



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 09/09/2010

| 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 |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/09 | AL7T 2010/11/04  |        |      | Index Future       | 373.3910                    | 375.0300              | 0.439             | 0.0000       | 0.0000      | 38            |
| 2010/09/09 | ALBI 2010/11/04  |        |      | Index Future       | 344.7400                    | 346.4200              | 0.487             | 0.0000       | 0.0000      | 1,257         |
| 2010/09/09 | ALBI 2011/02/03  |        |      | Index Future       | 349.8080                    | 351.5140              | 0.488             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | CRD1 2010/11/04  |        |      | Index Future       | 150.5600                    | 151.0340              | 0.315             | 0.0000       | 0.0000      | 2             |
| 2010/09/09 | CRD1 2011/02/03  |        |      | Index Future       | 152.9020                    | 153.3830              | 0.315             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | GOVI 2010/11/04  |        |      | GOVI               | 345.2430                    | 346.8960              | 0.479             | 0.0000       | 0.0000      | 159           |
| 2010/09/09 | GOVI 2010/11/04  | 329.00 | Call | GOVI               | 162,430.0000                | 178,960.0000          | 10.177            | 0            | 0           | 0             |
| 2010/09/09 | GOVI 2010/11/04  | 329.00 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | GOVI 2010/11/04  | 329.01 | Call | GOVI               | 162,330.0000                | 178,860.0000          | 10.183            | 0            | 0           | 0             |
| 2010/09/09 | GOVI 2010/11/04  | 329.01 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | GOVI 2010/11/04  | 328.99 | Call | GOVI               | 162,530.0000                | 179,060.0000          | 10.170            | 0            | 0           | 0             |
| 2010/09/09 | GOVI 2010/11/04  | 328.99 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | GVIX 2029/01/01  |        |      | LIVE INDEX         | 110.0000                    | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | ILBI 2010/11/04  |        |      | Index Future       | 398.0570                    | 399.5860              | 0.384             | 0.0000       | 0.0000      | 507           |
| 2010/09/09 | ILBI 2011/02/03  |        |      | Index Future       | 404.7340                    | 406.2910              | 0.385             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | J157 2015/09/15  |        |      | Interest Rate Swap | 8.8220                      | 8.8220                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | J186 2026/12/21  |        |      | Interest Rate Swap | 8.6830                      | 8.6830                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | J201 2014/12/22  |        |      | Interest Rate Swap | 8.6550                      | 8.6550                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | J203 2017/09/15  |        |      | Interest Rate Swap | 8.9750                      | 8.9750                | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2010/09/09 | J204 2018/12/21  |        |      | Interest Rate Swap     | 8.9620                      | 8.9620                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | J207 2020/01/15  |        |      | Interest Rate Swap     | 8.9970                      | 8.9970                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JBAF 2010/09/15  |        |      | Jibar Tradeable Future | 6.2020                      | 6.0600                | (2.290)           | 0.0000       | 0.0000      | 1,000         |
| 2010/09/09 | JBAF 2010/10/20  |        |      | Jibar Tradeable Future | 6.1880                      | 6.0700                | (1.907)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JBAF 2010/11/17  |        |      | Jibar Tradeable Future | 6.1700                      | 6.0200                | (2.431)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JBAF 2010/12/15  |        |      | Jibar Tradeable Future | 6.1040                      | 6.0100                | (1.540)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JBAF 2011/01/19  |        |      | Jibar Tradeable Future | 6.0710                      | 5.9700                | (1.664)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JBAF 2011/02/16  |        |      | Jibar Tradeable Future | 6.0480                      | 5.9700                | (1.290)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JBAF 2011/03/16  |        |      | Jibar Tradeable Future | 6.0410                      | 5.9800                | (1.010)           | 0.0000       | 0.0000      | 5,500         |
| 2010/09/09 | JBAF 2011/06/15  |        |      | Jibar Tradeable Future | 6.1420                      | 6.0900                | (0.847)           | 0.0000       | 0.0000      | 4,500         |
| 2010/09/09 | JBAF 2011/09/21  |        |      | Jibar Tradeable Future | 6.2850                      | 6.2300                | (0.875)           | 0.0000       | 0.0000      | 6,000         |
| 2010/09/09 | JBAF 2011/12/21  |        |      | Jibar Tradeable Future | 6.4410                      | 6.4000                | (0.637)           | 0.0000       | 0.0000      | 5,000         |
| 2010/09/09 | JBAF 2012/03/20  |        |      | Jibar Tradeable Future | 6.6750                      | 6.6300                | (0.674)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JBAF 2012/06/20  |        |      | Jibar Tradeable Future | 6.9300                      | 6.8700                | (0.866)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JFRA 2010/11/04  |        |      | Jibar Tradeable Future | 7.6600                      | 7.6600                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JN02 2010/11/04  |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JN02 2010/11/04  | 7.50   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN02 2010/11/04  | 7.50   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN02 2010/11/04  | 7.75   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN02 2010/11/04  | 7.75   | Put  | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN02 2010/11/04  | 8.00   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN02 2010/11/04  | 8.00   | Put  | JNOTE                  | 500,000.0000                | 500,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN05 2010/11/04  |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | JN05 2010/11/04  | 7.50   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN05 2010/11/04  | 7.50   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN05 2010/11/04  | 8.00   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN05 2010/11/04  | 8.00   | Put  | JNOTE                  | 500,000.0000                | 500,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN05 2010/11/04  | 8.25   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN05 2010/11/04  | 8.25   | Put  | JNOTE                  | 750,000.0000                | 750,000.0000          | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | JN10 2010/11/04  |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2010/09/09 | JN10 2010/11/04  | 7.50   | Call | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | JN10 2010/11/04  | 7.50   | Put  | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | JN10 2010/11/04  | 7.75   | Call | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | JN10 2010/11/04  | 7.75   | Put  | JNOTE        | 250,000.0000                   | 250,000.0000             | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | JN10 2010/11/04  | 7.25   | Call | JNOTE        | 250,000.0000                   | 250,000.0000             | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | JN10 2010/11/04  | 7.25   | Put  | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | OTH1 2010/11/04  |        |      | Index Future | 341.6520                       | 343.4860                 | 0.537                | 0.0000       | 0.0000      | 3             |
| 2010/09/09 | OTH1 2011/02/03  |        |      | Index Future | 346.9660                       | 348.8300                 | 0.537                | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R157 2010/11/04  |        |      | Bond Future  | 7.2370                         | 7.1420                   | (1.313)              | 0.0000       | 0.0000      | 5,172         |
| 2010/09/09 | R157 2010/11/04  | 8.50   | Call | Bond Future  | 5,705.0000                     | 6,146.0000               | 7.730                | 0            | 0           | 0             |
| 2010/09/09 | R157 2010/11/04  | 8.50   | Put  | Bond Future  | 4.0000                         | 3.0000                   | (25.000)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2010/11/04  | 8.55   | Call | Bond Future  | 5,923.0000                     | 6,364.0000               | 7.446                | 0            | 0           | 0             |
| 2010/09/09 | R157 2010/11/04  | 8.55   | Put  | Bond Future  | 3.0000                         | 2.0000                   | (33.333)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2010/11/04  | 8.45   | Call | Bond Future  | 5,487.0000                     | 5,927.0000               | 8.019                | 0            | 0           | 0             |
| 2010/09/09 | R157 2010/11/04  | 8.45   | Put  | Bond Future  | 6.0000                         | 3.0000                   | (50.000)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2010/11/04  | 7.50   | Put  | Bond Future  | 354.0000                       | 242.0000                 | (31.638)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2010/11/04  | 7.50   | Call | Bond Future  | 1,569.0000                     | 1,900.0000               | 21.096               | 0            | 0           | 500           |
| 2010/09/09 | R157 2011/02/03  |        |      | Bond Future  | 7.3040                         | 7.2030                   | (1.383)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R157 2011/02/03  | 7.90   | Call | Bond Future  | 3,131.0000                     | 3,475.0000               | 10.987               | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/02/03  | 7.90   | Put  | Bond Future  | 540.0000                       | 438.0000                 | (18.889)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/02/03  | 7.95   | Call | Bond Future  | 3,300.0000                     | 3,651.0000               | 10.636               | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/02/03  | 7.95   | Put  | Bond Future  | 495.0000                       | 400.0000                 | (19.192)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/02/03  | 7.85   | Call | Bond Future  | 2,965.0000                     | 3,301.0000               | 11.332               | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/02/03  | 7.85   | Put  | Bond Future  | 589.0000                       | 479.0000                 | (18.676)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/05/05  |        |      | Bond Future  | 7.3900                         | 7.2810                   | (1.475)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R157 2011/05/05  | 7.75   | Call | Bond Future  | 2,543.0000                     | 2,841.0000               | 11.718               | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/05/05  | 7.75   | Put  | Bond Future  | 1,056.0000                     | 899.0000                 | (14.867)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/05/05  | 7.80   | Call | Bond Future  | 2,683.0000                     | 2,989.0000               | 11.405               | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/05/05  | 7.80   | Put  | Bond Future  | 991.0000                       | 842.0000                 | (15.035)             | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/05/05  | 7.70   | Call | Bond Future  | 2,406.0000                     | 2,696.0000               | 12.053               | 0            | 0           | 0             |
| 2010/09/09 | R157 2011/05/05  | 7.70   | Put  | Bond Future  | 1,124.0000                     | 959.0000                 | (14.680)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2010/11/04  |        |      | Bond Future  | 7.9070                         | 7.8350                   | (0.911)              | 0.0000       | 0.0000      | 17,359        |
| 2010/09/09 | R186 2010/11/04  | 9.25   | Call | Bond Future  | 13,053.0000                    | 13,807.0000              | 5.776                | 0            | 0           | 0             |

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| 2010/09/09 | R186 2010/11/04  | 9.25   | Put  | Bond Future | 21.0000                        | 14.0000                  | (33.333)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2010/11/04  | 9.30   | Call | Bond Future | 13,494.0000                    | 14,249.0000              | 5.595                | 0            | 0           | 0             |
| 2010/09/09 | R186 2010/11/04  | 9.30   | Put  | Bond Future | 17.0000                        | 11.0000                  | (35.294)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2010/11/04  | 9.20   | Call | Bond Future | 12,610.0000                    | 13,362.0000              | 5.964                | 0            | 0           | 0             |
| 2010/09/09 | R186 2010/11/04  | 9.20   | Put  | Bond Future | 26.0000                        | 17.0000                  | (34.615)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2010/11/04  | 8.75   | Put  | Bond Future | 148.0000                       | 104.0000                 | (29.730)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2010/11/04  | 8.75   | Call | Bond Future | 8,576.0000                     | 9,293.0000               | 8.361                | 0            | 0           | 7,900         |
| 2010/09/09 | R186 2011/02/03  |        |      | Bond Future | 7.9520                         | 7.8780                   | (0.931)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R186 2011/02/03  | 9.00   | Call | Bond Future | 10,820.0000                    | 11,495.0000              | 6.238                | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/02/03  | 9.00   | Put  | Bond Future | 617.0000                       | 521.0000                 | (15.559)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/02/03  | 9.05   | Call | Bond Future | 11,224.0000                    | 11,905.0000              | 6.067                | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/02/03  | 9.05   | Put  | Bond Future | 566.0000                       | 476.0000                 | (15.901)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/02/03  | 8.95   | Call | Bond Future | 10,418.0000                    | 11,085.0000              | 6.402                | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/02/03  | 8.95   | Put  | Bond Future | 673.0000                       | 569.0000                 | (15.453)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/02/03  | 7.75   | Put  | Bond Future | 4,377.0000                     | 3,924.0000               | (10.350)             | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/02/03  | 7.75   | Call | Bond Future | 2,256.0000                     | 2,574.0000               | 14.096               | 0            | 0           | 3,000         |
| 2010/09/09 | R186 2011/05/05  |        |      | Bond Future | 8.0080                         | 7.9320                   | (0.949)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R186 2011/05/05  | 8.75   | Call | Bond Future | 9,327.0000                     | 9,903.0000               | 6.176                | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/05/05  | 8.75   | Put  | Bond Future | 2,087.0000                     | 1,884.0000               | (9.727)              | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/05/05  | 8.80   | Call | Bond Future | 9,682.0000                     | 10,267.0000              | 6.042                | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/05/05  | 8.80   | Put  | Bond Future | 1,977.0000                     | 1,783.0000               | (9.813)              | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/05/05  | 8.70   | Call | Bond Future | 8,976.0000                     | 9,542.0000               | 6.306                | 0            | 0           | 0             |
| 2010/09/09 | R186 2011/05/05  | 8.70   | Put  | Bond Future | 2,204.0000                     | 1,991.0000               | (9.664)              | 0            | 0           | 0             |
| 2010/09/09 | R189 2010/11/04  |        |      | Bond Future | 1.4940                         | 1.5030                   | 0.602                | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R189 2010/11/04  | 1.75   | Call | Bond Future | 638.0000                       | 615.0000                 | (3.605)              | 0            | 0           | 0             |
| 2010/09/09 | R189 2010/11/04  | 1.75   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | R189 2010/11/04  | 1.80   | Call | Bond Future | 762.0000                       | 739.0000                 | (3.018)              | 0            | 0           | 0             |
| 2010/09/09 | R189 2010/11/04  | 1.80   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | R189 2010/11/04  | 1.70   | Call | Bond Future | 513.0000                       | 491.0000                 | (4.288)              | 0            | 0           | 0             |
| 2010/09/09 | R189 2010/11/04  | 1.70   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | R197 2010/11/04  |        |      | Bond Future | 2.6700                         | 2.6310                   | (1.461)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R197 2010/11/04  | 3.05   | Call | Bond Future | 4,807.0000                     | 5,313.0000               | 10.526               | 0            | 0           | 0             |
| 2010/09/09 | R197 2010/11/04  | 3.05   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |

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| 2010/09/09 | R197 2010/11/04  | 3.10   | Call | Bond Future | 5,423.0000                  | 5,929.0000            | 9.331             | 0            | 0           | 0             |
| 2010/09/09 | R197 2010/11/04  | 3.10   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | R197 2010/11/04  | 3.00   | Call | Bond Future | 4,187.0000                  | 4,693.0000            | 12.085            | 0            | 0           | 0             |
| 2010/09/09 | R197 2010/11/04  | 3.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  |        |      | Bond Future | 7.1320                      | 7.0170                | (1.612)           | 0.0000       | 0.0000      | 1,834         |
| 2010/09/09 | R201 2010/11/04  | 8.50   | Call | Bond Future | 4,836.0000                  | 5,253.0000            | 8.623             | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 8.50   | Put  | Bond Future | 3.0000                      | 1.0000                | (66.667)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 8.55   | Call | Bond Future | 5,006.0000                  | 5,424.0000            | 8.350             | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 8.55   | Put  | Bond Future | 2.0000                      | 1.0000                | (50.000)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 8.45   | Call | Bond Future | 4,665.0000                  | 5,082.0000            | 8.939             | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 8.45   | Put  | Bond Future | 4.0000                      | 2.0000                | (50.000)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 7.50   | Call | Bond Future | 1,574.0000                  | 1,906.0000            | 21.093            | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 7.50   | Put  | Bond Future | 246.0000                    | 159.0000              | (35.366)          | 0            | 0           | 140           |
| 2010/09/09 | R201 2010/11/04  | 7.25   | Put  | Bond Future | 493.0000                    | 340.0000              | (31.034)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 7.25   | Call | Bond Future | 921.0000                    | 1,187.0000            | 28.882            | 0            | 0           | 140           |
| 2010/09/09 | R201 2010/11/04  | 8.00   | Call | Bond Future | 3,140.0000                  | 3,541.0000            | 12.771            | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 8.00   | Put  | Bond Future | 42.0000                     | 23.0000               | (45.238)          | 0            | 0           | 420           |
| 2010/09/09 | R201 2010/11/04  | 6.75   | Put  | Bond Future | 1,580.0000                  | 1,256.0000            | (20.506)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2010/11/04  | 6.75   | Call | Bond Future | 180.0000                    | 275.0000              | 52.778            | 0            | 0           | 420           |
| 2010/09/09 | R201 2011/02/03  |        |      | Bond Future | 7.1930                      | 7.0690                | (1.724)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R201 2011/02/03  | 8.00   | Call | Bond Future | 3,016.0000                  | 3,372.0000            | 11.804            | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/02/03  | 8.00   | Put  | Bond Future | 292.0000                    | 222.0000              | (23.973)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/02/03  | 8.05   | Call | Bond Future | 3,152.0000                  | 3,514.0000            | 11.485            | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/02/03  | 8.05   | Put  | Bond Future | 263.0000                    | 198.0000              | (24.715)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/02/03  | 7.95   | Call | Bond Future | 2,855.0000                  | 3,209.0000            | 12.399            | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/02/03  | 7.95   | Put  | Bond Future | 298.0000                    | 225.0000              | (24.497)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/05/05  |        |      | Bond Future | 7.2800                      | 7.1460                | (1.841)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R201 2011/05/05  | 7.75   | Call | Bond Future | 2,331.0000                  | 2,625.0000            | 12.613            | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/05/05  | 7.75   | Put  | Bond Future | 831.0000                    | 693.0000              | (16.606)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/05/05  | 7.80   | Call | Bond Future | 2,443.0000                  | 2,743.0000            | 12.280            | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/05/05  | 7.80   | Put  | Bond Future | 785.0000                    | 653.0000              | (16.815)          | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/05/05  | 7.70   | Call | Bond Future | 2,222.0000                  | 2,509.0000            | 12.916            | 0            | 0           | 0             |
| 2010/09/09 | R201 2011/05/05  | 7.70   | Put  | Bond Future | 881.0000                    | 735.0000              | (16.572)          | 0            | 0           | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/09/09 | R202 2010/11/04  |        |      | Bond Future | 2.6480                         | 2.5880                   | (2.266)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R202 2010/11/04  | 3.05   | Call | Bond Future | 7,190.0000                     | 8,314.0000               | 15.633               | 0            | 0           | 0             |
| 2010/09/09 | R202 2010/11/04  | 3.05   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | R202 2010/11/04  | 3.10   | Call | Bond Future | 8,043.0000                     | 9,168.0000               | 13.987               | 0            | 0           | 0             |
| 2010/09/09 | R202 2010/11/04  | 3.10   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | R202 2010/11/04  | 3.00   | Call | Bond Future | 6,327.0000                     | 7,452.0000               | 17.781               | 0            | 0           | 0             |
| 2010/09/09 | R202 2010/11/04  | 3.00   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | R203 2010/11/04  |        |      | Bond Future | 7.7200                         | 7.6370                   | (1.075)              | 0.0000       | 0.0000      | 2,215         |
| 2010/09/09 | R203 2010/11/04  | 9.25   | Call | Bond Future | 7,775.0000                     | 8,218.0000               | 5.698                | 0            | 0           | 0             |
| 2010/09/09 | R203 2010/11/04  | 9.25   | Put  | Bond Future | 3.0000                         | 2.0000                   | (33.333)             | 0            | 0           | 0             |
| 2010/09/09 | R203 2010/11/04  | 9.30   | Call | Bond Future | 8,015.0000                     | 8,459.0000               | 5.540                | 0            | 0           | 0             |
| 2010/09/09 | R203 2010/11/04  | 9.30   | Put  | Bond Future | 1.0000                         | 1.0000                   | 0.000                | 0            | 0           | 0             |
| 2010/09/09 | R203 2010/11/04  | 9.20   | Call | Bond Future | 7,533.0000                     | 7,976.0000               | 5.881                | 0            | 0           | 0             |
| 2010/09/09 | R203 2010/11/04  | 9.20   | Put  | Bond Future | 3.0000                         | 2.0000                   | (33.333)             | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/02/03  |        |      | Bond Future | 7.7900                         | 7.7030                   | (1.117)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R203 2011/02/03  | 8.50   | Call | Bond Future | 4,190.0000                     | 4,544.0000               | 8.449                | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/02/03  | 8.50   | Put  | Bond Future | 608.0000                       | 512.0000                 | (15.789)             | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/02/03  | 8.55   | Call | Bond Future | 4,390.0000                     | 4,750.0000               | 8.200                | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/02/03  | 8.55   | Put  | Bond Future | 562.0000                       | 472.0000                 | (16.014)             | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/02/03  | 8.45   | Call | Bond Future | 3,993.0000                     | 4,341.0000               | 8.715                | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/02/03  | 8.45   | Put  | Bond Future | 658.0000                       | 556.0000                 | (15.502)             | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/05/05  |        |      | Bond Future | 7.8750                         | 7.7830                   | (1.168)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R203 2011/05/05  | 8.25   | Call | Bond Future | 3,179.0000                     | 3,479.0000               | 9.437                | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/05/05  | 8.25   | Put  | Bond Future | 1,333.0000                     | 1,173.0000               | (12.003)             | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/05/05  | 8.30   | Call | Bond Future | 3,346.0000                     | 3,653.0000               | 9.175                | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/05/05  | 8.30   | Put  | Bond Future | 1,257.0000                     | 1,104.0000               | (12.172)             | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/05/05  | 8.20   | Call | Bond Future | 3,016.0000                     | 3,308.0000               | 9.682                | 0            | 0           | 0             |
| 2010/09/09 | R203 2011/05/05  | 8.20   | Put  | Bond Future | 1,413.0000                     | 1,246.0000               | (11.819)             | 0            | 0           | 0             |
| 2010/09/09 | R204 2010/11/04  |        |      | Bond Future | 7.8170                         | 7.7440                   | (0.934)              | 0.0000       | 0.0000      | 2,466         |
| 2010/09/09 | R204 2010/11/04  | 9.25   | Call | Bond Future | 8,119.0000                     | 8,554.0000               | 5.358                | 0            | 0           | 0             |
| 2010/09/09 | R204 2010/11/04  | 9.25   | Put  | Bond Future | 6.0000                         | 4.0000                   | (33.333)             | 0            | 0           | 0             |
| 2010/09/09 | R204 2010/11/04  | 9.30   | Call | Bond Future | 8,385.0000                     | 8,820.0000               | 5.188                | 0            | 0           | 0             |
| 2010/09/09 | R204 2010/11/04  | 9.30   | Put  | Bond Future | 4.0000                         | 3.0000                   | (25.000)             | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/09 | R204 2010/11/04  | 9.20   | Call | Bond Future | 7,852.0000                  | 8,286.0000            | 5.527             | 0            | 0           | 0             |
| 2010/09/09 | R204 2010/11/04  | 9.20   | Put  | Bond Future | 8.0000                      | 5.0000                | (37.500)          | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/02/03  |        |      | Bond Future | 7.8790                      | 7.8030                | (0.965)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R204 2011/02/03  | 8.50   | Call | Bond Future | 4,208.0000                  | 4,550.0000            | 8.127             | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/02/03  | 8.50   | Put  | Bond Future | 681.0000                    | 581.0000              | (14.684)          | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/02/03  | 8.55   | Call | Bond Future | 4,429.0000                  | 4,778.0000            | 7.880             | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/02/03  | 8.55   | Put  | Bond Future | 625.0000                    | 532.0000              | (14.880)          | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/02/03  | 8.45   | Call | Bond Future | 3,991.0000                  | 4,326.0000            | 8.394             | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/02/03  | 8.45   | Put  | Bond Future | 742.0000                    | 635.0000              | (14.420)          | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/05/05  |        |      | Bond Future | 7.9580                      | 7.8790                | (0.993)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R204 2011/05/05  | 8.50   | Call | Bond Future | 4,393.0000                  | 4,700.0000            | 6.988             | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/05/05  | 8.50   | Put  | Bond Future | 1,394.0000                  | 1,254.0000            | (10.043)          | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/05/05  | 8.55   | Call | Bond Future | 4,589.0000                  | 4,902.0000            | 6.821             | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/05/05  | 8.55   | Put  | Bond Future | 1,319.0000                  | 1,185.0000            | (10.159)          | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/05/05  | 8.45   | Call | Bond Future | 4,199.0000                  | 4,500.0000            | 7.168             | 0            | 0           | 0             |
| 2010/09/09 | R204 2011/05/05  | 8.45   | Put  | Bond Future | 1,472.0000                  | 1,326.0000            | (9.918)           | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  |        |      | Bond Future | 7.0110                      | 6.8840                | (1.811)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R206 2010/11/04  | 8.50   | Call | Bond Future | 4,115.0000                  | 4,475.0000            | 8.748             | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 8.50   | Put  | Bond Future | 1.0000                      | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 8.55   | Call | Bond Future | 4,249.0000                  | 4,610.0000            | 8.496             | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 8.55   | Put  | Bond Future | 0.0000                      | 1.0000                | 100.000           | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 8.45   | Call | Bond Future | 3,981.0000                  | 4,341.0000            | 9.043             | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 8.45   | Put  | Bond Future | 2.0000                      | 1.0000                | (50.000)          | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 7.25   | Call | Bond Future | 947.0000                    | 1,209.0000            | 27.666            | 0            | 0           | 150           |
| 2010/09/09 | R206 2010/11/04  | 7.25   | Put  | Bond Future | 272.0000                    | 174.0000              | (36.029)          | 0            | 0           | 150           |
| 2010/09/09 | R206 2010/11/04  | 8.00   | Call | Bond Future | 2,773.0000                  | 3,125.0000            | 12.694            | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 8.00   | Put  | Bond Future | 17.0000                     | 8.0000                | (52.941)          | 0            | 0           | 450           |
| 2010/09/09 | R206 2010/11/04  | 6.75   | Put  | Bond Future | 974.0000                    | 730.0000              | (25.051)          | 0            | 0           | 0             |
| 2010/09/09 | R206 2010/11/04  | 6.75   | Call | Bond Future | 231.0000                    | 348.0000              | 50.649            | 0            | 0           | 450           |
| 2010/09/09 | R206 2011/02/03  |        |      | Bond Future | 7.0730                      | 6.9340                | (1.965)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R206 2011/02/03  | 8.00   | Call | Bond Future | 2,576.0000                  | 2,893.0000            | 12.306            | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/02/03  | 8.00   | Put  | Bond Future | 177.0000                    | 128.0000              | (27.684)          | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/02/03  | 8.05   | Call | Bond Future | 2,685.0000                  | 3,007.0000            | 11.993            | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/02/03  | 8.05   | Put  | Bond Future | 158.0000                    | 114.0000              | (27.848)          | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/09 | R206 2011/02/03  | 7.95   | Call | Bond Future | 2,466.0000                  | 2,779.0000            | 12.693            | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/02/03  | 7.95   | Put  | Bond Future | 194.0000                    | 141.0000              | (27.320)          | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/05/05  |        |      | Bond Future | 7.1750                      | 7.0210                | (2.146)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R206 2011/05/05  | 7.50   | Call | Bond Future | 1,485.0000                  | 1,724.0000            | 16.094            | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/05/05  | 7.50   | Put  | Bond Future | 704.0000                    | 570.0000              | (19.034)          | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/05/05  | 7.55   | Call | Bond Future | 1,565.0000                  | 1,810.0000            | 15.655            | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/05/05  | 7.55   | Put  | Bond Future | 664.0000                    | 537.0000              | (19.127)          | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/05/05  | 7.45   | Call | Bond Future | 1,407.0000                  | 1,641.0000            | 16.631            | 0            | 0           | 0             |
| 2010/09/09 | R206 2011/05/05  | 7.45   | Put  | Bond Future | 746.0000                    | 607.0000              | (18.633)          | 0            | 0           | 0             |
| 2010/09/09 | R207 2010/11/04  |        |      | Bond Future | 7.9040                      | 7.8320                | (0.911)           | 0.0000       | 0.0000      | 810           |
| 2010/09/09 | R207 2010/11/04  | 9.25   | Call | Bond Future | 7,998.0000                  | 8,446.0000            | 5.601             | 0            | 0           | 0             |
| 2010/09/09 | R207 2010/11/04  | 9.25   | Put  | Bond Future | 13.0000                     | 8.0000                | (38.462)          | 0            | 0           | 0             |
| 2010/09/09 | R207 2010/11/04  | 9.30   | Call | Bond Future | 8,275.0000                  | 8,724.0000            | 5.426             | 0            | 0           | 0             |
| 2010/09/09 | R207 2010/11/04  | 9.30   | Put  | Bond Future | 10.0000                     | 6.0000                | (40.000)          | 0            | 0           | 0             |
| 2010/09/09 | R207 2010/11/04  | 9.20   | Call | Bond Future | 7,720.0000                  | 8,167.0000            | 5.790             | 0            | 0           | 0             |
| 2010/09/09 | R207 2010/11/04  | 9.20   | Put  | Bond Future | 16.0000                     | 10.0000               | (37.500)          | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/02/03  |        |      | Bond Future | 7.9620                      | 7.8870                | (0.942)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R207 2011/02/03  | 8.75   | Call | Bond Future | 5,250.0000                  | 5,626.0000            | 7.162             | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/02/03  | 8.75   | Put  | Bond Future | 574.0000                    | 489.0000              | (14.808)          | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/02/03  | 8.80   | Call | Bond Future | 5,490.0000                  | 5,872.0000            | 6.958             | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/02/03  | 8.80   | Put  | Bond Future | 527.0000                    | 448.0000              | (14.991)          | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/02/03  | 8.70   | Call | Bond Future | 5,014.0000                  | 5,383.0000            | 7.359             | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/02/03  | 8.70   | Put  | Bond Future | 625.0000                    | 534.0000              | (14.560)          | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/05/05  |        |      | Bond Future | 8.0380                      | 7.9600                | (0.970)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R207 2011/05/05  | 8.50   | Call | Bond Future | 4,298.0000                  | 4,610.0000            | 7.259             | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/05/05  | 8.50   | Put  | Bond Future | 1,587.0000                  | 1,432.0000            | (9.767)           | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/05/05  | 8.55   | Call | Bond Future | 4,500.0000                  | 4,819.0000            | 7.089             | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/05/05  | 8.55   | Put  | Bond Future | 1,502.0000                  | 1,354.0000            | (9.854)           | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/05/05  | 8.45   | Call | Bond Future | 4,099.0000                  | 4,405.0000            | 7.465             | 0            | 0           | 0             |
| 2010/09/09 | R207 2011/05/05  | 8.45   | Put  | Bond Future | 1,677.0000                  | 1,516.0000            | (9.600)           | 0            | 0           | 0             |
| 2010/09/09 | R208 2010/11/04  |        |      | Bond Future | 7.9330                      | 7.8510                | (1.034)           | 0.0000       | 0.0000      | 6,835         |
| 2010/09/09 | R208 2010/11/04  | 9.25   | Call | Bond Future | 8,209.0000                  | 8,749.0000            | 6.578             | 0            | 0           | 0             |
| 2010/09/09 | R208 2010/11/04  | 9.25   | Put  | Bond Future | 10.0000                     | 6.0000                | (40.000)          | 0            | 0           | 0             |



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|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2010/09/09 | R208 2010/11/04  | 9.30   | Call | Bond Future | 8,499.0000                     | 9,040.0000               | 6.365                | 0            | 0           | 0             |
| 2010/09/09 | R208 2010/11/04  | 9.30   | Put  | Bond Future | 8.0000                         | 5.0000                   | (37.500)             | 0            | 0           | 0             |
| 2010/09/09 | R208 2010/11/04  | 9.20   | Call | Bond Future | 7,918.0000                     | 8,457.0000               | 6.807                | 0            | 0           | 0             |
| 2010/09/09 | R208 2010/11/04  | 9.20   | Put  | Bond Future | 13.0000                        | 7.0000                   | (46.154)             | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/02/03  |        |      | Bond Future | 7.9880                         | 7.9020                   | (1.077)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R208 2011/02/03  | 8.75   | Call | Bond Future | 5,472.0000                     | 5,921.0000               | 8.205                | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/02/03  | 8.75   | Put  | Bond Future | 699.0000                       | 588.0000                 | (15.880)             | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/02/03  | 8.80   | Call | Bond Future | 5,719.0000                     | 6,176.0000               | 7.991                | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/02/03  | 8.80   | Put  | Bond Future | 644.0000                       | 542.0000                 | (15.839)             | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/02/03  | 8.70   | Call | Bond Future | 5,227.0000                     | 5,669.0000               | 8.456                | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/02/03  | 8.70   | Put  | Bond Future | 757.0000                       | 640.0000                 | (15.456)             | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/05/05  |        |      | Bond Future | 8.0550                         | 7.9670                   | (1.092)              | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R208 2011/05/05  | 8.50   | Call | Bond Future | 4,405.0000                     | 4,782.0000               | 8.558                | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/05/05  | 8.50   | Put  | Bond Future | 1,636.0000                     | 1,452.0000               | (11.247)             | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/05/05  | 8.55   | Call | Bond Future | 4,618.0000                     | 5,003.0000               | 8.337                | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/05/05  | 8.55   | Put  | Bond Future | 1,545.0000                     | 1,369.0000               | (11.392)             | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/05/05  | 8.45   | Call | Bond Future | 4,196.0000                     | 4,564.0000               | 8.770                | 0            | 0           | 0             |
| 2010/09/09 | R208 2011/05/05  | 8.45   | Put  | Bond Future | 1,733.0000                     | 1,540.0000               | (11.137)             | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  |        |      | Bond Future | 7.8700                         | 7.7890                   | (1.029)              | 0.0000       | 0.0000      | 23,994        |
| 2010/09/09 | R209 2010/11/04  | 9.00   | Call | Bond Future | 9,636.0000                     | 10,389.0000              | 7.814                | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 9.00   | Put  | Bond Future | 32.0000                        | 20.0000                  | (37.500)             | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 9.05   | Call | Bond Future | 10,012.0000                    | 10,767.0000              | 7.541                | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 9.05   | Put  | Bond Future | 26.0000                        | 15.0000                  | (42.308)             | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 8.95   | Call | Bond Future | 9,257.0000                     | 10,007.0000              | 8.102                | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 8.95   | Put  | Bond Future | 39.0000                        | 24.0000                  | (38.462)             | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 8.50   | Call | Bond Future | 5,816.0000                     | 6,509.0000               | 11.915               | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 8.50   | Put  | Bond Future | 227.0000                       | 155.0000                 | (31.718)             | 0            | 0           | 54            |
| 2010/09/09 | R209 2010/11/04  | 8.25   | Put  | Bond Future | 544.0000                       | 392.0000                 | (27.941)             | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 8.25   | Call | Bond Future | 3,990.0000                     | 4,603.0000               | 15.363               | 0            | 0           | 54            |
| 2010/09/09 | R209 2010/11/04  | 9.25   | Call | Bond Future | 11,496.0000                    | 12,256.0000              | 6.611                | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 9.25   | Put  | Bond Future | 12.0000                        | 6.0000                   | (50.000)             | 0            | 0           | 162           |
| 2010/09/09 | R209 2010/11/04  | 7.75   | Put  | Bond Future | 2,317.0000                     | 1,872.0000               | (19.206)             | 0            | 0           | 0             |
| 2010/09/09 | R209 2010/11/04  | 7.75   | Call | Bond Future | 1,179.0000                     | 1,500.0000               | 27.226               | 0            | 0           | 162           |
| 2010/09/09 | R209 2011/02/03  |        |      | Bond Future | 7.9030                         | 7.8200                   | (1.050)              | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details | Strike | C/P  | Product     | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2010/09/09 | R209 2011/02/03  | 9.00   | Call | Bond Future | 9,858.0000                  | 10,540.0000           | 6.918             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/02/03  | 9.00   | Put  | Bond Future | 578.0000                    | 482.0000              | (16.609)          | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/02/03  | 9.05   | Call | Bond Future | 10,195.0000                 | 10,884.0000           | 6.758             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/02/03  | 9.05   | Put  | Bond Future | 533.0000                    | 444.0000              | (16.698)          | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/02/03  | 8.95   | Call | Bond Future | 9,521.0000                  | 10,196.0000           | 7.090             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/02/03  | 8.95   | Put  | Bond Future | 627.0000                    | 524.0000              | (16.427)          | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/05/05  |        |      | Bond Future | 7.9430                      | 7.8570                | (1.083)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R209 2011/05/05  | 8.50   | Call | Bond Future | 6,910.0000                  | 7,479.0000            | 8.234             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/05/05  | 8.50   | Put  | Bond Future | 2,020.0000                  | 1,790.0000            | (11.386)          | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/05/05  | 8.55   | Call | Bond Future | 7,211.0000                  | 7,791.0000            | 8.043             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/05/05  | 8.55   | Put  | Bond Future | 1,905.0000                  | 1,686.0000            | (11.496)          | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/05/05  | 8.45   | Call | Bond Future | 6,611.0000                  | 7,169.0000            | 8.440             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/05/05  | 8.45   | Put  | Bond Future | 2,141.0000                  | 1,900.0000            | (11.256)          | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/08/04  |        |      | Bond Future | 7.9560                      | 7.8720                | (1.056)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R209 2011/08/04  | 8.50   | Call | Bond Future | 7,929.0000                  | 8,451.0000            | 6.583             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/08/04  | 8.50   | Put  | Bond Future | 3,168.0000                  | 2,914.0000            | (8.018)           | 0            | 0           | 1,000         |
| 2010/09/09 | R209 2011/08/04  | 8.55   | Call | Bond Future | 8,242.0000                  | 8,772.0000            | 6.430             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/08/04  | 8.55   | Put  | Bond Future | 3,066.0000                  | 2,819.0000            | (8.056)           | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/08/04  | 8.45   | Call | Bond Future | 7,552.0000                  | 8,068.0000            | 6.833             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/08/04  | 8.45   | Put  | Bond Future | 3,210.0000                  | 2,950.0000            | (8.100)           | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/08/04  | 10.10  | Call | Bond Future | 17,343.0000                 | 18,036.0000           | 3.996             | 0            | 0           | 0             |
| 2010/09/09 | R209 2011/08/04  | 10.10  | Put  | Bond Future | 891.0000                    | 807.0000              | (9.428)           | 0            | 0           | 1,000         |
| 2010/09/09 | R210 2010/11/04  |        |      | Bond Future | 2.6910                      | 2.6220                | (2.564)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R210 2010/11/04  | 3.10   | Call | Bond Future | 5,425.0000                  | 6,377.0000            | 17.548            | 0            | 0           | 0             |
| 2010/09/09 | R210 2010/11/04  | 3.10   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | R210 2010/11/04  | 3.15   | Call | Bond Future | 6,064.0000                  | 7,016.0000            | 15.699            | 0            | 0           | 0             |
| 2010/09/09 | R210 2010/11/04  | 3.15   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | R210 2010/11/04  | 3.05   | Call | Bond Future | 4,781.0000                  | 5,733.0000            | 19.912            | 0            | 0           | 0             |
| 2010/09/09 | R210 2010/11/04  | 3.05   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | R211 2010/11/04  |        |      | Bond Future | 2.4950                      | 2.4470                | (1.924)           | 0.0000       | 0.0000      | 0             |
| 2010/09/09 | R211 2010/11/04  | 2.75   | Call | Bond Future | 1,450.0000                  | 1,726.0000            | 19.034            | 0            | 0           | 0             |
| 2010/09/09 | R211 2010/11/04  | 2.75   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2010/09/09 | R211 2010/11/04  | 2.80   | Call | Bond Future | 1,732.0000                  | 2,008.0000            | 15.935            | 0            | 0           | 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    |
|--------------|------------------|--------|------|--------------|--------------------------------|--------------------------|----------------------|--------------|-------------|------------------|
| 2010/09/09   | R211 2010/11/04  | 2.80   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2010/09/09   | R211 2010/11/04  | 2.70   | Call | Bond Future  | 1,168.0000                     | 1,444.0000               | 23.630               | 0            | 0           | 0                |
| 2010/09/09   | R211 2010/11/04  | 2.70   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2010/09/09   | R212 2010/11/04  |        |      | Bond Future  | 2.7110                         | 2.7120                   | 0.037                | 0.0000       | 0.0000      | 1,080            |
| 2010/09/09   | R212 2010/11/04  | 3.00   | Call | Bond Future  | 2,743.0000                     | 2,734.0000               | (0.328)              | 0            | 0           | 0                |
| 2010/09/09   | R212 2010/11/04  | 3.00   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2010/09/09   | R212 2010/11/04  | 3.05   | Call | Bond Future  | 3,209.0000                     | 3,200.0000               | (0.280)              | 0            | 0           | 0                |
| 2010/09/09   | R212 2010/11/04  | 3.05   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2010/09/09   | R212 2010/11/04  | 2.95   | Call | Bond Future  | 2,275.0000                     | 2,265.0000               | (0.440)              | 0            | 0           | 0                |
| 2010/09/09   | R212 2010/11/04  | 2.95   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2010/09/09   | TRT1 2010/11/04  |        |      | Index Future | 341.2420                       | 342.8760                 | 0.479                | 0.0000       | 0.0000      | 100              |
| 2010/09/09   | TRT1 2011/02/03  |        |      | Index Future | 346.5490                       | 348.2100                 | 0.479                | 0.0000       | 0.0000      | 0                |
| <b>Total</b> |                  |        |      |              |                                |                          |                      |              |             | <b>101983.00</b> |