 2010/08/05  |        |      | Index Future       | 348.5060                    | 350.7120              | 0.633             | 0.0000       | 0.0000      | 58            |
| 2010/07/08 | ALBI 2010/08/05  |        |      | Index Future       | 322.8530                    | 322.9860              | 0.041             | 0.0000       | 0.0000      | 1,255         |
| 2010/07/08 | ALBI 2010/11/04  |        |      | Index Future       | 328.2240                    | 328.3590              | 0.041             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | CRD1 2010/08/05  |        |      | Index Future       | 142.7860                    | 142.8420              | 0.039             | 0.0000       | 0.0000      | 2             |
| 2010/07/08 | CRD1 2010/11/04  |        |      | Index Future       | 145.1610                    | 145.2180              | 0.039             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | GOVI 2010/08/05  |        |      | GOVI               | 324.0470                    | 324.1640              | 0.036             | 0.0000       | 0.0000      | 326           |
| 2010/07/08 | GOVI 2010/08/05  | 315.60 | Call | GOVI               | 86,514.0000                 | 87,455.0000           | 1.088             | 0            | 0           | 0             |
| 2010/07/08 | GOVI 2010/08/05  | 315.60 | Put  | GOVI               | 2,044.0000                  | 1,815.0000            | (11.204)          | 0            | 0           | 0             |
| 2010/07/08 | GOVI 2010/11/04  |        |      | GOVI               | 329.4380                    | 329.5560              | 0.036             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | GOVI 2010/11/04  | 329.00 | Call | GOVI               | 4,380.0000                  | 5,560.0000            | 26.941            | 0            | 0           | 0             |
| 2010/07/08 | GOVI 2010/11/04  | 329.00 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | GOVI 2010/11/04  | 329.01 | Call | GOVI               | 4,280.0000                  | 5,460.0000            | 27.570            | 0            | 0           | 0             |
| 2010/07/08 | GOVI 2010/11/04  | 329.01 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | GOVI 2010/11/04  | 328.99 | Call | GOVI               | 4,480.0000                  | 5,660.0000            | 26.339            | 0            | 0           | 0             |
| 2010/07/08 | GOVI 2010/11/04  | 328.99 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | GVIX 2029/01/01  |        |      | LIVE INDEX         | 110.0000                    | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | ILBI 2010/08/05  |        |      | Index Future       | 380.3030                    | 380.4700              | 0.044             | 0.0000       | 0.0000      | 501           |
| 2010/07/08 | ILBI 2010/11/04  |        |      | Index Future       | 386.7160                    | 386.8880              | 0.044             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | J153 2010/08/31  |        |      | Interest Rate Swap | 6.8941                      | 6.8941                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | J157 2015/09/15  |        |      | Interest Rate Swap | 8.8220                      | 8.8220                | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2010/07/08 | J186 2026/12/21  |        |      | Interest Rate Swap     | 8.6830                      | 8.6830                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | J201 2014/12/22  |        |      | Interest Rate Swap     | 8.6550                      | 8.6550                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | J203 2017/09/15  |        |      | Interest Rate Swap     | 8.9750                      | 8.9750                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | J204 2018/12/21  |        |      | Interest Rate Swap     | 8.9620                      | 8.9620                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | J207 2020/01/15  |        |      | Interest Rate Swap     | 8.9970                      | 8.9970                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JBAF 2010/07/21  |        |      | Jibar Tradeable Future | 6.5550                      | 6.5150                | (0.610)           | 0.0000       | 0.0000      | 2,000         |
| 2010/07/08 | JBAF 2010/08/18  |        |      | Jibar Tradeable Future | 6.4150                      | 6.3890                | (0.405)           | 0.0000       | 0.0000      | 1,000         |
| 2010/07/08 | JBAF 2010/09/15  |        |      | Jibar Tradeable Future | 6.4050                      | 6.3420                | (0.984)           | 0.0000       | 0.0000      | 1,000         |
| 2010/07/08 | JBAF 2010/10/20  |        |      | Jibar Tradeable Future | 6.3350                      | 6.2810                | (0.852)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JBAF 2010/11/17  |        |      | Jibar Tradeable Future | 6.3250                      | 6.2810                | (0.696)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JBAF 2010/12/15  |        |      | Jibar Tradeable Future | 6.3250                      | 6.2810                | (0.696)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JBAF 2011/03/16  |        |      | Jibar Tradeable Future | 6.3450                      | 6.3010                | (0.693)           | 0.0000       | 0.0000      | 5,500         |
| 2010/07/08 | JBAF 2011/06/15  |        |      | Jibar Tradeable Future | 6.5350                      | 6.3860                | (2.280)           | 0.0000       | 0.0000      | 4,500         |
| 2010/07/08 | JBAF 2011/09/21  |        |      | Jibar Tradeable Future | 6.7850                      | 6.6790                | (1.562)           | 0.0000       | 0.0000      | 6,000         |
| 2010/07/08 | JBAF 2011/12/21  |        |      | Jibar Tradeable Future | 7.0550                      | 6.9440                | (1.573)           | 0.0000       | 0.0000      | 5,000         |
| 2010/07/08 | JBAF 2012/03/20  |        |      | Jibar Tradeable Future | 7.3150                      | 7.2090                | (1.449)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JBAF 2012/06/20  |        |      | Jibar Tradeable Future | 7.3850                      | 7.2810                | (1.408)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JFRA 2010/08/05  |        |      | Jibar Tradeable Future | 7.3290                      | 7.3290                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JFRA 2010/11/04  |        |      | Jibar Tradeable Future | 7.6600                      | 7.6600                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JN02 2010/08/05  |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JN02 2010/08/05  | 7.50   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN02 2010/08/05  | 7.50   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN02 2010/08/05  | 7.75   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN02 2010/08/05  | 7.75   | Put  | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN02 2010/08/05  | 7.25   | Call | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN02 2010/08/05  | 7.25   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN05 2010/08/05  |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JN05 2010/08/05  | 7.50   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN05 2010/08/05  | 7.50   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |

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| 2010/07/08 | JN05 2010/08/05  | 7.75   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN05 2010/08/05  | 7.75   | Put  | JNOTE        | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN05 2010/08/05  | 7.25   | Call | JNOTE        | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN05 2010/08/05  | 7.25   | Put  | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN10 2010/08/05  |        |      | JNOTE        | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | JN10 2010/08/05  | 7.50   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN10 2010/08/05  | 7.50   | Put  | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN10 2010/08/05  | 7.75   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN10 2010/08/05  | 7.75   | Put  | JNOTE        | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN10 2010/08/05  | 7.25   | Call | JNOTE        | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | JN10 2010/08/05  | 7.25   | Put  | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | OTH1 2010/08/05  |        |      | Index Future | 315.9820                    | 316.2060              | 0.071             | 0.0000       | 0.0000      | 3             |
| 2010/07/08 | OTH1 2010/11/04  |        |      | Index Future | 321.2380                    | 321.4660              | 0.071             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R157 2010/08/05  |        |      | Bond Future  | 7.7700                      | 7.7590                | (0.142)           | 0.0000       | 0.0000      | 4,923         |
| 2010/07/08 | R157 2010/08/05  | 8.75   | Call | Bond Future  | 4,543.0000                  | 4,595.0000            | 1.145             | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/08/05  | 8.75   | Put  | Bond Future  | 1.0000                      | 1.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/08/05  | 8.50   | Call | Bond Future  | 3,410.0000                  | 3,461.0000            | 1.496             | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/08/05  | 8.50   | Put  | Bond Future  | 6.0000                      | 5.0000                | (16.667)          | 0            | 0           | 2,500         |
| 2010/07/08 | R157 2010/08/05  | 9.00   | Call | Bond Future  | 5,666.0000                  | 5,719.0000            | 0.935             | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/08/05  | 9.00   | Put  | Bond Future  | 0.0000                      | 1.0000                | 100.000           | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/08/05  | 8.25   | Put  | Bond Future  | 37.0000                     | 31.0000               | (16.216)          | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/08/05  | 8.25   | Call | Bond Future  | 2,289.0000                  | 2,335.0000            | 2.010             | 0            | 0           | 500           |
| 2010/07/08 | R157 2010/08/05  | 7.50   | Put  | Bond Future  | 1,409.0000                  | 1,360.0000            | (3.478)           | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/08/05  | 7.50   | Call | Bond Future  | 119.0000                    | 122.0000              | 2.521             | 0            | 0           | 500           |
| 2010/07/08 | R157 2010/11/04  |        |      | Bond Future  | 7.8360                      | 7.8240                | (0.153)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R157 2010/11/04  | 8.50   | Call | Bond Future  | 3,287.0000                  | 3,327.0000            | 1.217             | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/11/04  | 8.50   | Put  | Bond Future  | 332.0000                    | 318.0000              | (4.217)           | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/11/04  | 8.55   | Call | Bond Future  | 3,472.0000                  | 3,514.0000            | 1.210             | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/11/04  | 8.55   | Put  | Bond Future  | 298.0000                    | 286.0000              | (4.027)           | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/11/04  | 8.45   | Call | Bond Future  | 3,104.0000                  | 3,144.0000            | 1.289             | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/11/04  | 8.45   | Put  | Bond Future  | 369.0000                    | 354.0000              | (4.065)           | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/11/04  | 7.50   | Put  | Bond Future  | 2,099.0000                  | 2,058.0000            | (1.953)           | 0            | 0           | 0             |
| 2010/07/08 | R157 2010/11/04  | 7.50   | Call | Bond Future  | 568.0000                    | 581.0000              | 2.289             | 0            | 0           | 500           |

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| 2010/07/08 | R157 2011/02/03  |        |      | Bond Future | 7.8790                         | 7.8660                   | (0.165)              | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R157 2011/02/03  | 7.90   | Call | Bond Future | 1,598.0000                     | 1,623.0000               | 1.564                | 0            | 0           | 0             |
| 2010/07/08 | R157 2011/02/03  | 7.90   | Put  | Bond Future | 1,508.0000                     | 1,477.0000               | (2.056)              | 0            | 0           | 0             |
| 2010/07/08 | R157 2011/02/03  | 7.95   | Call | Bond Future | 1,720.0000                     | 1,746.0000               | 1.512                | 0            | 0           | 0             |
| 2010/07/08 | R157 2011/02/03  | 7.95   | Put  | Bond Future | 1,416.0000                     | 1,386.0000               | (2.119)              | 0            | 0           | 0             |
| 2010/07/08 | R157 2011/02/03  | 7.85   | Call | Bond Future | 1,481.0000                     | 1,505.0000               | 1.621                | 0            | 0           | 0             |
| 2010/07/08 | R157 2011/02/03  | 7.85   | Put  | Bond Future | 1,606.0000                     | 1,574.0000               | (1.993)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/08/05  |        |      | Bond Future | 8.8300                         | 8.8290                   | (0.011)              | 0.0000       | 0.0000      | 20,936        |
| 2010/07/08 | R186 2010/08/05  | 9.25   | Call | Bond Future | 4,054.0000                     | 4,052.0000               | (0.049)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/08/05  | 9.25   | Put  | Bond Future | 176.0000                       | 165.0000                 | (6.250)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/08/05  | 8.75   | Call | Bond Future | 879.0000                       | 862.0000                 | (1.934)              | 0            | 0           | 816           |
| 2010/07/08 | R186 2010/08/05  | 8.75   | Put  | Bond Future | 1,641.0000                     | 1,614.0000               | (1.645)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/08/05  | 9.75   | Call | Bond Future | 8,251.0000                     | 8,259.0000               | 0.097                | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/08/05  | 9.75   | Put  | Bond Future | 8.0000                         | 7.0000                   | (12.500)             | 0            | 0           | 960           |
| 2010/07/08 | R186 2010/08/05  | 10.00  | Call | Bond Future | 10,330.0000                    | 10,339.0000              | 0.087                | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/08/05  | 10.00  | Put  | Bond Future | 2.0000                         | 1.0000                   | (50.000)             | 0            | 0           | 3,000         |
| 2010/07/08 | R186 2010/08/05  | 9.00   | Call | Bond Future | 2,206.0000                     | 2,194.0000               | (0.544)              | 0            | 0           | 48            |
| 2010/07/08 | R186 2010/08/05  | 9.00   | Put  | Bond Future | 612.0000                       | 591.0000                 | (3.431)              | 0            | 0           | 48            |
| 2010/07/08 | R186 2010/08/05  | 8.50   | Put  | Bond Future | 3,418.0000                     | 3,398.0000               | (0.585)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/08/05  | 8.50   | Call | Bond Future | 228.0000                       | 217.0000                 | (4.825)              | 0            | 0           | 144           |
| 2010/07/08 | R186 2010/11/04  |        |      | Bond Future | 8.8900                         | 8.8890                   | (0.011)              | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R186 2010/11/04  | 9.25   | Call | Bond Future | 4,852.0000                     | 4,847.0000               | (0.103)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/11/04  | 9.25   | Put  | Bond Future | 1,566.0000                     | 1,551.0000               | (0.958)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/11/04  | 9.30   | Call | Bond Future | 5,169.0000                     | 5,165.0000               | (0.077)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/11/04  | 9.30   | Put  | Bond Future | 1,438.0000                     | 1,424.0000               | (0.974)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/11/04  | 9.20   | Call | Bond Future | 4,544.0000                     | 4,539.0000               | (0.110)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/11/04  | 9.20   | Put  | Bond Future | 1,706.0000                     | 1,691.0000               | (0.879)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/11/04  | 8.75   | Put  | Bond Future | 3,504.0000                     | 3,487.0000               | (0.485)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2010/11/04  | 8.75   | Call | Bond Future | 2,187.0000                     | 2,179.0000               | (0.366)              | 0            | 0           | 9,800         |
| 2010/07/08 | R186 2011/02/03  |        |      | Bond Future | 8.9360                         | 8.9360                   | 0.000                | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R186 2011/02/03  | 9.00   | Call | Bond Future | 4,069.0000                     | 4,060.0000               | (0.221)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2011/02/03  | 9.00   | Put  | Bond Future | 3,482.0000                     | 3,473.0000               | (0.258)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2011/02/03  | 9.05   | Call | Bond Future | 4,330.0000                     | 4,321.0000               | (0.208)              | 0            | 0           | 0             |
| 2010/07/08 | R186 2011/02/03  | 9.05   | Put  | Bond Future | 3,288.0000                     | 3,279.0000               | (0.274)              | 0            | 0           | 0             |

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| 2010/07/08 | R186 2011/02/03  | 8.95   | Call | Bond Future | 3,815.0000                  | 3,806.0000            | (0.236)           | 0            | 0           | 0             |
| 2010/07/08 | R186 2011/02/03  | 8.95   | Put  | Bond Future | 3,686.0000                  | 3,677.0000            | (0.244)           | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/08/05  |        |      | Bond Future | 7.6290                      | 7.6080                | (0.275)           | 0.0000       | 0.0000      | 1,388         |
| 2010/07/08 | R201 2010/08/05  | 9.00   | Call | Bond Future | 4,981.0000                  | 5,060.0000            | 1.586             | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/08/05  | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/11/04  |        |      | Bond Future | 7.6870                      | 7.6640                | (0.299)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R201 2010/11/04  | 8.50   | Call | Bond Future | 3,021.0000                  | 3,089.0000            | 2.251             | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/11/04  | 8.50   | Put  | Bond Future | 183.0000                    | 169.0000              | (7.650)           | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/11/04  | 8.55   | Call | Bond Future | 3,173.0000                  | 3,243.0000            | 2.206             | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/11/04  | 8.55   | Put  | Bond Future | 163.0000                    | 152.0000              | (6.748)           | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/11/04  | 8.45   | Call | Bond Future | 2,870.0000                  | 2,937.0000            | 2.334             | 0            | 0           | 0             |
| 2010/07/08 | R201 2010/11/04  | 8.45   | Put  | Bond Future | 203.0000                    | 189.0000              | (6.897)           | 0            | 0           | 0             |
| 2010/07/08 | R201 2011/02/03  |        |      | Bond Future | 7.7170                      | 7.6930                | (0.311)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R201 2011/02/03  | 8.00   | Call | Bond Future | 1,746.0000                  | 1,794.0000            | 2.749             | 0            | 0           | 0             |
| 2010/07/08 | R201 2011/02/03  | 8.00   | Put  | Bond Future | 801.0000                    | 768.0000              | (4.120)           | 0            | 0           | 0             |
| 2010/07/08 | R201 2011/02/03  | 8.05   | Call | Bond Future | 1,859.0000                  | 1,909.0000            | 2.690             | 0            | 0           | 0             |
| 2010/07/08 | R201 2011/02/03  | 8.05   | Put  | Bond Future | 748.0000                    | 717.0000              | (4.144)           | 0            | 0           | 0             |
| 2010/07/08 | R201 2011/02/03  | 7.95   | Call | Bond Future | 1,637.0000                  | 1,684.0000            | 2.871             | 0            | 0           | 0             |
| 2010/07/08 | R201 2011/02/03  | 7.95   | Put  | Bond Future | 858.0000                    | 824.0000              | (3.963)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/08/05  |        |      | Bond Future | 8.3940                      | 8.3930                | (0.012)           | 0.0000       | 0.0000      | 3,767         |
| 2010/07/08 | R203 2010/08/05  | 9.25   | Call | Bond Future | 4,368.0000                  | 4,372.0000            | 0.092             | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/08/05  | 9.25   | Put  | Bond Future | 6.0000                      | 4.0000                | (33.333)          | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/11/04  |        |      | Bond Future | 8.4700                      | 8.4700                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R203 2010/11/04  | 9.25   | Call | Bond Future | 4,205.0000                  | 4,201.0000            | (0.095)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/11/04  | 9.25   | Put  | Bond Future | 338.0000                    | 334.0000              | (1.183)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/11/04  | 9.30   | Call | Bond Future | 4,414.0000                  | 4,411.0000            | (0.068)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/11/04  | 9.30   | Put  | Bond Future | 306.0000                    | 303.0000              | (0.980)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/11/04  | 9.20   | Call | Bond Future | 3,999.0000                  | 3,994.0000            | (0.125)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2010/11/04  | 9.20   | Put  | Bond Future | 374.0000                    | 369.0000              | (1.337)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2011/02/03  |        |      | Bond Future | 8.5300                      | 8.5290                | (0.012)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R203 2011/02/03  | 8.50   | Call | Bond Future | 1,792.0000                  | 1,790.0000            | (0.112)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2011/02/03  | 8.50   | Put  | Bond Future | 1,940.0000                  | 1,933.0000            | (0.361)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2011/02/03  | 8.55   | Call | Bond Future | 1,927.0000                  | 1,925.0000            | (0.104)           | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/07/08 | R203 2011/02/03  | 8.55   | Put  | Bond Future | 1,829.0000                  | 1,822.0000            | (0.383)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2011/02/03  | 8.45   | Call | Bond Future | 1,665.0000                  | 1,663.0000            | (0.120)           | 0            | 0           | 0             |
| 2010/07/08 | R203 2011/02/03  | 8.45   | Put  | Bond Future | 2,060.0000                  | 2,053.0000            | (0.340)           | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/08/05  |        |      | Bond Future | 8.5030                      | 8.4920                | (0.129)           | 0.0000       | 0.0000      | 2,664         |
| 2010/07/08 | R204 2010/08/05  | 9.25   | Call | Bond Future | 4,214.0000                  | 4,276.0000            | 1.471             | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/08/05  | 9.25   | Put  | Bond Future | 11.0000                     | 9.0000                | (18.182)          | 0            | 0           | 780           |
| 2010/07/08 | R204 2010/08/05  | 8.70   | Call | Bond Future | 1,436.0000                  | 1,473.0000            | 2.577             | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/08/05  | 8.70   | Put  | Bond Future | 304.0000                    | 278.0000              | (8.553)           | 0            | 0           | 650           |
| 2010/07/08 | R204 2010/08/05  | 8.75   | Call | Bond Future | 1,653.0000                  | 1,694.0000            | 2.480             | 0            | 0           | 83            |
| 2010/07/08 | R204 2010/08/05  | 8.75   | Put  | Bond Future | 237.0000                    | 214.0000              | (9.705)           | 0            | 0           | 83            |
| 2010/07/08 | R204 2010/08/05  | 8.25   | Put  | Bond Future | 1,680.0000                  | 1,620.0000            | (3.571)           | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/08/05  | 8.25   | Call | Bond Future | 201.0000                    | 205.0000              | 1.990             | 0            | 0           | 249           |
| 2010/07/08 | R204 2010/11/04  |        |      | Bond Future | 8.5730                      | 8.5620                | (0.128)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R204 2010/11/04  | 9.25   | Call | Bond Future | 4,201.0000                  | 4,247.0000            | 1.095             | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/11/04  | 9.25   | Put  | Bond Future | 476.0000                    | 460.0000              | (3.361)           | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/11/04  | 9.30   | Call | Bond Future | 4,425.0000                  | 4,472.0000            | 1.062             | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/11/04  | 9.30   | Put  | Bond Future | 432.0000                    | 417.0000              | (3.472)           | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/11/04  | 9.20   | Call | Bond Future | 3,980.0000                  | 4,025.0000            | 1.131             | 0            | 0           | 0             |
| 2010/07/08 | R204 2010/11/04  | 9.20   | Put  | Bond Future | 524.0000                    | 506.0000              | (3.435)           | 0            | 0           | 0             |
| 2010/07/08 | R204 2011/02/03  |        |      | Bond Future | 8.6270                      | 8.6150                | (0.139)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R204 2011/02/03  | 8.50   | Call | Bond Future | 1,808.0000                  | 1,833.0000            | 1.383             | 0            | 0           | 0             |
| 2010/07/08 | R204 2011/02/03  | 8.50   | Put  | Bond Future | 2,510.0000                  | 2,469.0000            | (1.633)           | 0            | 0           | 0             |
| 2010/07/08 | R204 2011/02/03  | 8.55   | Call | Bond Future | 1,947.0000                  | 1,974.0000            | 1.387             | 0            | 0           | 0             |
| 2010/07/08 | R204 2011/02/03  | 8.55   | Put  | Bond Future | 2,372.0000                  | 2,333.0000            | (1.644)           | 0            | 0           | 0             |
| 2010/07/08 | R204 2011/02/03  | 8.45   | Call | Bond Future | 1,676.0000                  | 1,700.0000            | 1.432             | 0            | 0           | 0             |
| 2010/07/08 | R204 2011/02/03  | 8.45   | Put  | Bond Future | 2,656.0000                  | 2,614.0000            | (1.581)           | 0            | 0           | 0             |
| 2010/07/08 | R206 2010/08/05  |        |      | Bond Future | 7.5290                      | 7.4980                | (0.412)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R206 2010/08/05  | 9.00   | Call | Bond Future | 4,256.0000                  | 4,348.0000            | 2.162             | 0            | 0           | 0             |
| 2010/07/08 | R206 2010/08/05  | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/07/08 | R206 2010/11/04  |        |      | Bond Future | 7.5870                      | 7.5530                | (0.448)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R206 2010/11/04  | 8.50   | Call | Bond Future | 2,603.0000                  | 2,686.0000            | 3.189             | 0            | 0           | 0             |
| 2010/07/08 | R206 2010/11/04  | 8.50   | Put  | Bond Future | 105.0000                    | 94.0000               | (10.476)          | 0            | 0           | 0             |
| 2010/07/08 | R206 2010/11/04  | 8.55   | Call | Bond Future | 2,726.0000                  | 2,810.0000            | 3.081             | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/07/08 | R206 2010/11/04  | 8.55   | Put  | Bond Future | 94.0000                     | 83.0000               | (11.702)          | 0            | 0           | 0             |
| 2010/07/08 | R206 2010/11/04  | 8.45   | Call | Bond Future | 2,481.0000                  | 2,563.0000            | 3.305             | 0            | 0           | 0             |
| 2010/07/08 | R206 2010/11/04  | 8.45   | Put  | Bond Future | 118.0000                    | 106.0000              | (10.169)          | 0            | 0           | 0             |
| 2010/07/08 | R206 2011/02/03  |        |      | Bond Future | 7.6140                      | 7.5760                | (0.499)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R206 2011/02/03  | 8.00   | Call | Bond Future | 1,487.0000                  | 1,552.0000            | 4.371             | 0            | 0           | 0             |
| 2010/07/08 | R206 2011/02/03  | 8.00   | Put  | Bond Future | 497.0000                    | 463.0000              | (6.841)           | 0            | 0           | 0             |
| 2010/07/08 | R206 2011/02/03  | 8.05   | Call | Bond Future | 1,579.0000                  | 1,646.0000            | 4.243             | 0            | 0           | 0             |
| 2010/07/08 | R206 2011/02/03  | 8.05   | Put  | Bond Future | 461.0000                    | 430.0000              | (6.725)           | 0            | 0           | 0             |
| 2010/07/08 | R206 2011/02/03  | 7.95   | Call | Bond Future | 1,398.0000                  | 1,460.0000            | 4.435             | 0            | 0           | 0             |
| 2010/07/08 | R206 2011/02/03  | 7.95   | Put  | Bond Future | 535.0000                    | 499.0000              | (6.729)           | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/08/05  |        |      | Bond Future | 8.6520                      | 8.6410                | (0.127)           | 0.0000       | 0.0000      | 4,639         |
| 2010/07/08 | R207 2010/08/05  | 9.50   | Call | Bond Future | 4,906.0000                  | 4,971.0000            | 1.325             | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/08/05  | 9.50   | Put  | Bond Future | 7.0000                      | 6.0000                | (14.286)          | 0            | 0           | 150           |
| 2010/07/08 | R207 2010/08/05  | 9.25   | Call | Bond Future | 3,527.0000                  | 3,587.0000            | 1.701             | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/08/05  | 9.25   | Put  | Bond Future | 36.0000                     | 30.0000               | (16.667)          | 0            | 0           | 100           |
| 2010/07/08 | R207 2010/08/05  | 8.25   | Put  | Bond Future | 2,526.0000                  | 2,461.0000            | (2.573)           | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/08/05  | 8.25   | Call | Bond Future | 78.0000                     | 79.0000               | 1.282             | 0            | 0           | 250           |
| 2010/07/08 | R207 2010/11/04  |        |      | Bond Future | 8.7190                      | 8.7080                | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R207 2010/11/04  | 9.25   | Call | Bond Future | 3,752.0000                  | 3,795.0000            | 1.146             | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/11/04  | 9.25   | Put  | Bond Future | 708.0000                    | 686.0000              | (3.107)           | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/11/04  | 9.30   | Call | Bond Future | 3,971.0000                  | 4,015.0000            | 1.108             | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/11/04  | 9.30   | Put  | Bond Future | 647.0000                    | 626.0000              | (3.246)           | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/11/04  | 9.20   | Call | Bond Future | 3,537.0000                  | 3,579.0000            | 1.187             | 0            | 0           | 0             |
| 2010/07/08 | R207 2010/11/04  | 9.20   | Put  | Bond Future | 774.0000                    | 751.0000              | (2.972)           | 0            | 0           | 0             |
| 2010/07/08 | R207 2011/02/03  |        |      | Bond Future | 8.7720                      | 8.7600                | (0.137)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R207 2011/02/03  | 8.75   | Call | Bond Future | 2,201.0000                  | 2,230.0000            | 1.318             | 0            | 0           | 0             |
| 2010/07/08 | R207 2011/02/03  | 8.75   | Put  | Bond Future | 2,327.0000                  | 2,287.0000            | (1.719)           | 0            | 0           | 0             |
| 2010/07/08 | R207 2011/02/03  | 8.80   | Call | Bond Future | 2,359.0000                  | 2,390.0000            | 1.314             | 0            | 0           | 0             |
| 2010/07/08 | R207 2011/02/03  | 8.80   | Put  | Bond Future | 2,199.0000                  | 2,161.0000            | (1.728)           | 0            | 0           | 0             |
| 2010/07/08 | R207 2011/02/03  | 8.70   | Call | Bond Future | 2,051.0000                  | 2,079.0000            | 1.365             | 0            | 0           | 0             |
| 2010/07/08 | R207 2011/02/03  | 8.70   | Put  | Bond Future | 2,465.0000                  | 2,424.0000            | (1.663)           | 0            | 0           | 0             |
| 2010/07/08 | R208 2010/08/05  |        |      | Bond Future | 8.6810                      | 8.6710                | (0.115)           | 0.0000       | 0.0000      | 11,317        |
| 2010/07/08 | R208 2010/08/05  | 9.50   | Call | Bond Future | 4,938.0000                  | 4,998.0000            | 1.215             | 0            | 0           | 0             |

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|------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/07/08 | R208 2010/08/05  | 9.50   | Put  | Bond Future  | 11.0000                     | 8.0000                | (27.273)          | 0            | 0           | 0             |
| 2010/07/08 | R208 2010/11/04  |        |      | Bond Future  | 8.7460                      | 8.7350                | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R208 2010/11/04  | 9.25   | Call | Bond Future  | 3,803.0000                  | 3,847.0000            | 1.157             | 0            | 0           | 0             |
| 2010/07/08 | R208 2010/11/04  | 9.25   | Put  | Bond Future  | 782.0000                    | 759.0000              | (2.941)           | 0            | 0           | 0             |
| 2010/07/08 | R208 2010/11/04  | 9.30   | Call | Bond Future  | 4,029.0000                  | 4,074.0000            | 1.117             | 0            | 0           | 0             |
| 2010/07/08 | R208 2010/11/04  | 9.30   | Put  | Bond Future  | 716.0000                    | 694.0000              | (3.073)           | 0            | 0           | 0             |
| 2010/07/08 | R208 2010/11/04  | 9.20   | Call | Bond Future  | 3,583.0000                  | 3,625.0000            | 1.172             | 0            | 0           | 0             |
| 2010/07/08 | R208 2010/11/04  | 9.20   | Put  | Bond Future  | 856.0000                    | 830.0000              | (3.037)           | 0            | 0           | 0             |
| 2010/07/08 | R208 2011/02/03  |        |      | Bond Future  | 8.7960                      | 8.7850                | (0.125)           | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R208 2011/02/03  | 8.75   | Call | Bond Future  | 2,188.0000                  | 2,216.0000            | 1.280             | 0            | 0           | 0             |
| 2010/07/08 | R208 2011/02/03  | 8.75   | Put  | Bond Future  | 2,466.0000                  | 2,427.0000            | (1.582)           | 0            | 0           | 0             |
| 2010/07/08 | R208 2011/02/03  | 8.80   | Call | Bond Future  | 2,348.0000                  | 2,377.0000            | 1.235             | 0            | 0           | 0             |
| 2010/07/08 | R208 2011/02/03  | 8.80   | Put  | Bond Future  | 2,324.0000                  | 2,287.0000            | (1.592)           | 0            | 0           | 0             |
| 2010/07/08 | R208 2011/02/03  | 8.70   | Call | Bond Future  | 2,035.0000                  | 2,061.0000            | 1.278             | 0            | 0           | 0             |
| 2010/07/08 | R208 2011/02/03  | 8.70   | Put  | Bond Future  | 2,616.0000                  | 2,576.0000            | (1.529)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/08/05  |        |      | Bond Future  | 8.7750                      | 8.7850                | 0.114             | 0.0000       | 0.0000      | 2,417         |
| 2010/07/08 | R209 2010/08/05  | 8.75   | Call | Bond Future  | 969.0000                    | 913.0000              | (5.779)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/08/05  | 8.75   | Put  | Bond Future  | 1,169.0000                  | 1,193.0000            | 2.053             | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/11/04  |        |      | Bond Future  | 8.8200                      | 8.8300                | 0.113             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R209 2010/11/04  | 9.00   | Call | Bond Future  | 3,151.0000                  | 3,094.0000            | (1.809)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/11/04  | 9.00   | Put  | Bond Future  | 1,746.0000                  | 1,768.0000            | 1.260             | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/11/04  | 9.05   | Call | Bond Future  | 3,391.0000                  | 3,332.0000            | (1.740)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/11/04  | 9.05   | Put  | Bond Future  | 1,603.0000                  | 1,623.0000            | 1.248             | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/11/04  | 8.95   | Call | Bond Future  | 2,919.0000                  | 2,863.0000            | (1.918)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2010/11/04  | 8.95   | Put  | Bond Future  | 1,900.0000                  | 1,923.0000            | 1.211             | 0            | 0           | 0             |
| 2010/07/08 | R209 2011/02/03  |        |      | Bond Future  | 8.8550                      | 8.8650                | 0.113             | 0.0000       | 0.0000      | 0             |
| 2010/07/08 | R209 2011/02/03  | 9.00   | Call | Bond Future  | 3,808.0000                  | 3,755.0000            | (1.392)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2011/02/03  | 9.00   | Put  | Bond Future  | 2,681.0000                  | 2,706.0000            | 0.932             | 0            | 0           | 0             |
| 2010/07/08 | R209 2011/02/03  | 9.05   | Call | Bond Future  | 4,037.0000                  | 3,983.0000            | (1.338)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2011/02/03  | 9.05   | Put  | Bond Future  | 2,528.0000                  | 2,552.0000            | 0.949             | 0            | 0           | 0             |
| 2010/07/08 | R209 2011/02/03  | 8.95   | Call | Bond Future  | 3,583.0000                  | 3,532.0000            | (1.423)           | 0            | 0           | 0             |
| 2010/07/08 | R209 2011/02/03  | 8.95   | Put  | Bond Future  | 2,841.0000                  | 2,869.0000            | 0.986             | 0            | 0           | 0             |
| 2010/07/08 | TRT1 2010/08/05  |        |      | Index Future | 320.1800                    | 320.2980              | 0.037             | 0.0000       | 0.0000      | 100           |



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|--------------|------------------|--------|-----|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2010/07/08   | TRT1 2010/11/04  |        |     | Index Future | 325.5060                    | 325.6260              | 0.037             | 0.0000       | 0.0000      | 0                |
| <b>Total</b> |                  |        |     |              |                             |                       |                   |              |             | <b>100457.00</b> |