



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/08/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/31 | AL7T 2010/11/04 | | | Index Future | 372.0380 | 371.8840 | (0.041) | 0.0000 | 0.0000 | 38 |
| 2010/08/31 | ALBI 2010/11/04 | | | Index Future | 343.1390 | 342.7900 | (0.102) | 0.0000 | 0.0000 | 1,261 |
| 2010/08/31 | ALBI 2011/02/03 | | | Index Future | 348.9570 | 348.6010 | (0.102) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | CRD1 2010/11/04 | | | Index Future | 150.4180 | 150.3850 | (0.022) | 0.0000 | 0.0000 | 2 |
| 2010/08/31 | CRD1 2011/02/03 | | | Index Future | 153.1120 | 153.0770 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | GOVI 2010/11/04 | | | GOVI | 343.8000 | 343.4830 | (0.092) | 0.0000 | 0.0000 | 159 |
| 2010/08/31 | GOVI 2010/11/04 | 329.00 | Call | GOVI | 148,000.0000 | 144,830.0000 | (2.142) | 0 | 0 | 0 |
| 2010/08/31 | GOVI 2010/11/04 | 329.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | GOVI 2010/11/04 | 329.01 | Call | GOVI | 147,900.0000 | 144,730.0000 | (2.143) | 0 | 0 | 0 |
| 2010/08/31 | GOVI 2010/11/04 | 329.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | GOVI 2010/11/04 | 328.99 | Call | GOVI | 148,100.0000 | 144,930.0000 | (2.140) | 0 | 0 | 0 |
| 2010/08/31 | GOVI 2010/11/04 | 328.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | ILBI 2010/11/04 | | | Index Future | 401.7660 | 401.5430 | (0.056) | 0.0000 | 0.0000 | 507 |
| 2010/08/31 | ILBI 2011/02/03 | | | Index Future | 408.4940 | 408.2690 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | J153 2010/08/31 | | | Interest Rate Swap | 6.8941 | 6.8941 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2010/08/31 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JBAF 2010/09/15 | | | Jibar Tradeable Future | 6.1800 | 6.1800 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2010/08/31 | JBAF 2010/10/20 | | | Jibar Tradeable Future | 6.1400 | 6.1460 | 0.098 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JBAF 2010/11/17 | | | Jibar Tradeable Future | 6.0300 | 6.1240 | 1.559 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JBAF 2010/12/15 | | | Jibar Tradeable Future | 5.9600 | 6.0150 | 0.923 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JBAF 2011/01/19 | | | Jibar Tradeable Future | 5.9400 | 5.9920 | 0.875 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JBAF 2011/02/16 | | | Jibar Tradeable Future | 5.9400 | 5.9810 | 0.690 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JBAF 2011/03/16 | | | Jibar Tradeable Future | 5.9500 | 5.9860 | 0.605 | 0.0000 | 0.0000 | 5,500 |
| 2010/08/31 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 6.0700 | 6.0950 | 0.412 | 0.0000 | 0.0000 | 4,500 |
| 2010/08/31 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 6.1600 | 6.2040 | 0.714 | 0.0000 | 0.0000 | 6,000 |
| 2010/08/31 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 6.3500 | 6.3870 | 0.583 | 0.0000 | 0.0000 | 5,000 |
| 2010/08/31 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 6.5800 | 6.6060 | 0.395 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 6.7700 | 6.7700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JFRA 2010/11/04 | | | Jibar Tradeable Future | 7.6600 | 7.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JN02 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JN02 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN02 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN02 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN02 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN02 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN02 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN05 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JN05 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN05 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN05 2010/11/04 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN05 2010/11/04 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN05 2010/11/04 | 8.25 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN05 2010/11/04 | 8.25 | Put | JNOTE | 750,000.0000 | 750,000.0000 | 0.000 | 0 | 0 | 0 |

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| 2010/08/31 | JN10 2010/11/04 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | JN10 2010/11/04 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN10 2010/11/04 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN10 2010/11/04 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN10 2010/11/04 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN10 2010/11/04 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | JN10 2010/11/04 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | OTH1 2010/11/04 | | | Index Future | 339.1940 | 338.6750 | (0.153) | 0.0000 | 0.0000 | 3 |
| 2010/08/31 | OTH1 2011/02/03 | | | Index Future | 345.2690 | 344.7390 | (0.154) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R157 2010/11/04 | | | Bond Future | 7.2520 | 7.2520 | 0.000 | 0.0000 | 0.0000 | 5,192 |
| 2010/08/31 | R157 2010/11/04 | 8.50 | Call | Bond Future | 5,645.0000 | 5,639.0000 | (0.106) | 0 | 0 | 0 |
| 2010/08/31 | R157 2010/11/04 | 8.50 | Put | Bond Future | 14.0000 | 8.0000 | (42.857) | 0 | 0 | 0 |
| 2010/08/31 | R157 2010/11/04 | 8.55 | Call | Bond Future | 5,861.0000 | 5,856.0000 | (0.085) | 0 | 0 | 0 |
| 2010/08/31 | R157 2010/11/04 | 8.55 | Put | Bond Future | 11.0000 | 6.0000 | (45.455) | 0 | 0 | 0 |
| 2010/08/31 | R157 2010/11/04 | 8.45 | Call | Bond Future | 5,428.0000 | 5,422.0000 | (0.111) | 0 | 0 | 0 |
| 2010/08/31 | R157 2010/11/04 | 8.45 | Put | Bond Future | 16.0000 | 10.0000 | (37.500) | 0 | 0 | 0 |
| 2010/08/31 | R157 2010/11/04 | 7.50 | Put | Bond Future | 477.0000 | 421.0000 | (11.740) | 0 | 0 | 0 |
| 2010/08/31 | R157 2010/11/04 | 7.50 | Call | Bond Future | 1,623.0000 | 1,567.0000 | (3.450) | 0 | 0 | 500 |
| 2010/08/31 | R157 2011/02/03 | | | Bond Future | 7.2610 | 7.2610 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R157 2011/02/03 | 7.90 | Call | Bond Future | 3,244.0000 | 3,307.0000 | 1.942 | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/02/03 | 7.90 | Put | Bond Future | 464.0000 | 527.0000 | 13.578 | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/02/03 | 7.95 | Call | Bond Future | 3,418.0000 | 3,478.0000 | 1.755 | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/02/03 | 7.95 | Put | Bond Future | 424.0000 | 484.0000 | 14.151 | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/02/03 | 7.85 | Call | Bond Future | 3,073.0000 | 3,139.0000 | 2.148 | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/02/03 | 7.85 | Put | Bond Future | 507.0000 | 573.0000 | 13.018 | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/05/05 | | | Bond Future | 7.2930 | 7.2930 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R157 2011/05/05 | 7.75 | Call | Bond Future | 2,839.0000 | 2,836.0000 | (0.106) | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/05/05 | 7.75 | Put | Bond Future | 947.0000 | 944.0000 | (0.317) | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/05/05 | 7.80 | Call | Bond Future | 2,986.0000 | 2,982.0000 | (0.134) | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/05/05 | 7.80 | Put | Bond Future | 889.0000 | 885.0000 | (0.450) | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/05/05 | 7.70 | Call | Bond Future | 2,696.0000 | 2,692.0000 | (0.148) | 0 | 0 | 0 |
| 2010/08/31 | R157 2011/05/05 | 7.70 | Put | Bond Future | 1,009.0000 | 1,005.0000 | (0.396) | 0 | 0 | 0 |

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| 2010/08/31 | R186 2010/11/04 | | | Bond Future | 8.0560 | 8.0860 | 0.372 | 0.0000 | 0.0000 | 17,545 |
| 2010/08/31 | R186 2010/11/04 | 9.25 | Call | Bond Future | 11,560.0000 | 11,244.0000 | (2.734) | 0 | 0 | 0 |
| 2010/08/31 | R186 2010/11/04 | 9.25 | Put | Bond Future | 82.0000 | 76.0000 | (7.317) | 0 | 0 | 0 |
| 2010/08/31 | R186 2010/11/04 | 9.30 | Call | Bond Future | 11,993.0000 | 11,677.0000 | (2.635) | 0 | 0 | 0 |
| 2010/08/31 | R186 2010/11/04 | 9.30 | Put | Bond Future | 70.0000 | 64.0000 | (8.571) | 0 | 0 | 0 |
| 2010/08/31 | R186 2010/11/04 | 9.20 | Call | Bond Future | 11,126.0000 | 10,810.0000 | (2.840) | 0 | 0 | 0 |
| 2010/08/31 | R186 2010/11/04 | 9.20 | Put | Bond Future | 96.0000 | 90.0000 | (6.250) | 0 | 0 | 0 |
| 2010/08/31 | R186 2010/11/04 | 8.75 | Put | Bond Future | 382.0000 | 376.0000 | (1.571) | 0 | 0 | 0 |
| 2010/08/31 | R186 2010/11/04 | 8.75 | Call | Bond Future | 7,256.0000 | 6,941.0000 | (4.341) | 0 | 0 | 7,900 |
| 2010/08/31 | R186 2011/02/03 | | | Bond Future | 8.0800 | 8.1120 | 0.396 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R186 2011/02/03 | 9.00 | Call | Bond Future | 9,706.0000 | 9,477.0000 | (2.359) | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/02/03 | 9.00 | Put | Bond Future | 820.0000 | 917.0000 | 11.829 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/02/03 | 9.05 | Call | Bond Future | 10,097.0000 | 9,862.0000 | (2.327) | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/02/03 | 9.05 | Put | Bond Future | 756.0000 | 847.0000 | 12.037 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/02/03 | 8.95 | Call | Bond Future | 9,317.0000 | 9,096.0000 | (2.372) | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/02/03 | 8.95 | Put | Bond Future | 889.0000 | 994.0000 | 11.811 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/02/03 | 7.75 | Put | Bond Future | 5,321.0000 | 5,490.0000 | 3.176 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/02/03 | 7.75 | Call | Bond Future | 1,883.0000 | 1,726.0000 | (8.338) | 0 | 0 | 3,000 |
| 2010/08/31 | R186 2011/05/05 | | | Bond Future | 8.1200 | 8.1520 | 0.394 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R186 2011/05/05 | 8.75 | Call | Bond Future | 8,200.0000 | 8,350.0000 | 1.829 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/05/05 | 8.75 | Put | Bond Future | 2,095.0000 | 2,566.0000 | 22.482 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/05/05 | 8.80 | Call | Bond Future | 8,549.0000 | 8,687.0000 | 1.614 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/05/05 | 8.80 | Put | Bond Future | 1,978.0000 | 2,438.0000 | 23.256 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/05/05 | 8.70 | Call | Bond Future | 7,855.0000 | 8,018.0000 | 2.075 | 0 | 0 | 0 |
| 2010/08/31 | R186 2011/05/05 | 8.70 | Put | Bond Future | 2,217.0000 | 2,702.0000 | 21.876 | 0 | 0 | 0 |
| 2010/08/31 | R189 2010/11/04 | | | Bond Future | 1.6780 | 1.6840 | 0.358 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R189 2010/11/04 | 1.75 | Call | Bond Future | 179.0000 | 164.0000 | (8.380) | 0 | 0 | 0 |
| 2010/08/31 | R189 2010/11/04 | 1.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R189 2010/11/04 | 1.80 | Call | Bond Future | 303.0000 | 288.0000 | (4.950) | 0 | 0 | 0 |
| 2010/08/31 | R189 2010/11/04 | 1.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R189 2010/11/04 | 1.70 | Call | Bond Future | 55.0000 | 40.0000 | (27.273) | 0 | 0 | 0 |
| 2010/08/31 | R189 2010/11/04 | 1.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R197 2010/11/04 | | | Bond Future | 2.6140 | 2.6250 | 0.421 | 0.0000 | 0.0000 | 0 |

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| 2010/08/31 | R197 2010/11/04 | 3.05 | Call | Bond Future | 5,534.0000 | 5,391.0000 | (2.584) | 0 | 0 | 0 |
| 2010/08/31 | R197 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R197 2010/11/04 | 3.10 | Call | Bond Future | 6,151.0000 | 6,007.0000 | (2.341) | 0 | 0 | 0 |
| 2010/08/31 | R197 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R197 2010/11/04 | 3.00 | Call | Bond Future | 4,914.0000 | 4,771.0000 | (2.910) | 0 | 0 | 0 |
| 2010/08/31 | R197 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | | | Bond Future | 7.0930 | 7.1030 | 0.141 | 0.0000 | 0.0000 | 1,664 |
| 2010/08/31 | R201 2010/11/04 | 8.50 | Call | Bond Future | 4,979.0000 | 4,943.0000 | (0.723) | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 8.50 | Put | Bond Future | 5.0000 | 5.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 8.55 | Call | Bond Future | 5,149.0000 | 5,113.0000 | (0.699) | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 8.55 | Put | Bond Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 8.45 | Call | Bond Future | 4,808.0000 | 4,772.0000 | (0.749) | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 8.45 | Put | Bond Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 7.50 | Call | Bond Future | 1,692.0000 | 1,693.0000 | 0.059 | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 7.50 | Put | Bond Future | 223.0000 | 260.0000 | 16.592 | 0 | 0 | 140 |
| 2010/08/31 | R201 2010/11/04 | 7.25 | Put | Bond Future | 471.0000 | 498.0000 | 5.732 | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 7.25 | Call | Bond Future | 1,041.0000 | 1,031.0000 | (0.961) | 0 | 0 | 140 |
| 2010/08/31 | R201 2010/11/04 | 8.00 | Call | Bond Future | 3,278.0000 | 3,254.0000 | (0.732) | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 8.00 | Put | Bond Future | 38.0000 | 50.0000 | 31.579 | 0 | 0 | 420 |
| 2010/08/31 | R201 2010/11/04 | 6.75 | Put | Bond Future | 1,496.0000 | 1,530.0000 | 2.273 | 0 | 0 | 0 |
| 2010/08/31 | R201 2010/11/04 | 6.75 | Call | Bond Future | 238.0000 | 235.0000 | (1.261) | 0 | 0 | 420 |
| 2010/08/31 | R201 2011/02/03 | | | Bond Future | 7.0870 | 7.0980 | 0.155 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R201 2011/02/03 | 8.00 | Call | Bond Future | 3,286.0000 | 3,308.0000 | 0.670 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/02/03 | 8.00 | Put | Bond Future | 198.0000 | 258.0000 | 30.303 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/02/03 | 8.05 | Call | Bond Future | 3,433.0000 | 3,448.0000 | 0.437 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/02/03 | 8.05 | Put | Bond Future | 179.0000 | 232.0000 | 29.609 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/02/03 | 7.95 | Call | Bond Future | 3,141.0000 | 3,145.0000 | 0.127 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/02/03 | 7.95 | Put | Bond Future | 219.0000 | 261.0000 | 19.178 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/05/05 | | | Bond Future | 7.1090 | 7.1210 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R201 2011/05/05 | 7.75 | Call | Bond Future | 2,596.0000 | 2,706.0000 | 4.237 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/05/05 | 7.75 | Put | Bond Future | 544.0000 | 693.0000 | 27.390 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/05/05 | 7.80 | Call | Bond Future | 2,718.0000 | 2,825.0000 | 3.937 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/05/05 | 7.80 | Put | Bond Future | 508.0000 | 654.0000 | 28.740 | 0 | 0 | 0 |
| 2010/08/31 | R201 2011/05/05 | 7.70 | Call | Bond Future | 2,477.0000 | 2,590.0000 | 4.562 | 0 | 0 | 0 |

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| 2010/08/31 | R201 2011/05/05 | 7.70 | Put | Bond Future | 583.0000 | 735.0000 | 26.072 | 0 | 0 | 0 |
| 2010/08/31 | R202 2010/11/04 | | | Bond Future | 2.5440 | 2.5440 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R202 2010/11/04 | 3.05 | Call | Bond Future | 9,148.0000 | 9,148.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R202 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R202 2010/11/04 | 3.10 | Call | Bond Future | 10,002.0000 | 10,002.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R202 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R202 2010/11/04 | 3.00 | Call | Bond Future | 8,286.0000 | 8,286.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R202 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R203 2010/11/04 | | | Bond Future | 7.7640 | 7.7630 | (0.013) | 0.0000 | 0.0000 | 2,215 |
| 2010/08/31 | R203 2010/11/04 | 9.25 | Call | Bond Future | 7,549.0000 | 7,549.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R203 2010/11/04 | 9.25 | Put | Bond Future | 11.0000 | 6.0000 | (45.455) | 0 | 0 | 0 |
| 2010/08/31 | R203 2010/11/04 | 9.30 | Call | Bond Future | 7,788.0000 | 7,789.0000 | 0.013 | 0 | 0 | 0 |
| 2010/08/31 | R203 2010/11/04 | 9.30 | Put | Bond Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 2010/08/31 | R203 2010/11/04 | 9.20 | Call | Bond Future | 7,309.0000 | 7,308.0000 | (0.014) | 0 | 0 | 0 |
| 2010/08/31 | R203 2010/11/04 | 9.20 | Put | Bond Future | 13.0000 | 7.0000 | (46.154) | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/02/03 | | | Bond Future | 7.7940 | 7.7930 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R203 2011/02/03 | 8.50 | Call | Bond Future | 4,131.0000 | 4,216.0000 | 2.058 | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/02/03 | 8.50 | Put | Bond Future | 570.0000 | 649.0000 | 13.860 | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/02/03 | 8.55 | Call | Bond Future | 4,332.0000 | 4,414.0000 | 1.893 | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/02/03 | 8.55 | Put | Bond Future | 524.0000 | 601.0000 | 14.695 | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/02/03 | 8.45 | Call | Bond Future | 3,933.0000 | 4,021.0000 | 2.237 | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/02/03 | 8.45 | Put | Bond Future | 619.0000 | 701.0000 | 13.247 | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/05/05 | | | Bond Future | 7.8440 | 7.8430 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R203 2011/05/05 | 8.25 | Call | Bond Future | 3,330.0000 | 3,316.0000 | (0.420) | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/05/05 | 8.25 | Put | Bond Future | 1,329.0000 | 1,310.0000 | (1.430) | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/05/05 | 8.30 | Call | Bond Future | 3,499.0000 | 3,485.0000 | (0.400) | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/05/05 | 8.30 | Put | Bond Future | 1,255.0000 | 1,236.0000 | (1.514) | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/05/05 | 8.20 | Call | Bond Future | 3,164.0000 | 3,150.0000 | (0.442) | 0 | 0 | 0 |
| 2010/08/31 | R203 2011/05/05 | 8.20 | Put | Bond Future | 1,407.0000 | 1,388.0000 | (1.350) | 0 | 0 | 0 |
| 2010/08/31 | R204 2010/11/04 | | | Bond Future | 7.8610 | 7.8600 | (0.013) | 0.0000 | 0.0000 | 2,466 |
| 2010/08/31 | R204 2010/11/04 | 9.25 | Call | Bond Future | 7,868.0000 | 7,870.0000 | 0.025 | 0 | 0 | 0 |
| 2010/08/31 | R204 2010/11/04 | 9.25 | Put | Bond Future | 17.0000 | 14.0000 | (17.647) | 0 | 0 | 0 |
| 2010/08/31 | R204 2010/11/04 | 9.30 | Call | Bond Future | 8,133.0000 | 8,135.0000 | 0.025 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/31 | R204 2010/11/04 | 9.30 | Put | Bond Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 2010/08/31 | R204 2010/11/04 | 9.20 | Call | Bond Future | 7,603.0000 | 7,605.0000 | 0.026 | 0 | 0 | 0 |
| 2010/08/31 | R204 2010/11/04 | 9.20 | Put | Bond Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/02/03 | | | Bond Future | 7.8890 | 7.8880 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R204 2011/02/03 | 8.50 | Call | Bond Future | 4,266.0000 | 4,209.0000 | (1.336) | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/02/03 | 8.50 | Put | Bond Future | 797.0000 | 735.0000 | (7.779) | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/02/03 | 8.55 | Call | Bond Future | 4,483.0000 | 4,428.0000 | (1.227) | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/02/03 | 8.55 | Put | Bond Future | 737.0000 | 677.0000 | (8.141) | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/02/03 | 8.45 | Call | Bond Future | 4,053.0000 | 3,994.0000 | (1.456) | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/02/03 | 8.45 | Put | Bond Future | 863.0000 | 798.0000 | (7.532) | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/05/05 | | | Bond Future | 7.9380 | 7.9370 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R204 2011/05/05 | 8.50 | Call | Bond Future | 4,368.0000 | 4,514.0000 | 3.342 | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/05/05 | 8.50 | Put | Bond Future | 1,256.0000 | 1,396.0000 | 11.146 | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/05/05 | 8.55 | Call | Bond Future | 4,569.0000 | 4,711.0000 | 3.108 | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/05/05 | 8.55 | Put | Bond Future | 1,186.0000 | 1,322.0000 | 11.467 | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/05/05 | 8.45 | Call | Bond Future | 4,171.0000 | 4,319.0000 | 3.548 | 0 | 0 | 0 |
| 2010/08/31 | R204 2011/05/05 | 8.45 | Put | Bond Future | 1,331.0000 | 1,473.0000 | 10.669 | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | | | Bond Future | 6.9650 | 6.9760 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R206 2010/11/04 | 8.50 | Call | Bond Future | 4,246.0000 | 4,215.0000 | (0.730) | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 8.50 | Put | Bond Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 8.55 | Call | Bond Future | 4,380.0000 | 4,349.0000 | (0.708) | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 8.55 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 8.45 | Call | Bond Future | 4,112.0000 | 4,081.0000 | (0.754) | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 8.45 | Put | Bond Future | 2.0000 | 2.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 7.25 | Call | Bond Future | 1,049.0000 | 1,049.0000 | 0.000 | 0 | 0 | 150 |
| 2010/08/31 | R206 2010/11/04 | 7.25 | Put | Bond Future | 244.0000 | 275.0000 | 12.705 | 0 | 0 | 150 |
| 2010/08/31 | R206 2010/11/04 | 8.00 | Call | Bond Future | 2,901.0000 | 2,876.0000 | (0.862) | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 8.00 | Put | Bond Future | 15.0000 | 21.0000 | 40.000 | 0 | 0 | 450 |
| 2010/08/31 | R206 2010/11/04 | 6.75 | Put | Bond Future | 899.0000 | 936.0000 | 4.116 | 0 | 0 | 0 |
| 2010/08/31 | R206 2010/11/04 | 6.75 | Call | Bond Future | 286.0000 | 292.0000 | 2.098 | 0 | 0 | 450 |
| 2010/08/31 | R206 2011/02/03 | | | Bond Future | 6.9430 | 6.9550 | 0.173 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R206 2011/02/03 | 8.00 | Call | Bond Future | 2,864.0000 | 2,858.0000 | (0.209) | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/02/03 | 8.00 | Put | Bond Future | 122.0000 | 148.0000 | 21.311 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/02/03 | 8.05 | Call | Bond Future | 2,980.0000 | 2,970.0000 | (0.336) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/31 | R206 2011/02/03 | 8.05 | Put | Bond Future | 111.0000 | 133.0000 | 19.820 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/02/03 | 7.95 | Call | Bond Future | 2,749.0000 | 2,745.0000 | (0.146) | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/02/03 | 7.95 | Put | Bond Future | 135.0000 | 163.0000 | 20.741 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/05/05 | | | Bond Future | 6.9600 | 6.9730 | 0.187 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R206 2011/05/05 | 7.50 | Call | Bond Future | 1,797.0000 | 1,821.0000 | 1.336 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/05/05 | 7.50 | Put | Bond Future | 495.0000 | 551.0000 | 11.313 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/05/05 | 7.55 | Call | Bond Future | 1,885.0000 | 1,909.0000 | 1.273 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/05/05 | 7.55 | Put | Bond Future | 464.0000 | 519.0000 | 11.853 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/05/05 | 7.45 | Call | Bond Future | 1,711.0000 | 1,736.0000 | 1.461 | 0 | 0 | 0 |
| 2010/08/31 | R206 2011/05/05 | 7.45 | Put | Bond Future | 529.0000 | 585.0000 | 10.586 | 0 | 0 | 0 |
| 2010/08/31 | R207 2010/11/04 | | | Bond Future | 7.9490 | 7.9590 | 0.126 | 0.0000 | 0.0000 | 810 |
| 2010/08/31 | R207 2010/11/04 | 9.25 | Call | Bond Future | 7,734.0000 | 7,667.0000 | (0.866) | 0 | 0 | 0 |
| 2010/08/31 | R207 2010/11/04 | 9.25 | Put | Bond Future | 30.0000 | 26.0000 | (13.333) | 0 | 0 | 0 |
| 2010/08/31 | R207 2010/11/04 | 9.30 | Call | Bond Future | 8,008.0000 | 7,942.0000 | (0.824) | 0 | 0 | 0 |
| 2010/08/31 | R207 2010/11/04 | 9.30 | Put | Bond Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 2010/08/31 | R207 2010/11/04 | 9.20 | Call | Bond Future | 7,459.0000 | 7,392.0000 | (0.898) | 0 | 0 | 0 |
| 2010/08/31 | R207 2010/11/04 | 9.20 | Put | Bond Future | 36.0000 | 32.0000 | (11.111) | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/02/03 | | | Bond Future | 7.9760 | 7.9860 | 0.125 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R207 2011/02/03 | 8.75 | Call | Bond Future | 5,224.0000 | 5,172.0000 | (0.995) | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/02/03 | 8.75 | Put | Bond Future | 633.0000 | 642.0000 | 1.422 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/02/03 | 8.80 | Call | Bond Future | 5,461.0000 | 5,408.0000 | (0.971) | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/02/03 | 8.80 | Put | Bond Future | 584.0000 | 592.0000 | 1.370 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/02/03 | 8.70 | Call | Bond Future | 4,989.0000 | 4,938.0000 | (1.022) | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/02/03 | 8.70 | Put | Bond Future | 686.0000 | 696.0000 | 1.458 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/05/05 | | | Bond Future | 8.0250 | 8.0360 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R207 2011/05/05 | 8.50 | Call | Bond Future | 4,307.0000 | 4,348.0000 | 0.952 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/05/05 | 8.50 | Put | Bond Future | 1,519.0000 | 1,626.0000 | 7.044 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/05/05 | 8.55 | Call | Bond Future | 4,511.0000 | 4,550.0000 | 0.865 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/05/05 | 8.55 | Put | Bond Future | 1,435.0000 | 1,540.0000 | 7.317 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/05/05 | 8.45 | Call | Bond Future | 4,106.0000 | 4,149.0000 | 1.047 | 0 | 0 | 0 |
| 2010/08/31 | R207 2011/05/05 | 8.45 | Put | Bond Future | 1,606.0000 | 1,715.0000 | 6.787 | 0 | 0 | 0 |
| 2010/08/31 | R208 2010/11/04 | | | Bond Future | 8.0100 | 8.0190 | 0.112 | 0.0000 | 0.0000 | 6,835 |
| 2010/08/31 | R208 2010/11/04 | 9.25 | Call | Bond Future | 7,726.0000 | 7,657.0000 | (0.893) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/08/31 | R208 2010/11/04 | 9.25 | Put | Bond Future | 34.0000 | 24.0000 | (29.412) | 0 | 0 | 0 |
| 2010/08/31 | R208 2010/11/04 | 9.30 | Call | Bond Future | 8,013.0000 | 7,944.0000 | (0.861) | 0 | 0 | 0 |
| 2010/08/31 | R208 2010/11/04 | 9.30 | Put | Bond Future | 29.0000 | 19.0000 | (34.483) | 0 | 0 | 0 |
| 2010/08/31 | R208 2010/11/04 | 9.20 | Call | Bond Future | 7,440.0000 | 7,370.0000 | (0.941) | 0 | 0 | 0 |
| 2010/08/31 | R208 2010/11/04 | 9.20 | Put | Bond Future | 42.0000 | 31.0000 | (26.190) | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/02/03 | | | Bond Future | 8.0380 | 8.0480 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R208 2011/02/03 | 8.75 | Call | Bond Future | 5,209.0000 | 5,213.0000 | 0.077 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/02/03 | 8.75 | Put | Bond Future | 760.0000 | 828.0000 | 8.947 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/02/03 | 8.80 | Call | Bond Future | 5,453.0000 | 5,453.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/02/03 | 8.80 | Put | Bond Future | 702.0000 | 766.0000 | 9.117 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/02/03 | 8.70 | Call | Bond Future | 4,968.0000 | 4,975.0000 | 0.141 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/02/03 | 8.70 | Put | Bond Future | 822.0000 | 893.0000 | 8.637 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/05/05 | | | Bond Future | 8.0830 | 8.0930 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R208 2011/05/05 | 8.50 | Call | Bond Future | 4,308.0000 | 4,289.0000 | (0.441) | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/05/05 | 8.50 | Put | Bond Future | 1,717.0000 | 1,761.0000 | 2.563 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/05/05 | 8.55 | Call | Bond Future | 4,519.0000 | 4,498.0000 | (0.465) | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/05/05 | 8.55 | Put | Bond Future | 1,623.0000 | 1,665.0000 | 2.588 | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/05/05 | 8.45 | Call | Bond Future | 4,101.0000 | 4,084.0000 | (0.415) | 0 | 0 | 0 |
| 2010/08/31 | R208 2011/05/05 | 8.45 | Put | Bond Future | 1,815.0000 | 1,861.0000 | 2.534 | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | | | Bond Future | 8.0190 | 8.0600 | 0.511 | 0.0000 | 0.0000 | 23,994 |
| 2010/08/31 | R209 2010/11/04 | 9.00 | Call | Bond Future | 8,357.0000 | 7,964.0000 | (4.703) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 9.00 | Put | Bond Future | 132.0000 | 112.0000 | (15.152) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 9.05 | Call | Bond Future | 8,721.0000 | 8,329.0000 | (4.495) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 9.05 | Put | Bond Future | 114.0000 | 95.0000 | (16.667) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 8.95 | Call | Bond Future | 7,993.0000 | 7,599.0000 | (4.929) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 8.95 | Put | Bond Future | 154.0000 | 133.0000 | (13.636) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 8.50 | Call | Bond Future | 4,787.0000 | 4,395.0000 | (8.189) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 8.50 | Put | Bond Future | 577.0000 | 558.0000 | (3.293) | 0 | 0 | 54 |
| 2010/08/31 | R209 2010/11/04 | 8.25 | Put | Bond Future | 1,120.0000 | 1,128.0000 | 0.714 | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 8.25 | Call | Bond Future | 3,187.0000 | 2,822.0000 | (11.453) | 0 | 0 | 54 |
| 2010/08/31 | R209 2010/11/04 | 9.25 | Call | Bond Future | 10,166.0000 | 9,779.0000 | (3.807) | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 9.25 | Put | Bond Future | 60.0000 | 47.0000 | (21.667) | 0 | 0 | 162 |
| 2010/08/31 | R209 2010/11/04 | 7.75 | Put | Bond Future | 3,434.0000 | 3,588.0000 | 4.485 | 0 | 0 | 0 |
| 2010/08/31 | R209 2010/11/04 | 7.75 | Call | Bond Future | 917.0000 | 698.0000 | (23.882) | 0 | 0 | 162 |

| 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/08/31 | R209 2011/02/03 | | | Bond Future | 8.0370 | 8.0790 | 0.523 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R209 2011/02/03 | 9.00 | Call | Bond Future | 8,743.0000 | 8,538.0000 | (2.345) | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/02/03 | 9.00 | Put | Bond Future | 695.0000 | 870.0000 | 25.180 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/02/03 | 9.05 | Call | Bond Future | 9,072.0000 | 8,857.0000 | (2.370) | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/02/03 | 9.05 | Put | Bond Future | 642.0000 | 807.0000 | 25.701 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/02/03 | 8.95 | Call | Bond Future | 8,414.0000 | 8,219.0000 | (2.318) | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/02/03 | 8.95 | Put | Bond Future | 752.0000 | 937.0000 | 24.601 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/05/05 | | | Bond Future | 8.0650 | 8.1070 | 0.521 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R209 2011/05/05 | 8.50 | Call | Bond Future | 6,090.0000 | 5,954.0000 | (2.233) | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/05/05 | 8.50 | Put | Bond Future | 2,312.0000 | 2,554.0000 | 10.467 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/05/05 | 8.55 | Call | Bond Future | 6,379.0000 | 6,233.0000 | (2.289) | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/05/05 | 8.55 | Put | Bond Future | 2,185.0000 | 2,417.0000 | 10.618 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/05/05 | 8.45 | Call | Bond Future | 5,804.0000 | 5,677.0000 | (2.188) | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/05/05 | 8.45 | Put | Bond Future | 2,446.0000 | 2,697.0000 | 10.262 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/08/04 | | | Bond Future | 8.1160 | 8.1540 | 0.468 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R209 2011/08/04 | 8.50 | Call | Bond Future | 6,500.0000 | 6,834.0000 | 5.138 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/08/04 | 8.50 | Put | Bond Future | 3,187.0000 | 3,859.0000 | 21.086 | 0 | 0 | 1,000 |
| 2010/08/31 | R209 2011/08/04 | 8.55 | Call | Bond Future | 6,776.0000 | 7,128.0000 | 5.195 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/08/04 | 8.55 | Put | Bond Future | 3,047.0000 | 3,737.0000 | 22.645 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/08/04 | 8.45 | Call | Bond Future | 6,226.0000 | 6,475.0000 | 3.999 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/08/04 | 8.45 | Put | Bond Future | 3,332.0000 | 3,919.0000 | 17.617 | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/08/04 | 10.10 | Call | Bond Future | 15,829.0000 | 15,808.0000 | (0.133) | 0 | 0 | 0 |
| 2010/08/31 | R209 2011/08/04 | 10.10 | Put | Bond Future | 824.0000 | 1,141.0000 | 38.471 | 0 | 0 | 1,000 |
| 2010/08/31 | R210 2010/11/04 | | | Bond Future | 2.6320 | 2.6330 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R210 2010/11/04 | 3.10 | Call | Bond Future | 6,238.0000 | 6,225.0000 | (0.208) | 0 | 0 | 0 |
| 2010/08/31 | R210 2010/11/04 | 3.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R210 2010/11/04 | 3.15 | Call | Bond Future | 6,877.0000 | 6,863.0000 | (0.204) | 0 | 0 | 0 |
| 2010/08/31 | R210 2010/11/04 | 3.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R210 2010/11/04 | 3.05 | Call | Bond Future | 5,594.0000 | 5,581.0000 | (0.232) | 0 | 0 | 0 |
| 2010/08/31 | R210 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R211 2010/11/04 | | | Bond Future | 2.5730 | 2.5750 | 0.078 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R211 2010/11/04 | 2.75 | Call | Bond Future | 1,004.0000 | 993.0000 | (1.096) | 0 | 0 | 0 |
| 2010/08/31 | R211 2010/11/04 | 2.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|--------|------|--------------|--------------------------------|--------------------------|----------------------|--------------|-------------|------------------|
| 2010/08/31 | R211 2010/11/04 | 2.80 | Call | Bond Future | 1,286.0000 | 1,274.0000 | (0.933) | 0 | 0 | 0 |
| 2010/08/31 | R211 2010/11/04 | 2.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R211 2010/11/04 | 2.70 | Call | Bond Future | 722.0000 | 710.0000 | (1.662) | 0 | 0 | 0 |
| 2010/08/31 | R211 2010/11/04 | 2.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R212 2010/11/04 | | | Bond Future | 2.6460 | 2.6470 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2010/08/31 | R212 2010/11/04 | 3.00 | Call | Bond Future | 3,372.0000 | 3,363.0000 | (0.267) | 0 | 0 | 0 |
| 2010/08/31 | R212 2010/11/04 | 3.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R212 2010/11/04 | 3.05 | Call | Bond Future | 3,838.0000 | 3,829.0000 | (0.234) | 0 | 0 | 0 |
| 2010/08/31 | R212 2010/11/04 | 3.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | R212 2010/11/04 | 2.95 | Call | Bond Future | 2,904.0000 | 2,894.0000 | (0.344) | 0 | 0 | 0 |
| 2010/08/31 | R212 2010/11/04 | 2.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2010/08/31 | TRT1 2010/11/04 | | | Index Future | 339.7940 | 339.4760 | (0.094) | 0.0000 | 0.0000 | 100 |
| 2010/08/31 | TRT1 2011/02/03 | | | Index Future | 345.8800 | 345.5550 | (0.094) | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 100943.00 |