



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/05/2011

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/05/03 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | AL7T 2011/05/05 | | | Index Future | 376.5480 | 377.4020 | 0.227 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | AL7T 2011/08/04 | | | Index Future | 381.9720 | 382.8440 | 0.228 | 0.0000 | 0.0000 | 30 |
| 2011/05/03 | AL7T 2011/11/03 | | | Index Future | 387.4750 | 388.3630 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | ALBI 2011/05/05 | | | Index Future | 346.2560 | 347.0150 | 0.219 | 0.0000 | 0.0000 | 260 |
| 2011/05/03 | ALBI 2011/08/04 | | | Index Future | 351.2430 | 352.0190 | 0.221 | 0.0000 | 0.0000 | 895 |
| 2011/05/03 | ALBI 2011/11/03 | | | Index Future | 356.3040 | 357.0940 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C155 2011/08/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/05/03 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | CRD1 2011/05/05 | | | Index Future | 156.5900 | 156.8390 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | CRD1 2011/08/04 | | | Index Future | 158.7590 | 159.0120 | 0.159 | 0.0000 | 0.0000 | 2 |
| 2011/05/03 | CRD1 2011/11/03 | | | Index Future | 160.8810 | 161.1380 | 0.160 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | GOVI 2011/05/05 | | | GOVI | 347.2580 | 347.9690 | 0.205 | 0.0000 | 0.0000 | 72 |
| 2011/05/03 | GOVI 2011/05/05 | 349.00 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/05/05 | 349.00 | Put | GOVI | 17,420.0000 | 10,310.0000 | (40.815) | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/05/05 | 349.01 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/05/05 | 349.01 | Put | GOVI | 17,520.0000 | 10,410.0000 | (40.582) | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/05/05 | 348.99 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/05/05 | 348.99 | Put | GOVI | 17,320.0000 | 10,210.0000 | (41.051) | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/08/04 | | | GOVI | 352.2600 | 352.9870 | 0.206 | 0.0000 | 0.0000 | 134 |
| 2011/05/03 | GOVI 2011/08/04 | 348.00 | Call | GOVI | 42,600.0000 | 49,870.0000 | 17.066 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/08/04 | 348.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/08/04 | 348.01 | Call | GOVI | 42,500.0000 | 49,770.0000 | 17.106 | 0 | 0 | 0 |

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| 2011/05/03 | GOVI 2011/08/04 | 348.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/08/04 | 347.99 | Call | GOVI | 42,700.0000 | 49,970.0000 | 17.026 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/08/04 | 347.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/11/03 | | | GOVI | 357.3350 | 358.0750 | 0.207 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | GOVI 2011/11/03 | 357.00 | Call | GOVI | 3,350.0000 | 10,750.0000 | 220.896 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/11/03 | 357.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/11/03 | 357.01 | Call | GOVI | 3,250.0000 | 10,650.0000 | 227.692 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/11/03 | 357.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/11/03 | 356.99 | Call | GOVI | 3,450.0000 | 10,850.0000 | 214.493 | 0 | 0 | 0 |
| 2011/05/03 | GOVI 2011/11/03 | 356.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | IGOV 2011/05/05 | | | Index Future | 150.6780 | 150.8030 | 0.083 | 0.0000 | 0.0000 | 67 |
| 2011/05/03 | IGOV 2011/08/04 | | | Index Future | 152.8490 | 152.9770 | 0.084 | 0.0000 | 0.0000 | 910 |
| 2011/05/03 | IGOV 2011/11/03 | | | Index Future | 155.0510 | 155.1820 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | ILBI 2011/05/05 | | | Index Future | 408.1250 | 408.1270 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | JBAF 2011/05/18 | | | Jibar Tradeable Future | 5.5950 | 5.5860 | (0.161) | 0.0000 | 0.0000 | 3,001 |
| 2011/05/03 | JBAF 2011/06/15 | | | Jibar Tradeable Future | 5.6100 | 5.6040 | (0.107) | 0.0000 | 0.0000 | 3,890 |
| 2011/05/03 | JBAF 2011/07/20 | | | Jibar Tradeable Future | 5.6460 | 5.6320 | (0.248) | 0.0000 | 0.0000 | 2,000 |
| 2011/05/03 | JBAF 2011/08/17 | | | Jibar Tradeable Future | 5.7160 | 5.6800 | (0.630) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 5.8630 | 5.8070 | (0.955) | 0.0000 | 0.0000 | 14,700 |
| 2011/05/03 | JBAF 2011/10/19 | | | Jibar Tradeable Future | 5.9520 | 5.9130 | (0.655) | 0.0000 | 0.0000 | 0 |

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| 2011/05/03 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 6.2160 | 6.1780 | (0.611) | 0.0000 | 0.0000 | 5,591 |
| 2011/05/03 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 6.5980 | 6.5500 | (0.727) | 0.0000 | 0.0000 | 1,090 |
| 2011/05/03 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 7.0600 | 7.0030 | (0.807) | 0.0000 | 0.0000 | 2,890 |
| 2011/05/03 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 7.4860 | 7.4210 | (0.868) | 0.0000 | 0.0000 | 44,710 |
| 2011/05/03 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 7.8430 | 7.7850 | (0.740) | 0.0000 | 0.0000 | 490 |
| 2011/05/03 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 8.1650 | 8.1200 | (0.551) | 0.0000 | 0.0000 | 290 |
| 2011/05/03 | JN02 2011/05/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | JN05 2011/05/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | JN10 2011/05/05 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | JN10 2011/05/05 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | JN10 2011/05/05 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | JN10 2011/05/05 | 8.00 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | JN10 2011/05/05 | 8.00 | Put | JNOTE | 500,000.0000 | 500,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | JN10 2011/05/05 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | JN10 2011/05/05 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | OTH1 2011/05/05 | | | Index Future | 340.4840 | 341.4990 | 0.298 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | OTH1 2011/08/04 | | | Index Future | 345.3890 | 346.4230 | 0.299 | 0.0000 | 0.0000 | 3 |
| 2011/05/03 | OTH1 2011/11/03 | | | Index Future | 350.3650 | 351.4170 | 0.300 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R157 2011/05/05 | | | Bond Future | 7.6460 | 7.6200 | (0.340) | 0.0000 | 0.0000 | 705 |
| 2011/05/03 | R157 2011/05/05 | 7.75 | Call | Bond Future | 506.0000 | 539.0000 | 6.522 | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/05/05 | 7.75 | Put | Bond Future | 79.0000 | 5.0000 | (93.671) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/05/05 | 7.80 | Call | Bond Future | 674.0000 | 740.0000 | 9.792 | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/05/05 | 7.80 | Put | Bond Future | 42.0000 | 1.0000 | (97.619) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/05/05 | 7.70 | Call | Bond Future | 360.0000 | 349.0000 | (3.056) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/05/05 | 7.70 | Put | Bond Future | 138.0000 | 20.0000 | (85.507) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/05/05 | 7.65 | Call | Bond Future | 240.0000 | 190.0000 | (20.833) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/05/05 | 7.65 | Put | Bond Future | 224.0000 | 66.0000 | (70.536) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | | | Bond Future | 7.7850 | 7.7560 | (0.373) | 0.0000 | 0.0000 | 2,365 |
| 2011/05/03 | R157 2011/08/04 | 7.50 | Call | Bond Future | 542.0000 | 519.0000 | (4.244) | 0 | 0 | 1,000 |
| 2011/05/03 | R157 2011/08/04 | 7.50 | Put | Bond Future | 1,652.0000 | 1,516.0000 | (8.232) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 7.55 | Call | Bond Future | 611.0000 | 590.0000 | (3.437) | 0 | 0 | 0 |

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| 2011/05/03 | R157 2011/08/04 | 7.55 | Put | Bond Future | 1,525.0000 | 1,392.0000 | (8.721) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 7.45 | Call | Bond Future | 479.0000 | 454.0000 | (5.219) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 7.45 | Put | Bond Future | 1,785.0000 | 1,647.0000 | (7.731) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 7.20 | Put | Bond Future | 2,532.0000 | 2,394.0000 | (5.450) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 7.20 | Call | Bond Future | 240.0000 | 214.0000 | (10.833) | 0 | 0 | 1,320 |
| 2011/05/03 | R157 2011/08/04 | 7.60 | Put | Bond Future | 1,406.0000 | 1,274.0000 | (9.388) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 7.60 | Call | Bond Future | 687.0000 | 667.0000 | (2.911) | 0 | 0 | 440 |
| 2011/05/03 | R157 2011/08/04 | 7.80 | Call | Bond Future | 1,045.0000 | 1,037.0000 | (0.766) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 7.80 | Put | Bond Future | 987.0000 | 867.0000 | (12.158) | 0 | 0 | 440 |
| 2011/05/03 | R157 2011/08/04 | 8.20 | Call | Bond Future | 2,023.0000 | 2,054.0000 | 1.532 | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/08/04 | 8.20 | Put | Bond Future | 430.0000 | 349.0000 | (18.837) | 0 | 0 | 1,320 |
| 2011/05/03 | R157 2011/11/03 | | | Bond Future | 7.9420 | 7.9110 | (0.390) | 0.0000 | 0.0000 | 3,684 |
| 2011/05/03 | R157 2011/11/03 | 8.25 | Call | Bond Future | 2,077.0000 | 2,000.0000 | (3.707) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/11/03 | 8.25 | Put | Bond Future | 966.0000 | 776.0000 | (19.669) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/11/03 | 8.30 | Call | Bond Future | 2,194.0000 | 2,122.0000 | (3.282) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/11/03 | 8.30 | Put | Bond Future | 904.0000 | 719.0000 | (20.465) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/11/03 | 8.20 | Call | Bond Future | 1,964.0000 | 1,882.0000 | (4.175) | 0 | 0 | 0 |
| 2011/05/03 | R157 2011/11/03 | 8.20 | Put | Bond Future | 1,032.0000 | 838.0000 | (18.798) | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/02/02 | | | Bond Future | 8.1270 | 8.0940 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R157 2012/02/02 | 8.50 | Call | Bond Future | 2,493.0000 | 2,382.0000 | (4.452) | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/02/02 | 8.50 | Put | Bond Future | 1,240.0000 | 1,017.0000 | (17.984) | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/02/02 | 8.55 | Call | Bond Future | 2,601.0000 | 2,494.0000 | (4.114) | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/02/02 | 8.55 | Put | Bond Future | 1,181.0000 | 962.0000 | (18.544) | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/02/02 | 8.45 | Call | Bond Future | 2,387.0000 | 2,272.0000 | (4.818) | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/02/02 | 8.45 | Put | Bond Future | 1,301.0000 | 1,074.0000 | (17.448) | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/05/03 | | | Bond Future | 8.2420 | 8.2050 | (0.449) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R157 2012/05/03 | 8.25 | Call | Bond Future | 25.0000 | 1,827.0000 | 7208.000 | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/05/03 | 8.25 | Put | Bond Future | 0.0000 | 1,685.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/05/03 | 8.30 | Call | Bond Future | 183.0000 | 1,915.0000 | 946.448 | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/05/03 | 8.30 | Put | Bond Future | 0.0000 | 1,616.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/05/03 | 8.20 | Call | Bond Future | 0.0000 | 1,741.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R157 2012/05/03 | 8.20 | Put | Bond Future | 132.0000 | 1,757.0000 | 1231.061 | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/05/05 | | | Bond Future | 8.6550 | 8.6190 | (0.416) | 0.0000 | 0.0000 | 11,740 |
| 2011/05/03 | R186 2011/05/05 | 8.75 | Call | Bond Future | 1,163.0000 | 1,250.0000 | 7.481 | 0 | 0 | 0 |

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| 2011/05/03 | R186 2011/05/05 | 8.75 | Put | Bond Future | 272.0000 | 18.0000 | (93.382) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/05/05 | 8.80 | Call | Bond Future | 1,519.0000 | 1,701.0000 | 11.982 | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/05/05 | 8.80 | Put | Bond Future | 162.0000 | 4.0000 | (97.531) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/05/05 | 8.70 | Call | Bond Future | 852.0000 | 830.0000 | (2.582) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/05/05 | 8.70 | Put | Bond Future | 429.0000 | 66.0000 | (84.615) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/05/05 | 8.00 | Put | Bond Future | 6,430.0000 | 6,090.0000 | (5.288) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/05/05 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 5,500 |
| 2011/05/03 | R186 2011/08/04 | | | Bond Future | 8.7430 | 8.7050 | (0.435) | 0.0000 | 0.0000 | 19,476 |
| 2011/05/03 | R186 2011/08/04 | 8.25 | Call | Bond Future | 964.0000 | 949.0000 | (1.556) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.25 | Put | Bond Future | 5,663.0000 | 5,295.0000 | (6.498) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.30 | Call | Bond Future | 1,087.0000 | 1,079.0000 | (0.736) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.30 | Put | Bond Future | 5,296.0000 | 4,936.0000 | (6.798) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.20 | Call | Bond Future | 853.0000 | 833.0000 | (2.345) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.20 | Put | Bond Future | 6,044.0000 | 5,671.0000 | (6.171) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.35 | Put | Bond Future | 4,945.0000 | 4,591.0000 | (7.159) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.35 | Call | Bond Future | 1,222.0000 | 1,220.0000 | (0.164) | 0 | 0 | 600 |
| 2011/05/03 | R186 2011/08/04 | 8.70 | Put | Bond Future | 2,881.0000 | 2,596.0000 | (9.892) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.70 | Call | Bond Future | 2,482.0000 | 2,550.0000 | 2.740 | 0 | 0 | 200 |
| 2011/05/03 | R186 2011/08/04 | 8.95 | Call | Bond Future | 3,734.0000 | 3,865.0000 | 3.508 | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 8.95 | Put | Bond Future | 1,841.0000 | 1,620.0000 | (12.004) | 0 | 0 | 200 |
| 2011/05/03 | R186 2011/08/04 | 9.70 | Call | Bond Future | 8,738.0000 | 9,023.0000 | 3.262 | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/08/04 | 9.70 | Put | Bond Future | 359.0000 | 292.0000 | (18.663) | 0 | 0 | 600 |
| 2011/05/03 | R186 2011/11/03 | | | Bond Future | 8.8320 | 8.7930 | (0.442) | 0.0000 | 0.0000 | 13,791 |
| 2011/05/03 | R186 2011/11/03 | 9.00 | Call | Bond Future | 4,685.0000 | 4,722.0000 | 0.790 | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/11/03 | 9.00 | Put | Bond Future | 3,175.0000 | 2,857.0000 | (10.016) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/11/03 | 9.05 | Call | Bond Future | 4,941.0000 | 4,989.0000 | 0.971 | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/11/03 | 9.05 | Put | Bond Future | 2,987.0000 | 2,680.0000 | (10.278) | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/11/03 | 8.95 | Call | Bond Future | 4,436.0000 | 4,462.0000 | 0.586 | 0 | 0 | 0 |
| 2011/05/03 | R186 2011/11/03 | 8.95 | Put | Bond Future | 3,372.0000 | 3,043.0000 | (9.757) | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/02/02 | | | Bond Future | 8.9260 | 8.8860 | (0.448) | 0.0000 | 0.0000 | 2,500 |
| 2011/05/03 | R186 2012/02/02 | 9.00 | Call | Bond Future | 5,229.0000 | 5,161.0000 | (1.300) | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/02/02 | 9.00 | Put | Bond Future | 4,573.0000 | 4,149.0000 | (9.272) | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/02/02 | 9.05 | Call | Bond Future | 5,465.0000 | 5,407.0000 | (1.061) | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/02/02 | 9.05 | Put | Bond Future | 4,369.0000 | 3,955.0000 | (9.476) | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/02/02 | 8.95 | Call | Bond Future | 4,997.0000 | 4,923.0000 | (1.481) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/05/03 | R186 2012/02/02 | 8.95 | Put | Bond Future | 4,784.0000 | 4,353.0000 | (9.009) | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/05/03 | | | Bond Future | 8.9910 | 8.9500 | (0.456) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R186 2012/05/03 | 9.00 | Call | Bond Future | 79.0000 | 5,444.0000 | 6791.139 | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/05/03 | 9.00 | Put | Bond Future | 0.0000 | 5,006.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/05/03 | 9.05 | Call | Bond Future | 515.0000 | 5,687.0000 | 1004.272 | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/05/03 | 9.05 | Put | Bond Future | 0.0000 | 4,813.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/05/03 | 8.95 | Call | Bond Future | 0.0000 | 5,212.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R186 2012/05/03 | 8.95 | Put | Bond Future | 360.0000 | 5,212.0000 | 1347.778 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/05/05 | | | Bond Future | 208.9341 | 209.0496 | 0.055 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R189 2011/05/05 | 207.30 | Call | Bond Future | 1,634.0000 | 1,750.0000 | 7.099 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/05/05 | 207.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/05/05 | 207.35 | Call | Bond Future | 1,584.0000 | 1,700.0000 | 7.323 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/05/05 | 207.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/05/05 | 207.25 | Call | Bond Future | 1,684.0000 | 1,800.0000 | 6.888 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/05/05 | 207.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/08/04 | | | Bond Future | 211.9780 | 212.0972 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R189 2011/08/04 | 212.00 | Call | Bond Future | 0.0000 | 97.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/08/04 | 212.00 | Put | Bond Future | 22.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/08/04 | 212.05 | Call | Bond Future | 0.0000 | 47.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/08/04 | 212.05 | Put | Bond Future | 72.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/08/04 | 211.95 | Call | Bond Future | 28.0000 | 147.0000 | 425.000 | 0 | 0 | 0 |
| 2011/05/03 | R189 2011/08/04 | 211.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/05/05 | | | Bond Future | 233.0575 | 233.0894 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R197 2011/05/05 | 232.00 | Call | Bond Future | 1,057.0000 | 1,089.0000 | 3.027 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/05/05 | 232.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/05/05 | 232.05 | Call | Bond Future | 1,007.0000 | 1,039.0000 | 3.178 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/05/05 | 232.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/05/05 | 231.95 | Call | Bond Future | 1,107.0000 | 1,139.0000 | 2.891 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/05/05 | 231.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/08/04 | | | Bond Future | 231.5644 | 231.5989 | 0.015 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R197 2011/08/04 | 231.50 | Call | Bond Future | 64.0000 | 99.0000 | 54.688 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/08/04 | 231.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/08/04 | 231.55 | Call | Bond Future | 14.0000 | 49.0000 | 250.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | R197 2011/08/04 | 231.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/08/04 | 231.45 | Call | Bond Future | 114.0000 | 149.0000 | 30.702 | 0 | 0 | 0 |
| 2011/05/03 | R197 2011/08/04 | 231.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/05/05 | | | Bond Future | 7.2560 | 7.2290 | (0.372) | 0.0000 | 0.0000 | 170 |
| 2011/05/03 | R201 2011/05/05 | 7.75 | Call | Bond Future | 1,577.0000 | 1,664.0000 | 5.517 | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/05/05 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/05/05 | 7.80 | Call | Bond Future | 1,735.0000 | 1,822.0000 | 5.014 | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/05/05 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/05/05 | 7.70 | Call | Bond Future | 1,419.0000 | 1,506.0000 | 6.131 | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/05/05 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/08/04 | | | Bond Future | 7.3800 | 7.3520 | (0.379) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R201 2011/08/04 | 7.25 | Call | Bond Future | 556.0000 | 536.0000 | (3.597) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/08/04 | 7.25 | Put | Bond Future | 948.0000 | 843.0000 | (11.076) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/08/04 | 7.30 | Call | Bond Future | 622.0000 | 605.0000 | (2.733) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/08/04 | 7.30 | Put | Bond Future | 863.0000 | 762.0000 | (11.703) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/08/04 | 7.20 | Call | Bond Future | 494.0000 | 472.0000 | (4.453) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/08/04 | 7.20 | Put | Bond Future | 1,037.0000 | 931.0000 | (10.222) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/11/03 | | | Bond Future | 7.5210 | 7.4890 | (0.425) | 0.0000 | 0.0000 | 314 |
| 2011/05/03 | R201 2011/11/03 | 8.00 | Call | Bond Future | 1,874.0000 | 1,816.0000 | (3.095) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/11/03 | 8.00 | Put | Bond Future | 547.0000 | 400.0000 | (26.874) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/11/03 | 8.05 | Call | Bond Future | 1,973.0000 | 1,920.0000 | (2.686) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/11/03 | 8.05 | Put | Bond Future | 509.0000 | 367.0000 | (27.898) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/11/03 | 7.95 | Call | Bond Future | 1,777.0000 | 1,714.0000 | (3.545) | 0 | 0 | 0 |
| 2011/05/03 | R201 2011/11/03 | 7.95 | Put | Bond Future | 588.0000 | 435.0000 | (26.020) | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/02/02 | | | Bond Future | 7.6860 | 7.6520 | (0.442) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R201 2012/02/02 | 8.25 | Call | Bond Future | 2,130.0000 | 2,148.0000 | 0.845 | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/02/02 | 8.25 | Put | Bond Future | 690.0000 | 620.0000 | (10.145) | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/02/02 | 8.30 | Call | Bond Future | 2,220.0000 | 2,240.0000 | 0.901 | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/02/02 | 8.30 | Put | Bond Future | 654.0000 | 586.0000 | (10.398) | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/02/02 | 8.20 | Call | Bond Future | 2,042.0000 | 2,058.0000 | 0.784 | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/02/02 | 8.20 | Put | Bond Future | 729.0000 | 657.0000 | (9.877) | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/05/03 | | | Bond Future | 7.7760 | 7.7370 | (0.502) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R201 2012/05/03 | 7.75 | Call | Bond Future | 0.0000 | 1,282.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/05/03 | 7.75 | Put | Bond Future | 62.0000 | 1,251.0000 | 1917.742 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | R201 2012/05/03 | 7.80 | Call | Bond Future | 57.0000 | 1,350.0000 | 2268.421 | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/05/03 | 7.80 | Put | Bond Future | 0.0000 | 1,201.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/05/03 | 7.70 | Call | Bond Future | 0.0000 | 1,216.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R201 2012/05/03 | 7.70 | Put | Bond Future | 180.0000 | 1,304.0000 | 624.444 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/05/05 | | | Bond Future | 0.3290 | 0.3290 | 0.000 | 0.0000 | 0.0000 | 451 |
| 2011/05/03 | R202 2011/05/05 | 2.05 | Call | Bond Future | 42,656.0000 | 42,656.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/05/05 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/05/05 | 2.10 | Call | Bond Future | 43,684.0000 | 43,684.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/05/05 | 2.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/05/05 | 2.00 | Call | Bond Future | 41,617.0000 | 41,617.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/05/05 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/08/04 | | | Bond Future | 0.2800 | 0.2790 | (0.357) | 0.0000 | 0.0000 | 10,088 |
| 2011/05/03 | R202 2011/08/04 | 1.00 | Call | Bond Future | 19,646.0000 | 19,676.0000 | 0.153 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/08/04 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/08/04 | 1.05 | Call | Bond Future | 20,906.0000 | 20,935.0000 | 0.139 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/08/04 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/08/04 | 0.95 | Call | Bond Future | 18,374.0000 | 18,403.0000 | 0.158 | 0 | 0 | 0 |
| 2011/05/03 | R202 2011/08/04 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/05/05 | | | Bond Future | 8.1860 | 8.1800 | (0.073) | 0.0000 | 0.0000 | 516 |
| 2011/05/03 | R203 2011/05/05 | 8.25 | Call | Bond Future | 476.0000 | 378.0000 | (20.588) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/05/05 | 8.25 | Put | Bond Future | 164.0000 | 37.0000 | (77.439) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/05/05 | 8.30 | Call | Bond Future | 651.0000 | 594.0000 | (8.756) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/05/05 | 8.30 | Put | Bond Future | 96.0000 | 10.0000 | (89.583) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/05/05 | 8.20 | Call | Bond Future | 328.0000 | 203.0000 | (38.110) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/05/05 | 8.20 | Put | Bond Future | 260.0000 | 105.0000 | (59.615) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/08/04 | | | Bond Future | 8.3080 | 8.3020 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R203 2011/08/04 | 8.00 | Call | Bond Future | 675.0000 | 600.0000 | (11.111) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/08/04 | 8.00 | Put | Bond Future | 2,137.0000 | 2,033.0000 | (4.867) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/08/04 | 8.05 | Call | Bond Future | 757.0000 | 681.0000 | (10.040) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/08/04 | 8.05 | Put | Bond Future | 1,980.0000 | 1,875.0000 | (5.303) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/08/04 | 7.95 | Call | Bond Future | 600.0000 | 525.0000 | (12.500) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/08/04 | 7.95 | Put | Bond Future | 2,301.0000 | 2,198.0000 | (4.476) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/11/03 | | | Bond Future | 8.4410 | 8.4340 | (0.083) | 0.0000 | 0.0000 | 1,633 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | R203 2011/11/03 | 8.50 | Call | Bond Future | 1,969.0000 | 1,856.0000 | (5.739) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/11/03 | 8.50 | Put | Bond Future | 1,703.0000 | 1,558.0000 | (8.514) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/11/03 | 8.55 | Call | Bond Future | 2,093.0000 | 1,983.0000 | (5.256) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/11/03 | 8.55 | Put | Bond Future | 1,602.0000 | 1,460.0000 | (8.864) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/11/03 | 8.45 | Call | Bond Future | 1,849.0000 | 1,736.0000 | (6.111) | 0 | 0 | 0 |
| 2011/05/03 | R203 2011/11/03 | 8.45 | Put | Bond Future | 1,808.0000 | 1,664.0000 | (7.965) | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/02/02 | | | Bond Future | 8.5900 | 8.5830 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R203 2012/02/02 | 8.75 | Call | Bond Future | 2,707.0000 | 2,620.0000 | (3.214) | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/02/02 | 8.75 | Put | Bond Future | 2,016.0000 | 1,899.0000 | (5.804) | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/02/02 | 8.80 | Call | Bond Future | 2,832.0000 | 2,747.0000 | (3.001) | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/02/02 | 8.80 | Put | Bond Future | 1,927.0000 | 1,811.0000 | (6.020) | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/02/02 | 8.70 | Call | Bond Future | 2,585.0000 | 2,496.0000 | (3.443) | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/02/02 | 8.70 | Put | Bond Future | 2,110.0000 | 1,990.0000 | (5.687) | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/05/03 | | | Bond Future | 8.6900 | 8.6820 | (0.092) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R203 2012/05/03 | 8.75 | Call | Bond Future | 249.0000 | 2,522.0000 | 912.851 | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/05/03 | 8.75 | Put | Bond Future | 0.0000 | 2,239.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/05/03 | 8.80 | Call | Bond Future | 457.0000 | 2,644.0000 | 478.556 | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/05/03 | 8.80 | Put | Bond Future | 0.0000 | 2,154.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/05/03 | 8.70 | Call | Bond Future | 42.0000 | 2,405.0000 | 5626.190 | 0 | 0 | 0 |
| 2011/05/03 | R203 2012/05/03 | 8.70 | Put | Bond Future | 0.0000 | 2,330.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/05/05 | | | Bond Future | 8.3310 | 8.3250 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R204 2011/05/05 | 8.50 | Call | Bond Future | 985.0000 | 957.0000 | (2.843) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/05/05 | 8.50 | Put | Bond Future | 62.0000 | 1.0000 | (98.387) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/05/05 | 8.55 | Call | Bond Future | 1,226.0000 | 1,227.0000 | 0.082 | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/05/05 | 8.55 | Put | Bond Future | 32.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/05/05 | 8.45 | Call | Bond Future | 762.0000 | 693.0000 | (9.055) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/05/05 | 8.45 | Put | Bond Future | 111.0000 | 9.0000 | (91.892) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/08/04 | | | Bond Future | 8.4460 | 8.4390 | (0.083) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R204 2011/08/04 | 8.00 | Call | Bond Future | 578.0000 | 493.0000 | (14.706) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/08/04 | 8.00 | Put | Bond Future | 2,988.0000 | 2,866.0000 | (4.083) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/08/04 | 8.05 | Call | Bond Future | 653.0000 | 566.0000 | (13.323) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/08/04 | 8.05 | Put | Bond Future | 2,789.0000 | 2,665.0000 | (4.446) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/08/04 | 7.95 | Call | Bond Future | 510.0000 | 429.0000 | (15.882) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/08/04 | 7.95 | Put | Bond Future | 3,195.0000 | 3,076.0000 | (3.725) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | R204 2011/11/03 | | | Bond Future | 8.5660 | 8.5590 | (0.082) | 0.0000 | 0.0000 | 2,134 |
| 2011/05/03 | R204 2011/11/03 | 8.75 | Call | Bond Future | 2,680.0000 | 2,540.0000 | (5.224) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/11/03 | 8.75 | Put | Bond Future | 1,738.0000 | 1,562.0000 | (10.127) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/11/03 | 8.80 | Call | Bond Future | 2,831.0000 | 2,694.0000 | (4.839) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/11/03 | 8.80 | Put | Bond Future | 1,635.0000 | 1,462.0000 | (10.581) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/11/03 | 8.70 | Call | Bond Future | 2,534.0000 | 2,390.0000 | (5.683) | 0 | 0 | 0 |
| 2011/05/03 | R204 2011/11/03 | 8.70 | Put | Bond Future | 1,847.0000 | 1,667.0000 | (9.746) | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/02/02 | | | Bond Future | 8.6960 | 8.6890 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R204 2012/02/02 | 9.00 | Call | Bond Future | 3,596.0000 | 3,319.0000 | (7.703) | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/02/02 | 9.00 | Put | Bond Future | 2,097.0000 | 1,785.0000 | (14.878) | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/02/02 | 9.05 | Call | Bond Future | 3,746.0000 | 3,473.0000 | (7.288) | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/02/02 | 9.05 | Put | Bond Future | 2,003.0000 | 1,696.0000 | (15.327) | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/02/02 | 8.95 | Call | Bond Future | 3,450.0000 | 3,169.0000 | (8.145) | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/02/02 | 8.95 | Put | Bond Future | 2,196.0000 | 1,880.0000 | (14.390) | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/05/03 | | | Bond Future | 8.7870 | 8.7790 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R204 2012/05/03 | 8.75 | Call | Bond Future | 0.0000 | 2,705.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/05/03 | 8.75 | Put | Bond Future | 179.0000 | 2,845.0000 | 1489.385 | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/05/03 | 8.80 | Call | Bond Future | 63.0000 | 2,838.0000 | 4404.762 | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/05/03 | 8.80 | Put | Bond Future | 0.0000 | 2,737.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/05/03 | 8.70 | Call | Bond Future | 0.0000 | 2,578.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R204 2012/05/03 | 8.70 | Put | Bond Future | 421.0000 | 2,960.0000 | 603.088 | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/05/05 | | | Bond Future | 6.9410 | 6.9140 | (0.389) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R206 2011/05/05 | 7.50 | Call | Bond Future | 1,348.0000 | 1,414.0000 | 4.896 | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/05/05 | 7.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/05/05 | 7.55 | Call | Bond Future | 1,468.0000 | 1,533.0000 | 4.428 | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/05/05 | 7.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/05/05 | 7.45 | Call | Bond Future | 1,228.0000 | 1,294.0000 | 5.375 | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/05/05 | 7.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/08/04 | | | Bond Future | 7.0730 | 7.0430 | (0.424) | 0.0000 | 0.0000 | 6,506 |
| 2011/05/03 | R206 2011/08/04 | 7.00 | Call | Bond Future | 427.0000 | 414.0000 | (3.044) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/08/04 | 7.00 | Put | Bond Future | 589.0000 | 509.0000 | (13.582) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/08/04 | 7.05 | Call | Bond Future | 482.0000 | 470.0000 | (2.490) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/08/04 | 7.05 | Put | Bond Future | 533.0000 | 455.0000 | (14.634) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/08/04 | 6.95 | Call | Bond Future | 378.0000 | 362.0000 | (4.233) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/05/03 | R206 2011/08/04 | 6.95 | Put | Bond Future | 650.0000 | 568.0000 | (12.615) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/11/03 | | | Bond Future | 7.2190 | 7.1860 | (0.457) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R206 2011/11/03 | 7.75 | Call | Bond Future | 1,388.0000 | 1,380.0000 | (0.576) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/11/03 | 7.75 | Put | Bond Future | 334.0000 | 261.0000 | (21.856) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/11/03 | 7.80 | Call | Bond Future | 1,461.0000 | 1,458.0000 | (0.205) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/11/03 | 7.80 | Put | Bond Future | 309.0000 | 240.0000 | (22.330) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/11/03 | 7.70 | Call | Bond Future | 1,317.0000 | 1,306.0000 | (0.835) | 0 | 0 | 0 |
| 2011/05/03 | R206 2011/11/03 | 7.70 | Put | Bond Future | 362.0000 | 285.0000 | (21.271) | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/02/02 | | | Bond Future | 7.4090 | 7.3710 | (0.513) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R206 2012/02/02 | 8.00 | Call | Bond Future | 1,507.0000 | 1,500.0000 | (0.464) | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/02/02 | 8.00 | Put | Bond Future | 464.0000 | 390.0000 | (15.948) | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/02/02 | 8.05 | Call | Bond Future | 1,570.0000 | 1,565.0000 | (0.318) | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/02/02 | 8.05 | Put | Bond Future | 439.0000 | 367.0000 | (16.401) | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/02/02 | 7.95 | Call | Bond Future | 1,445.0000 | 1,436.0000 | (0.623) | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/02/02 | 7.95 | Put | Bond Future | 490.0000 | 413.0000 | (15.714) | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/05/03 | | | Bond Future | 7.5030 | 7.4590 | (0.586) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R206 2012/05/03 | 7.50 | Call | Bond Future | 0.0000 | 850.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/05/03 | 7.50 | Put | Bond Future | 5.0000 | 786.0000 | 15620.000 | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/05/03 | 7.55 | Call | Bond Future | 73.0000 | 896.0000 | 1127.397 | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/05/03 | 7.55 | Put | Bond Future | 0.0000 | 754.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/05/03 | 7.45 | Call | Bond Future | 0.0000 | 806.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R206 2012/05/03 | 7.45 | Put | Bond Future | 83.0000 | 820.0000 | 887.952 | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/05/05 | | | Bond Future | 8.4150 | 8.3890 | (0.309) | 0.0000 | 0.0000 | 6,240 |
| 2011/05/03 | R207 2011/05/05 | 8.50 | Call | Bond Future | 657.0000 | 659.0000 | 0.304 | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/05/05 | 8.50 | Put | Bond Future | 166.0000 | 17.0000 | (89.759) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/05/05 | 8.55 | Call | Bond Future | 876.0000 | 933.0000 | 6.507 | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/05/05 | 8.55 | Put | Bond Future | 97.0000 | 3.0000 | (96.907) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/05/05 | 8.45 | Call | Bond Future | 470.0000 | 411.0000 | (12.553) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/05/05 | 8.45 | Put | Bond Future | 267.0000 | 57.0000 | (78.652) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/08/04 | | | Bond Future | 8.5240 | 8.4960 | (0.328) | 0.0000 | 0.0000 | 5,240 |
| 2011/05/03 | R207 2011/08/04 | 8.25 | Call | Bond Future | 919.0000 | 847.0000 | (7.835) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/08/04 | 8.25 | Put | Bond Future | 2,481.0000 | 2,251.0000 | (9.270) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/08/04 | 8.30 | Call | Bond Future | 1,023.0000 | 954.0000 | (6.745) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/08/04 | 8.30 | Put | Bond Future | 2,297.0000 | 2,070.0000 | (9.882) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | R207 2011/08/04 | 8.20 | Call | Bond Future | 822.0000 | 748.0000 | (9.002) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/08/04 | 8.20 | Put | Bond Future | 2,672.0000 | 2,440.0000 | (8.683) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/11/03 | | | Bond Future | 8.6310 | 8.6020 | (0.336) | 0.0000 | 0.0000 | 600 |
| 2011/05/03 | R207 2011/11/03 | 8.75 | Call | Bond Future | 2,659.0000 | 2,494.0000 | (6.205) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/11/03 | 8.75 | Put | Bond Future | 2,009.0000 | 1,684.0000 | (16.177) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/11/03 | 8.80 | Call | Bond Future | 2,813.0000 | 2,654.0000 | (5.652) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/11/03 | 8.80 | Put | Bond Future | 1,891.0000 | 1,573.0000 | (16.816) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/11/03 | 8.70 | Call | Bond Future | 2,510.0000 | 2,340.0000 | (6.773) | 0 | 0 | 0 |
| 2011/05/03 | R207 2011/11/03 | 8.70 | Put | Bond Future | 2,132.0000 | 1,803.0000 | (15.432) | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/02/02 | | | Bond Future | 8.7490 | 8.7190 | (0.343) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R207 2012/02/02 | 9.00 | Call | Bond Future | 3,656.0000 | 3,548.0000 | (2.954) | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/02/02 | 9.00 | Put | Bond Future | 2,330.0000 | 2,062.0000 | (11.502) | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/02/02 | 9.05 | Call | Bond Future | 3,813.0000 | 3,709.0000 | (2.728) | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/02/02 | 9.05 | Put | Bond Future | 2,225.0000 | 1,961.0000 | (11.865) | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/02/02 | 8.95 | Call | Bond Future | 3,495.0000 | 3,390.0000 | (3.004) | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/02/02 | 8.95 | Put | Bond Future | 2,431.0000 | 2,166.0000 | (10.901) | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/05/03 | | | Bond Future | 8.8320 | 8.8010 | (0.351) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R207 2012/05/03 | 8.75 | Call | Bond Future | 0.0000 | 2,868.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/05/03 | 8.75 | Put | Bond Future | 427.0000 | 3,134.0000 | 633.958 | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/05/03 | 8.80 | Call | Bond Future | 0.0000 | 3,009.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/05/03 | 8.80 | Put | Bond Future | 166.0000 | 3,014.0000 | 1715.663 | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/05/03 | 8.70 | Call | Bond Future | 0.0000 | 2,732.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R207 2012/05/03 | 8.70 | Put | Bond Future | 689.0000 | 3,259.0000 | 373.004 | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/05/05 | | | Bond Future | 8.4800 | 8.4340 | (0.542) | 0.0000 | 0.0000 | 190 |
| 2011/05/03 | R208 2011/05/05 | 8.50 | Call | Bond Future | 446.0000 | 457.0000 | 2.466 | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/05/05 | 8.50 | Put | Bond Future | 324.0000 | 53.0000 | (83.642) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/05/05 | 8.55 | Call | Bond Future | 633.0000 | 723.0000 | 14.218 | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/05/05 | 8.55 | Put | Bond Future | 207.0000 | 15.0000 | (92.754) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/05/05 | 8.45 | Call | Bond Future | 297.0000 | 244.0000 | (17.845) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/05/05 | 8.45 | Put | Bond Future | 481.0000 | 146.0000 | (69.647) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/08/04 | | | Bond Future | 8.5770 | 8.5290 | (0.560) | 0.0000 | 0.0000 | 220 |
| 2011/05/03 | R208 2011/08/04 | 8.25 | Call | Bond Future | 862.0000 | 841.0000 | (2.436) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/08/04 | 8.25 | Put | Bond Future | 2,842.0000 | 2,534.0000 | (10.837) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/08/04 | 8.30 | Call | Bond Future | 964.0000 | 950.0000 | (1.452) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/05/03 | R208 2011/08/04 | 8.30 | Put | Bond Future | 2,638.0000 | 2,337.0000 | (11.410) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/08/04 | 8.20 | Call | Bond Future | 768.0000 | 741.0000 | (3.516) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/08/04 | 8.20 | Put | Bond Future | 3,056.0000 | 2,742.0000 | (10.275) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/11/03 | | | Bond Future | 8.6780 | 8.6280 | (0.576) | 0.0000 | 0.0000 | 5,999 |
| 2011/05/03 | R208 2011/11/03 | 8.75 | Call | Bond Future | 2,639.0000 | 2,627.0000 | (0.455) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/11/03 | 8.75 | Put | Bond Future | 2,221.0000 | 1,916.0000 | (13.733) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/11/03 | 8.80 | Call | Bond Future | 2,798.0000 | 2,795.0000 | (0.107) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/11/03 | 8.80 | Put | Bond Future | 2,090.0000 | 1,795.0000 | (14.115) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/11/03 | 8.70 | Call | Bond Future | 2,484.0000 | 2,466.0000 | (0.725) | 0 | 0 | 0 |
| 2011/05/03 | R208 2011/11/03 | 8.70 | Put | Bond Future | 2,356.0000 | 2,046.0000 | (13.158) | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/02/02 | | | Bond Future | 8.7850 | 8.7330 | (0.592) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R208 2012/02/02 | 9.00 | Call | Bond Future | 3,777.0000 | 3,738.0000 | (1.033) | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/02/02 | 9.00 | Put | Bond Future | 2,565.0000 | 2,230.0000 | (13.060) | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/02/02 | 9.05 | Call | Bond Future | 3,941.0000 | 3,909.0000 | (0.812) | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/02/02 | 9.05 | Put | Bond Future | 2,450.0000 | 2,122.0000 | (13.388) | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/02/02 | 8.95 | Call | Bond Future | 3,616.0000 | 3,569.0000 | (1.300) | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/02/02 | 8.95 | Put | Bond Future | 2,684.0000 | 2,340.0000 | (12.817) | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/05/03 | | | Bond Future | 8.8600 | 8.8060 | (0.609) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R208 2012/05/03 | 9.00 | Call | Bond Future | 774.0000 | 3,819.0000 | 393.411 | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/05/03 | 9.00 | Put | Bond Future | 0.0000 | 2,744.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/05/03 | 9.05 | Call | Bond Future | 1,049.0000 | 3,988.0000 | 280.172 | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/05/03 | 9.05 | Put | Bond Future | 0.0000 | 2,638.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/05/03 | 8.95 | Call | Bond Future | 499.0000 | 3,653.0000 | 632.064 | 0 | 0 | 0 |
| 2011/05/03 | R208 2012/05/03 | 8.95 | Put | Bond Future | 0.0000 | 2,853.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/05/05 | | | Bond Future | 8.7980 | 8.7680 | (0.341) | 0.0000 | 0.0000 | 20,900 |
| 2011/05/03 | R209 2011/05/05 | 8.50 | Call | Bond Future | 15.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/05/05 | 8.50 | Put | Bond Future | 2,443.0000 | 2,189.0000 | (10.397) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/05/05 | 8.55 | Call | Bond Future | 33.0000 | 1.0000 | (96.970) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/05/05 | 8.55 | Put | Bond Future | 2,044.0000 | 1,774.0000 | (13.209) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/05/05 | 8.45 | Call | Bond Future | 6.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/05/05 | 8.45 | Put | Bond Future | 2,853.0000 | 2,609.0000 | (8.552) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/08/04 | | | Bond Future | 8.8680 | 8.8360 | (0.361) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R209 2011/08/04 | 8.50 | Call | Bond Future | 1,090.0000 | 1,058.0000 | (2.936) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/08/04 | 8.50 | Put | Bond Future | 4,065.0000 | 3,782.0000 | (6.962) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/05/03 | R209 2011/08/04 | 8.55 | Call | Bond Future | 1,218.0000 | 1,190.0000 | (2.299) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/08/04 | 8.55 | Put | Bond Future | 3,778.0000 | 3,499.0000 | (7.385) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/08/04 | 8.45 | Call | Bond Future | 971.0000 | 937.0000 | (3.502) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/08/04 | 8.45 | Put | Bond Future | 4,365.0000 | 4,080.0000 | (6.529) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/08/04 | 10.10 | Call | Bond Future | 8,881.0000 | 9,085.0000 | 2.297 | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/08/04 | 10.10 | Put | Bond Future | 165.0000 | 118.0000 | (28.485) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/11/03 | | | Bond Future | 8.9390 | 8.9060 | (0.369) | 0.0000 | 0.0000 | 1,318 |
| 2011/05/03 | R209 2011/11/03 | 8.75 | Call | Bond Future | 2,596.0000 | 2,510.0000 | (3.313) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/11/03 | 8.75 | Put | Bond Future | 4,080.0000 | 3,739.0000 | (8.358) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/11/03 | 8.80 | Call | Bond Future | 2,770.0000 | 2,689.0000 | (2.924) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/11/03 | 8.80 | Put | Bond Future | 3,857.0000 | 3,520.0000 | (8.737) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/11/03 | 8.70 | Call | Bond Future | 2,430.0000 | 2,338.0000 | (3.786) | 0 | 0 | 0 |
| 2011/05/03 | R209 2011/11/03 | 8.70 | Put | Bond Future | 4,315.0000 | 3,967.0000 | (8.065) | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/02/02 | | | Bond Future | 9.0120 | 8.9780 | (0.377) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R209 2012/02/02 | 9.00 | Call | Bond Future | 4,157.0000 | 3,998.0000 | (3.825) | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/02/02 | 9.00 | Put | Bond Future | 4,249.0000 | 3,830.0000 | (9.861) | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/02/02 | 9.05 | Call | Bond Future | 4,350.0000 | 4,198.0000 | (3.494) | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/02/02 | 9.05 | Put | Bond Future | 4,061.0000 | 3,649.0000 | (10.145) | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/02/02 | 8.95 | Call | Bond Future | 3,968.0000 | 3,804.0000 | (4.133) | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/02/02 | 8.95 | Put | Bond Future | 4,443.0000 | 4,019.0000 | (9.543) | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/05/03 | | | Bond Future | 9.0630 | 9.0290 | (0.375) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R209 2012/05/03 | 9.00 | Call | Bond Future | 0.0000 | 4,303.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/05/03 | 9.00 | Put | Bond Future | 478.0000 | 4,524.0000 | 846.444 | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/05/03 | 9.05 | Call | Bond Future | 0.0000 | 4,497.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/05/03 | 9.05 | Put | Bond Future | 98.0000 | 4,338.0000 | 4326.531 | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/05/03 | 8.95 | Call | Bond Future | 0.0000 | 4,115.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R209 2012/05/03 | 8.95 | Put | Bond Future | 861.0000 | 4,719.0000 | 448.084 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/05/05 | | | Bond Future | 125.7789 | 125.6264 | (0.121) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R210 2011/05/05 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/05/05 | 126.00 | Put | Bond Future | 221.0000 | 374.0000 | 69.231 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/05/05 | 126.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/05/05 | 126.05 | Put | Bond Future | 271.0000 | 424.0000 | 56.458 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/05/05 | 125.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/05/05 | 125.95 | Put | Bond Future | 171.0000 | 324.0000 | 89.474 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | R210 2011/08/04 | | | Bond Future | 127.6114 | 127.4577 | (0.120) | 0.0000 | 0.0000 | 278 |
| 2011/05/03 | R210 2011/08/04 | 106.00 | Call | Bond Future | 21,611.0000 | 21,458.0000 | (0.708) | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/08/04 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/08/04 | 106.05 | Call | Bond Future | 21,561.0000 | 21,408.0000 | (0.710) | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/08/04 | 106.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/08/04 | 105.95 | Call | Bond Future | 21,661.0000 | 21,508.0000 | (0.706) | 0 | 0 | 0 |
| 2011/05/03 | R210 2011/08/04 | 105.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/05/05 | | | Bond Future | 1.5420 | 1.5400 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R211 2011/05/05 | 2.14 | Call | Bond Future | 3,301.0000 | 3,313.0000 | 0.364 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/05/05 | 2.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/05/05 | 2.19 | Call | Bond Future | 3,572.0000 | 3,583.0000 | 0.308 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/05/05 | 2.19 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/05/05 | 2.09 | Call | Bond Future | 3,030.0000 | 3,041.0000 | 0.363 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/05/05 | 2.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/08/04 | | | Bond Future | 1.3440 | 1.3410 | (0.223) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R211 2011/08/04 | 1.50 | Call | Bond Future | 844.0000 | 861.0000 | 2.014 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/08/04 | 1.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/08/04 | 1.55 | Call | Bond Future | 1,114.0000 | 1,130.0000 | 1.436 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/08/04 | 1.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/08/04 | 1.45 | Call | Bond Future | 575.0000 | 591.0000 | 2.783 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/08/04 | 1.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/11/03 | | | Bond Future | 1.3500 | 1.1180 | (17.185) | 0.0000 | 0.0000 | 539 |
| 2011/05/03 | R211 2011/11/03 | 1.25 | Call | Bond Future | 0.0000 | 692.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/11/03 | 1.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/11/03 | 1.30 | Call | Bond Future | 0.0000 | 953.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/11/03 | 1.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/11/03 | 1.20 | Call | Bond Future | 0.0000 | 431.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R211 2011/11/03 | 1.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/05/05 | | | Bond Future | 2.3920 | 2.3500 | (1.756) | 0.0000 | 0.0000 | 240 |
| 2011/05/03 | R212 2011/05/05 | 2.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/05/05 | 2.25 | Put | Bond Future | 1,372.0000 | 969.0000 | (29.373) | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/05/05 | 2.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/05/05 | 2.30 | Put | Bond Future | 887.0000 | 483.0000 | (45.547) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/05/03 | R212 2011/05/05 | 2.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/05/05 | 2.20 | Put | Bond Future | 1,860.0000 | 1,457.0000 | (21.667) | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/08/04 | | | Bond Future | 2.3040 | 2.2610 | (1.866) | 0.0000 | 0.0000 | 2,292 |
| 2011/05/03 | R212 2011/08/04 | 2.50 | Call | Bond Future | 1,838.0000 | 2,246.0000 | 22.198 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/08/04 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/08/04 | 2.55 | Call | Bond Future | 2,301.0000 | 2,709.0000 | 17.731 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/08/04 | 2.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/08/04 | 2.45 | Call | Bond Future | 1,373.0000 | 1,781.0000 | 29.716 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/08/04 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/11/03 | | | Bond Future | 2.5000 | 2.1640 | (13.440) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R212 2011/11/03 | 2.50 | Call | Bond Future | 0.0000 | 3,107.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/11/03 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/11/03 | 2.55 | Call | Bond Future | 0.0000 | 3,561.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/11/03 | 2.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/11/03 | 2.45 | Call | Bond Future | 0.0000 | 2,652.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R212 2011/11/03 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/05/05 | | | Bond Future | 8.8390 | 8.8030 | (0.407) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R213 2011/05/05 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/05/05 | 8.00 | Put | Bond Future | 7,199.0000 | 6,909.0000 | (4.028) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/05/05 | 8.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/05/05 | 8.05 | Put | Bond Future | 6,745.0000 | 6,454.0000 | (4.314) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/05/05 | 7.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/05/05 | 7.95 | Put | Bond Future | 7,658.0000 | 7,367.0000 | (3.800) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/08/04 | | | Bond Future | 8.9160 | 8.8790 | (0.415) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R213 2011/08/04 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/08/04 | 8.00 | Put | Bond Future | 7,783.0000 | 7,489.0000 | (3.777) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/08/04 | 8.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/08/04 | 8.05 | Put | Bond Future | 7,331.0000 | 7,036.0000 | (4.024) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/08/04 | 7.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/08/04 | 7.95 | Put | Bond Future | 8,239.0000 | 7,945.0000 | (3.568) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/11/03 | | | Bond Future | 8.9960 | 8.9580 | (0.422) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R213 2011/11/03 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/11/03 | 8.75 | Put | Bond Future | 1,958.0000 | 1,660.0000 | (15.220) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/11/03 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2011/05/03 | R213 2011/11/03 | 8.80 | Put | Bond Future | 1,555.0000 | 1,257.0000 | (19.164) | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/11/03 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2011/11/03 | 8.70 | Put | Bond Future | 2,365.0000 | 2,067.0000 | (12.600) | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/02/02 | | | Bond Future | 9.0810 | 9.0420 | (0.429) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R213 2012/02/02 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/02/02 | 9.00 | Put | Bond Future | 627.0000 | 326.0000 | (48.006) | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/02/02 | 9.05 | Call | Bond Future | 0.0000 | 62.0000 | 100.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/02/02 | 9.05 | Put | Bond Future | 239.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/02/02 | 8.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/02/02 | 8.95 | Put | Bond Future | 1,018.0000 | 717.0000 | (29.568) | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/05/03 | | | Bond Future | 9.1380 | 9.0970 | (0.449) | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | R213 2012/05/03 | 9.25 | Call | Bond Future | 845.0000 | 1,158.0000 | 37.041 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/05/03 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/05/03 | 9.30 | Call | Bond Future | 1,218.0000 | 1,531.0000 | 25.698 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/05/03 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/05/03 | 9.20 | Call | Bond Future | 470.0000 | 782.0000 | 66.383 | 0 | 0 | 0 |
| 2011/05/03 | R213 2012/05/03 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/05/03 | TRT1 2011/05/05 | | | Index Future | 343.1820 | 343.8650 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2011/05/03 | TRT1 2011/08/04 | | | Index Future | 347.9350 | 348.6290 | 0.199 | 0.0000 | 0.0000 | 100 |
| 2011/05/03 | TRT1 2011/11/03 | | | Index Future | 352.5850 | 353.2900 | 0.200 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 212874.00 |