



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/08/2011

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/08/19 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | AL7T 2011/11/03 | | | Index Future | 409.5140 | 411.1540 | 0.400 | 0.0000 | 0.0000 | 16 |
| 2011/08/19 | AL7T 2012/02/02 | | | Index Future | 415.7480 | 417.4130 | 0.400 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | ALBI 2011/11/03 | | | Index Future | 375.2000 | 376.4990 | 0.346 | 0.0000 | 0.0000 | 1,351 |
| 2011/08/19 | ALBI 2012/02/02 | | | Index Future | 380.9120 | 382.2310 | 0.346 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C155 2011/08/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/08/19 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | CAAD 2011/09/19 | | | Can-Do Future | 0.0061 | 0.0076 | 24.590 | 0.0000 | 0.0000 | 22,388 |
| 2011/08/19 | CAAE 2011/09/19 | | | Can-Do Future | 0.2714 | 0.2563 | (5.564) | 0.0000 | 0.0000 | 21,898 |
| 2011/08/19 | CAAG 2011/10/24 | | | Can-Do Future | 7.2785 | 7.2360 | (0.584) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 6.70 | Call | Can-Do Future | 605.0000 | 569.0000 | (5.950) | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 6.70 | Put | Can-Do Future | 27.0000 | 33.0000 | 22.222 | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 6.75 | Call | Can-Do Future | 562.0000 | 528.0000 | (6.050) | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 6.75 | Put | Can-Do Future | 34.0000 | 42.0000 | 23.529 | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 6.65 | Call | Can-Do Future | 649.0000 | 612.0000 | (5.701) | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 6.65 | Put | Can-Do Future | 21.0000 | 26.0000 | 23.810 | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 7.00 | Put | Can-Do Future | 95.0000 | 113.0000 | 18.947 | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 7.00 | Call | Can-Do Future | 373.0000 | 349.0000 | (6.434) | 0 | 0 | 14,286 |
| 2011/08/19 | CAAG 2011/10/24 | 7.40 | Put | Can-Do Future | 302.0000 | 334.0000 | 10.596 | 0 | 0 | 0 |
| 2011/08/19 | CAAG 2011/10/24 | 7.40 | Call | Can-Do Future | 180.0000 | 170.0000 | (5.556) | 0 | 0 | 6,757 |
| 2011/08/19 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | CRD1 2011/11/03 | | | Index Future | 165.0850 | 165.5830 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | CRD1 2012/02/02 | | | Index Future | 167.2950 | 167.8020 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/08/19 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | GOVI 2011/11/03 | | | GOVI | 375.7030 | 376.9350 | 0.328 | 0.0000 | 0.0000 | 162 |
| 2011/08/19 | GOVI 2011/11/03 | 357.00 | Call | GOVI | 187,030.0000 | 199,350.0000 | 6.587 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2011/11/03 | 357.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2011/11/03 | 357.01 | Call | GOVI | 186,930.0000 | 199,250.0000 | 6.591 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2011/11/03 | 357.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2011/11/03 | 356.99 | Call | GOVI | 187,130.0000 | 199,450.0000 | 6.584 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2011/11/03 | 356.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2012/02/02 | | | GOVI | 381.4220 | 382.6730 | 0.328 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | GOVI 2012/02/02 | 369.00 | Call | GOVI | 124,220.0000 | 136,730.0000 | 10.071 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2012/02/02 | 369.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2012/02/02 | 369.01 | Call | GOVI | 124,120.0000 | 136,630.0000 | 10.079 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2012/02/02 | 369.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2012/02/02 | 368.99 | Call | GOVI | 124,320.0000 | 136,830.0000 | 10.063 | 0 | 0 | 0 |
| 2011/08/19 | GOVI 2012/02/02 | 368.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | IGOV 2011/11/03 | | | Index Future | 162.2100 | 162.6620 | 0.279 | 0.0000 | 0.0000 | 79 |
| 2011/08/19 | IGOV 2012/02/02 | | | Index Future | 164.6800 | 165.1380 | 0.278 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | ILBI 2012/02/02 | | | Index Future | 451.7370 | 451.7630 | 0.006 | 0.0000 | 0.0000 | 29 |
| 2011/08/19 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 5.5700 | 5.5600 | (0.180) | 0.0000 | 0.0000 | 17,600 |

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| 2011/08/19 | JBAF 2011/10/19 | | | Jibar Tradeable Future | 5.5700 | 5.5200 | (0.898) | 0.0000 | 0.0000 | 400 |
| 2011/08/19 | JBAF 2011/11/16 | | | Jibar Tradeable Future | 5.5600 | 5.4400 | (2.158) | 0.0000 | 0.0000 | 1,000 |
| 2011/08/19 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.5600 | 5.4300 | (2.338) | 0.0000 | 0.0000 | 5,541 |
| 2011/08/19 | JBAF 2012/01/18 | | | Jibar Tradeable Future | 5.5600 | 5.4300 | (2.338) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.5700 | 5.4200 | (2.693) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.5700 | 5.4200 | (2.693) | 0.0000 | 0.0000 | 1,340 |
| 2011/08/19 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6400 | 5.4700 | (3.014) | 94.4500 | 94.4500 | 2,890 |
| 2011/08/19 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7900 | 5.6200 | (2.936) | 0.0000 | 0.0000 | 45,210 |
| 2011/08/19 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.9800 | 5.8200 | (2.676) | 94.0600 | 94.0600 | 1,490 |
| 2011/08/19 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.2000 | 6.0500 | (2.419) | 0.0000 | 0.0000 | 540 |
| 2011/08/19 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.4300 | 6.2600 | (2.644) | 0.0000 | 0.0000 | 1,250 |
| 2011/08/19 | JN02 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | JN02 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN02 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN02 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN02 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN02 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN02 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN05 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | JN05 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN05 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN05 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN05 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN05 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN05 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN10 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | JN10 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN10 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN10 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN10 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN10 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | JN10 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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| 2011/08/19 | OTH1 2011/11/03 | | | Index Future | 372.0650 | 373.7130 | 0.443 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | OTH1 2012/02/02 | | | Index Future | 377.7290 | 379.4020 | 0.443 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R157 2011/11/03 | | | Bond Future | 6.7020 | 6.6700 | (0.477) | 0.0000 | 0.0000 | 16,176 |
| 2011/08/19 | R157 2011/11/03 | 8.25 | Call | Bond Future | 5,724.0000 | 5,846.0000 | 2.131 | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 8.25 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 8.30 | Call | Bond Future | 5,903.0000 | 6,025.0000 | 2.067 | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 8.30 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 8.20 | Call | Bond Future | 5,545.0000 | 5,666.0000 | 2.182 | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 8.20 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 6.55 | Put | Bond Future | 1,027.0000 | 948.0000 | (7.692) | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 6.55 | Call | Bond Future | 446.0000 | 489.0000 | 9.641 | 0 | 0 | 1,200 |
| 2011/08/19 | R157 2011/11/03 | 7.00 | Put | Bond Future | 284.0000 | 249.0000 | (12.324) | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 7.00 | Call | Bond Future | 1,413.0000 | 1,500.0000 | 6.157 | 0 | 0 | 400 |
| 2011/08/19 | R157 2011/11/03 | 7.10 | Call | Bond Future | 1,705.0000 | 1,801.0000 | 5.630 | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 7.10 | Put | Bond Future | 200.0000 | 174.0000 | (13.000) | 0 | 0 | 400 |
| 2011/08/19 | R157 2011/11/03 | 7.55 | Call | Bond Future | 3,210.0000 | 3,326.0000 | 3.614 | 0 | 0 | 0 |
| 2011/08/19 | R157 2011/11/03 | 7.55 | Put | Bond Future | 32.0000 | 26.0000 | (18.750) | 0 | 0 | 1,200 |
| 2011/08/19 | R157 2012/02/02 | | | Bond Future | 6.7510 | 6.7160 | (0.518) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R157 2012/02/02 | 8.50 | Call | Bond Future | 6,065.0000 | 6,186.0000 | 1.995 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/02/02 | 8.50 | Put | Bond Future | 35.0000 | 32.0000 | (8.571) | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/02/02 | 8.55 | Call | Bond Future | 6,228.0000 | 6,349.0000 | 1.943 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/02/02 | 8.55 | Put | Bond Future | 32.0000 | 28.0000 | (12.500) | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/02/02 | 8.45 | Call | Bond Future | 5,903.0000 | 6,023.0000 | 2.033 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/02/02 | 8.45 | Put | Bond Future | 40.0000 | 36.0000 | (10.000) | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/05/03 | | | Bond Future | 6.8100 | 6.7720 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R157 2012/05/03 | 8.25 | Call | Bond Future | 4,832.0000 | 4,944.0000 | 2.318 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/05/03 | 8.25 | Put | Bond Future | 179.0000 | 165.0000 | (7.821) | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/05/03 | 8.30 | Call | Bond Future | 4,976.0000 | 5,089.0000 | 2.271 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/05/03 | 8.30 | Put | Bond Future | 166.0000 | 153.0000 | (7.831) | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,688.0000 | 4,800.0000 | 2.389 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/05/03 | 8.20 | Put | Bond Future | 193.0000 | 179.0000 | (7.254) | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/08/02 | | | Bond Future | 6.8850 | 6.8430 | (0.610) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R157 2012/08/02 | 8.00 | Call | Bond Future | 3,880.0000 | 3,981.0000 | 2.603 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/08/02 | 8.00 | Put | Bond Future | 525.0000 | 497.0000 | (5.333) | 0 | 0 | 0 |

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| 2011/08/19 | R157 2012/08/02 | 8.05 | Call | Bond Future | 4,001.0000 | 4,103.0000 | 2.549 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/08/02 | 8.05 | Put | Bond Future | 498.0000 | 471.0000 | (5.422) | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,760.0000 | 3,860.0000 | 2.660 | 0 | 0 | 0 |
| 2011/08/19 | R157 2012/08/02 | 7.95 | Put | Bond Future | 552.0000 | 524.0000 | (5.072) | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | | | Bond Future | 7.9880 | 7.9360 | (0.651) | 0.0000 | 0.0000 | 25,270 |
| 2011/08/19 | R186 2011/11/03 | 9.00 | Call | Bond Future | 9,693.0000 | 10,188.0000 | 5.107 | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 9.00 | Put | Bond Future | 130.0000 | 102.0000 | (21.538) | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 9.05 | Call | Bond Future | 10,116.0000 | 10,615.0000 | 4.933 | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 9.05 | Put | Bond Future | 109.0000 | 85.0000 | (22.018) | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 8.95 | Call | Bond Future | 9,271.0000 | 9,762.0000 | 5.296 | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 8.95 | Put | Bond Future | 154.0000 | 122.0000 | (20.779) | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 8.75 | Put | Bond Future | 296.0000 | 241.0000 | (18.581) | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 8.75 | Call | Bond Future | 7,601.0000 | 8,069.0000 | 6.157 | 0 | 0 | 5,600 |
| 2011/08/19 | R186 2011/11/03 | 8.10 | Put | Bond Future | 1,783.0000 | 1,561.0000 | (12.451) | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 8.10 | Call | Bond Future | 2,898.0000 | 3,199.0000 | 10.386 | 0 | 0 | 1,275 |
| 2011/08/19 | R186 2011/11/03 | 8.35 | Put | Bond Future | 955.0000 | 813.0000 | (14.869) | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 8.35 | Call | Bond Future | 4,507.0000 | 4,888.0000 | 8.454 | 0 | 0 | 425 |
| 2011/08/19 | R186 2011/11/03 | 8.55 | Call | Bond Future | 5,995.0000 | 6,427.0000 | 7.206 | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 8.55 | Put | Bond Future | 544.0000 | 454.0000 | (16.544) | 0 | 0 | 425 |
| 2011/08/19 | R186 2011/11/03 | 9.10 | Call | Bond Future | 10,540.0000 | 11,043.0000 | 4.772 | 0 | 0 | 0 |
| 2011/08/19 | R186 2011/11/03 | 9.10 | Put | Bond Future | 91.0000 | 72.0000 | (20.879) | 0 | 0 | 1,275 |
| 2011/08/19 | R186 2012/02/02 | | | Bond Future | 8.0430 | 7.9900 | (0.659) | 0.0000 | 0.0000 | 2,501 |
| 2011/08/19 | R186 2012/02/02 | 9.00 | Call | Bond Future | 9,776.0000 | 10,213.0000 | 4.470 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/02/02 | 9.00 | Put | Bond Future | 848.0000 | 761.0000 | (10.259) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/02/02 | 9.05 | Call | Bond Future | 10,147.0000 | 10,590.0000 | 4.366 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/02/02 | 9.05 | Put | Bond Future | 779.0000 | 698.0000 | (10.398) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/02/02 | 8.95 | Call | Bond Future | 9,408.0000 | 9,839.0000 | 4.581 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/02/02 | 8.95 | Put | Bond Future | 923.0000 | 829.0000 | (10.184) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/05/03 | | | Bond Future | 8.1030 | 8.0480 | (0.679) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R186 2012/05/03 | 9.00 | Call | Bond Future | 9,953.0000 | 10,362.0000 | 4.109 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/05/03 | 9.00 | Put | Bond Future | 1,696.0000 | 1,571.0000 | (7.370) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/05/03 | 9.05 | Call | Bond Future | 10,290.0000 | 10,706.0000 | 4.043 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/05/03 | 9.05 | Put | Bond Future | 1,597.0000 | 1,479.0000 | (7.389) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/05/03 | 8.95 | Call | Bond Future | 9,617.0000 | 10,021.0000 | 4.201 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | R186 2012/05/03 | 8.95 | Put | Bond Future | 1,798.0000 | 1,668.0000 | (7.230) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/08/02 | | | Bond Future | 8.1690 | 8.1120 | (0.698) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R186 2012/08/02 | 8.75 | Call | Bond Future | 8,296.0000 | 8,663.0000 | 4.424 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/08/02 | 8.75 | Put | Bond Future | 2,948.0000 | 2,771.0000 | (6.004) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/08/02 | 8.80 | Call | Bond Future | 8,605.0000 | 8,979.0000 | 4.346 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/08/02 | 8.80 | Put | Bond Future | 2,813.0000 | 2,643.0000 | (6.043) | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/08/02 | 8.70 | Call | Bond Future | 7,995.0000 | 8,355.0000 | 4.503 | 0 | 0 | 0 |
| 2011/08/19 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,093.0000 | 2,909.0000 | (5.949) | 0 | 0 | 0 |
| 2011/08/19 | R189 2011/11/03 | | | Bond Future | 213.6157 | 213.7866 | 0.080 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R189 2011/11/03 | 212.00 | Call | Bond Future | 1,616.0000 | 1,787.0000 | 10.582 | 0 | 0 | 0 |
| 2011/08/19 | R189 2011/11/03 | 212.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R189 2011/11/03 | 212.05 | Call | Bond Future | 1,566.0000 | 1,737.0000 | 10.920 | 0 | 0 | 0 |
| 2011/08/19 | R189 2011/11/03 | 212.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R189 2011/11/03 | 211.95 | Call | Bond Future | 1,666.0000 | 1,837.0000 | 10.264 | 0 | 0 | 0 |
| 2011/08/19 | R189 2011/11/03 | 211.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R197 2011/11/03 | | | Bond Future | 244.4169 | 244.7781 | 0.148 | 0.0000 | 0.0000 | 183 |
| 2011/08/19 | R197 2011/11/03 | 238.50 | Call | Bond Future | 5,917.0000 | 6,278.0000 | 6.101 | 0 | 0 | 0 |
| 2011/08/19 | R197 2011/11/03 | 238.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R197 2011/11/03 | 238.55 | Call | Bond Future | 5,867.0000 | 6,228.0000 | 6.153 | 0 | 0 | 0 |
| 2011/08/19 | R197 2011/11/03 | 238.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R197 2011/11/03 | 238.45 | Call | Bond Future | 5,967.0000 | 6,328.0000 | 6.050 | 0 | 0 | 0 |
| 2011/08/19 | R197 2011/11/03 | 238.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R201 2011/11/03 | | | Bond Future | 6.3790 | 6.3400 | (0.611) | 0.0000 | 0.0000 | 1,348 |
| 2011/08/19 | R201 2011/11/03 | 8.00 | Call | Bond Future | 4,578.0000 | 4,691.0000 | 2.468 | 0 | 0 | 0 |
| 2011/08/19 | R201 2011/11/03 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R201 2011/11/03 | 8.05 | Call | Bond Future | 4,715.0000 | 4,828.0000 | 2.397 | 0 | 0 | 0 |
| 2011/08/19 | R201 2011/11/03 | 8.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R201 2011/11/03 | 7.95 | Call | Bond Future | 4,441.0000 | 4,554.0000 | 2.544 | 0 | 0 | 0 |
| 2011/08/19 | R201 2011/11/03 | 7.95 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/02/02 | | | Bond Future | 6.3990 | 6.3570 | (0.656) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R201 2012/02/02 | 8.25 | Call | Bond Future | 4,833.0000 | 4,945.0000 | 2.317 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/02/02 | 8.25 | Put | Bond Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/02/02 | 8.30 | Call | Bond Future | 4,959.0000 | 5,070.0000 | 2.238 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | R201 2012/02/02 | 8.30 | Put | Bond Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/02/02 | 8.20 | Call | Bond Future | 4,708.0000 | 4,819.0000 | 2.358 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/02/02 | 8.20 | Put | Bond Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/05/03 | | | Bond Future | 6.4320 | 6.3850 | (0.731) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,320.0000 | 3,422.0000 | 3.072 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/05/03 | 7.75 | Put | Bond Future | 140.0000 | 126.0000 | (10.000) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/05/03 | 7.80 | Call | Bond Future | 3,427.0000 | 3,531.0000 | 3.035 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/05/03 | 7.80 | Put | Bond Future | 128.0000 | 117.0000 | (8.594) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,213.0000 | 3,314.0000 | 3.143 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/05/03 | 7.70 | Put | Bond Future | 151.0000 | 136.0000 | (9.934) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/08/02 | | | Bond Future | 6.4820 | 6.4300 | (0.802) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R201 2012/08/02 | 7.50 | Call | Bond Future | 2,587.0000 | 2,679.0000 | 3.556 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/08/02 | 7.50 | Put | Bond Future | 343.0000 | 319.0000 | (6.997) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/08/02 | 7.55 | Call | Bond Future | 2,678.0000 | 2,771.0000 | 3.473 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/08/02 | 7.55 | Put | Bond Future | 325.0000 | 302.0000 | (7.077) | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/08/02 | 7.45 | Call | Bond Future | 2,497.0000 | 2,587.0000 | 3.604 | 0 | 0 | 0 |
| 2011/08/19 | R201 2012/08/02 | 7.45 | Put | Bond Future | 362.0000 | 335.0000 | (7.459) | 0 | 0 | 0 |
| 2011/08/19 | R202 2011/11/03 | | | Bond Future | 184.3253 | 184.9317 | 0.329 | 0.0000 | 0.0000 | 24,816 |
| 2011/08/19 | R202 2011/11/03 | 0.50 | Call | Bond Future | 183,825.0000 | 184,432.0000 | 0.330 | 0 | 0 | 0 |
| 2011/08/19 | R202 2011/11/03 | 0.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R202 2011/11/03 | 0.55 | Call | Bond Future | 183,775.0000 | 184,382.0000 | 0.330 | 0 | 0 | 0 |
| 2011/08/19 | R202 2011/11/03 | 0.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R202 2011/11/03 | 0.45 | Call | Bond Future | 183,875.0000 | 184,482.0000 | 0.330 | 0 | 0 | 0 |
| 2011/08/19 | R202 2011/11/03 | 0.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R202 2012/02/02 | | | Bond Future | 184.4667 | 185.0822 | 0.334 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R202 2012/02/02 | 177.00 | Call | Bond Future | 7,467.0000 | 8,082.0000 | 8.236 | 0 | 0 | 0 |
| 2011/08/19 | R202 2012/02/02 | 177.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R202 2012/02/02 | 177.05 | Call | Bond Future | 7,417.0000 | 8,032.0000 | 8.292 | 0 | 0 | 0 |
| 2011/08/19 | R202 2012/02/02 | 177.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R202 2012/02/02 | 176.95 | Call | Bond Future | 7,517.0000 | 8,132.0000 | 8.181 | 0 | 0 | 0 |
| 2011/08/19 | R202 2012/02/02 | 176.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R203 2011/11/03 | | | Bond Future | 7.3680 | 7.3040 | (0.869) | 0.0000 | 0.0000 | 2,133 |
| 2011/08/19 | R203 2011/11/03 | 8.50 | Call | Bond Future | 5,288.0000 | 5,590.0000 | 5.711 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/08/19 | R203 2011/11/03 | 8.50 | Put | Bond Future | 19.0000 | 13.0000 | (31.579) | 0 | 0 | 0 |
| 2011/08/19 | R203 2011/11/03 | 8.55 | Call | Bond Future | 5,509.0000 | 5,812.0000 | 5.500 | 0 | 0 | 0 |
| 2011/08/19 | R203 2011/11/03 | 8.55 | Put | Bond Future | 15.0000 | 10.0000 | (33.333) | 0 | 0 | 0 |
| 2011/08/19 | R203 2011/11/03 | 8.45 | Call | Bond Future | 5,067.0000 | 5,368.0000 | 5.940 | 0 | 0 | 0 |
| 2011/08/19 | R203 2011/11/03 | 8.45 | Put | Bond Future | 24.0000 | 17.0000 | (29.167) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/02/02 | | | Bond Future | 7.4370 | 7.3690 | (0.914) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R203 2012/02/02 | 8.75 | Call | Bond Future | 6,009.0000 | 6,298.0000 | 4.809 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/02/02 | 8.75 | Put | Bond Future | 160.0000 | 134.0000 | (16.250) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/02/02 | 8.80 | Call | Bond Future | 6,210.0000 | 6,502.0000 | 4.702 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/02/02 | 8.80 | Put | Bond Future | 146.0000 | 123.0000 | (15.753) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/02/02 | 8.70 | Call | Bond Future | 5,810.0000 | 6,097.0000 | 4.940 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/02/02 | 8.70 | Put | Bond Future | 176.0000 | 148.0000 | (15.909) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/05/03 | | | Bond Future | 7.5130 | 7.4430 | (0.932) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R203 2012/05/03 | 8.75 | Call | Bond Future | 5,705.0000 | 5,970.0000 | 4.645 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/05/03 | 8.75 | Put | Bond Future | 401.0000 | 356.0000 | (11.222) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/05/03 | 8.80 | Call | Bond Future | 5,885.0000 | 6,153.0000 | 4.554 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/05/03 | 8.80 | Put | Bond Future | 374.0000 | 331.0000 | (11.497) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/05/03 | 8.70 | Call | Bond Future | 5,526.0000 | 5,788.0000 | 4.741 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/05/03 | 8.70 | Put | Bond Future | 430.0000 | 381.0000 | (11.395) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/08/02 | | | Bond Future | 7.6020 | 7.5270 | (0.987) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R203 2012/08/02 | 8.50 | Call | Bond Future | 4,491.0000 | 4,735.0000 | 5.433 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/08/02 | 8.50 | Put | Bond Future | 771.0000 | 696.0000 | (9.728) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/08/02 | 8.55 | Call | Bond Future | 4,654.0000 | 4,902.0000 | 5.329 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/08/02 | 8.55 | Put | Bond Future | 731.0000 | 661.0000 | (9.576) | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/08/02 | 8.45 | Call | Bond Future | 4,329.0000 | 4,570.0000 | 5.567 | 0 | 0 | 0 |
| 2011/08/19 | R203 2012/08/02 | 8.45 | Put | Bond Future | 811.0000 | 734.0000 | (9.494) | 0 | 0 | 0 |
| 2011/08/19 | R204 2011/11/03 | | | Bond Future | 7.5820 | 7.4930 | (1.174) | 0.0000 | 0.0000 | 2,872 |
| 2011/08/19 | R204 2011/11/03 | 8.75 | Call | Bond Future | 6,205.0000 | 6,687.0000 | 7.768 | 0 | 0 | 0 |
| 2011/08/19 | R204 2011/11/03 | 8.75 | Put | Bond Future | 24.0000 | 15.0000 | (37.500) | 0 | 0 | 0 |
| 2011/08/19 | R204 2011/11/03 | 8.80 | Call | Bond Future | 6,455.0000 | 6,938.0000 | 7.483 | 0 | 0 | 0 |
| 2011/08/19 | R204 2011/11/03 | 8.80 | Put | Bond Future | 20.0000 | 12.0000 | (40.000) | 0 | 0 | 0 |
| 2011/08/19 | R204 2011/11/03 | 8.70 | Call | Bond Future | 5,956.0000 | 6,436.0000 | 8.059 | 0 | 0 | 0 |
| 2011/08/19 | R204 2011/11/03 | 8.70 | Put | Bond Future | 30.0000 | 19.0000 | (36.667) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/02/02 | | | Bond Future | 7.6490 | 7.5560 | (1.216) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | R204 2012/02/02 | 9.00 | Call | Bond Future | 7,058.0000 | 7,521.0000 | 6.560 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/02/02 | 9.00 | Put | Bond Future | 165.0000 | 131.0000 | (20.606) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/02/02 | 9.05 | Call | Bond Future | 7,286.0000 | 7,751.0000 | 6.382 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/02/02 | 9.05 | Put | Bond Future | 149.0000 | 117.0000 | (21.477) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/02/02 | 8.95 | Call | Bond Future | 6,832.0000 | 7,291.0000 | 6.718 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/02/02 | 8.95 | Put | Bond Future | 184.0000 | 146.0000 | (20.652) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/05/03 | | | Bond Future | 7.7250 | 7.6270 | (1.269) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R204 2012/05/03 | 8.75 | Call | Bond Future | 5,806.0000 | 6,217.0000 | 7.079 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/05/03 | 8.75 | Put | Bond Future | 690.0000 | 595.0000 | (13.768) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,004.0000 | 6,420.0000 | 6.929 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/05/03 | 8.80 | Put | Bond Future | 647.0000 | 557.0000 | (13.910) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,610.0000 | 6,016.0000 | 7.237 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/05/03 | 8.70 | Put | Bond Future | 736.0000 | 636.0000 | (13.587) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/08/02 | | | Bond Future | 7.8110 | 7.7080 | (1.319) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R204 2012/08/02 | 8.50 | Call | Bond Future | 4,569.0000 | 4,938.0000 | 8.076 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/08/02 | 8.50 | Put | Bond Future | 1,212.0000 | 1,067.0000 | (11.964) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/08/02 | 8.55 | Call | Bond Future | 4,748.0000 | 5,123.0000 | 7.898 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/08/02 | 8.55 | Put | Bond Future | 1,153.0000 | 1,013.0000 | (12.142) | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/08/02 | 8.45 | Call | Bond Future | 4,393.0000 | 4,757.0000 | 8.286 | 0 | 0 | 0 |
| 2011/08/19 | R204 2012/08/02 | 8.45 | Put | Bond Future | 1,275.0000 | 1,125.0000 | (11.765) | 0 | 0 | 0 |
| 2011/08/19 | R206 2011/11/03 | | | Bond Future | 6.0520 | 6.0190 | (0.545) | 0.0000 | 0.0000 | 12,577 |
| 2011/08/19 | R206 2011/11/03 | 7.75 | Call | Bond Future | 3,420.0000 | 3,488.0000 | 1.988 | 0 | 0 | 0 |
| 2011/08/19 | R206 2011/11/03 | 7.75 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2011/08/19 | R206 2011/11/03 | 7.80 | Call | Bond Future | 3,518.0000 | 3,586.0000 | 1.933 | 0 | 0 | 0 |
| 2011/08/19 | R206 2011/11/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R206 2011/11/03 | 7.70 | Call | Bond Future | 3,321.0000 | 3,389.0000 | 2.048 | 0 | 0 | 0 |
| 2011/08/19 | R206 2011/11/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/02/02 | | | Bond Future | 6.0330 | 5.9950 | (0.630) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R206 2012/02/02 | 8.00 | Call | Bond Future | 3,533.0000 | 3,602.0000 | 1.953 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/02/02 | 8.00 | Put | Bond Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/02/02 | 8.05 | Call | Bond Future | 3,620.0000 | 3,689.0000 | 1.906 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/02/02 | 8.05 | Put | Bond Future | 5.0000 | 5.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/02/02 | 7.95 | Call | Bond Future | 3,446.0000 | 3,515.0000 | 2.002 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/02/02 | 7.95 | Put | Bond Future | 7.0000 | 6.0000 | (14.286) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | R206 2012/05/03 | | | Bond Future | 6.0290 | 5.9850 | (0.730) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,415.0000 | 2,478.0000 | 2.609 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/05/03 | 7.50 | Put | Bond Future | 86.0000 | 78.0000 | (9.302) | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,487.0000 | 2,551.0000 | 2.573 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/05/03 | 7.55 | Put | Bond Future | 80.0000 | 73.0000 | (8.750) | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,343.0000 | 2,406.0000 | 2.689 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/05/03 | 7.45 | Put | Bond Future | 92.0000 | 84.0000 | (8.696) | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/08/02 | | | Bond Future | 6.0370 | 5.9850 | (0.861) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,811.0000 | 1,871.0000 | 3.313 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/08/02 | 7.25 | Put | Bond Future | 160.0000 | 148.0000 | (7.500) | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,870.0000 | 1,930.0000 | 3.209 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/08/02 | 7.30 | Put | Bond Future | 151.0000 | 140.0000 | (7.285) | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,753.0000 | 1,812.0000 | 3.366 | 0 | 0 | 0 |
| 2011/08/19 | R206 2012/08/02 | 7.20 | Put | Bond Future | 169.0000 | 156.0000 | (7.692) | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | | | Bond Future | 7.7190 | 7.6610 | (0.751) | 0.0000 | 0.0000 | 7,549 |
| 2011/08/19 | R207 2011/11/03 | 8.75 | Call | Bond Future | 5,878.0000 | 6,208.0000 | 5.614 | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.75 | Put | Bond Future | 45.0000 | 33.0000 | (26.667) | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.80 | Call | Bond Future | 6,142.0000 | 6,474.0000 | 5.405 | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.80 | Put | Bond Future | 37.0000 | 28.0000 | (24.324) | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.70 | Call | Bond Future | 5,616.0000 | 5,943.0000 | 5.823 | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.70 | Put | Bond Future | 56.0000 | 41.0000 | (26.786) | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 7.90 | Put | Bond Future | 781.0000 | 657.0000 | (15.877) | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 7.90 | Call | Bond Future | 1,838.0000 | 2,056.0000 | 11.861 | 0 | 0 | 2,000 |
| 2011/08/19 | R207 2011/11/03 | 8.15 | Call | Bond Future | 2,874.0000 | 3,144.0000 | 9.395 | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.15 | Put | Bond Future | 380.0000 | 308.0000 | (18.947) | 0 | 0 | 2,000 |
| 2011/08/19 | R207 2011/11/03 | 8.35 | Call | Bond Future | 3,822.0000 | 4,122.0000 | 7.849 | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.35 | Put | Bond Future | 198.0000 | 156.0000 | (21.212) | 0 | 0 | 2,000 |
| 2011/08/19 | R207 2011/11/03 | 7.30 | Put | Bond Future | 2,851.0000 | 2,580.0000 | (9.505) | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 7.30 | Call | Bond Future | 347.0000 | 418.0000 | 20.461 | 0 | 0 | 900 |
| 2011/08/19 | R207 2011/11/03 | 7.75 | Put | Bond Future | 1,142.0000 | 981.0000 | (14.098) | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 7.75 | Call | Bond Future | 1,324.0000 | 1,505.0000 | 13.671 | 0 | 0 | 300 |
| 2011/08/19 | R207 2011/11/03 | 7.95 | Put | Bond Future | 682.0000 | 570.0000 | (16.422) | 0 | 0 | 300 |
| 2011/08/19 | R207 2011/11/03 | 7.95 | Call | Bond Future | 2,029.0000 | 2,259.0000 | 11.336 | 0 | 0 | 0 |
| 2011/08/19 | R207 2011/11/03 | 8.40 | Call | Bond Future | 4,071.0000 | 4,376.0000 | 7.492 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/08/19 | R207 2011/11/03 | 8.40 | Put | Bond Future | 167.0000 | 131.0000 | (21.557) | 0 | 0 | 900 |
| 2011/08/19 | R207 2012/02/02 | | | Bond Future | 7.7830 | 7.7230 | (0.771) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R207 2012/02/02 | 9.00 | Call | Bond Future | 6,927.0000 | 7,237.0000 | 4.475 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/02/02 | 9.00 | Put | Bond Future | 262.0000 | 228.0000 | (12.977) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/02/02 | 9.05 | Call | Bond Future | 7,165.0000 | 7,477.0000 | 4.355 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/02/02 | 9.05 | Put | Bond Future | 239.0000 | 206.0000 | (13.808) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/02/02 | 8.95 | Call | Bond Future | 6,691.0000 | 6,998.0000 | 4.588 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/02/02 | 8.95 | Put | Bond Future | 288.0000 | 251.0000 | (12.847) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/05/03 | | | Bond Future | 7.8570 | 7.7940 | (0.802) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R207 2012/05/03 | 8.75 | Call | Bond Future | 5,717.0000 | 5,989.0000 | 4.758 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/05/03 | 8.75 | Put | Bond Future | 901.0000 | 821.0000 | (8.879) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,923.0000 | 6,199.0000 | 4.660 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/05/03 | 8.80 | Put | Bond Future | 846.0000 | 771.0000 | (8.865) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/05/03 | 8.70 | Call | Bond Future | 5,513.0000 | 5,781.0000 | 4.861 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/05/03 | 8.70 | Put | Bond Future | 959.0000 | 875.0000 | (8.759) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/08/02 | | | Bond Future | 7.9400 | 7.8740 | (0.831) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,401.0000 | 5,666.0000 | 4.906 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/08/02 | 8.75 | Put | Bond Future | 1,145.0000 | 1,052.0000 | (8.122) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,599.0000 | 5,868.0000 | 4.804 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/08/02 | 8.80 | Put | Bond Future | 1,088.0000 | 999.0000 | (8.180) | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,206.0000 | 5,467.0000 | 5.013 | 0 | 0 | 0 |
| 2011/08/19 | R207 2012/08/02 | 8.70 | Put | Bond Future | 1,205.0000 | 1,109.0000 | (7.967) | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | | | Bond Future | 7.7510 | 7.6880 | (0.813) | 0.0000 | 0.0000 | 6,767 |
| 2011/08/19 | R208 2011/11/03 | 8.75 | Call | Bond Future | 6,104.0000 | 6,486.0000 | 6.258 | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 8.75 | Put | Bond Future | 63.0000 | 46.0000 | (26.984) | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 8.80 | Call | Bond Future | 6,382.0000 | 6,767.0000 | 6.033 | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 8.80 | Put | Bond Future | 52.0000 | 38.0000 | (26.923) | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 8.70 | Call | Bond Future | 5,826.0000 | 6,205.0000 | 6.505 | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 8.70 | Put | Bond Future | 75.0000 | 56.0000 | (25.333) | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 7.95 | Put | Bond Future | 823.0000 | 684.0000 | (16.889) | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 7.95 | Call | Bond Future | 2,068.0000 | 2,327.0000 | 12.524 | 0 | 0 | 1,995 |
| 2011/08/19 | R208 2011/11/03 | 8.20 | Put | Bond Future | 405.0000 | 325.0000 | (19.753) | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 8.20 | Call | Bond Future | 3,184.0000 | 3,502.0000 | 9.987 | 0 | 0 | 665 |
| 2011/08/19 | R208 2011/11/03 | 8.40 | Call | Bond Future | 4,198.0000 | 4,548.0000 | 8.337 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/08/19 | R208 2011/11/03 | 8.40 | Put | Bond Future | 215.0000 | 167.0000 | (22.326) | 0 | 0 | 665 |
| 2011/08/19 | R208 2011/11/03 | 8.90 | Call | Bond Future | 6,940.0000 | 7,329.0000 | 5.605 | 0 | 0 | 0 |
| 2011/08/19 | R208 2011/11/03 | 8.90 | Put | Bond Future | 35.0000 | 26.0000 | (25.714) | 0 | 0 | 1,995 |
| 2011/08/19 | R208 2012/02/02 | | | Bond Future | 7.8100 | 7.7450 | (0.832) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R208 2012/02/02 | 9.00 | Call | Bond Future | 7,293.0000 | 7,652.0000 | 4.923 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/02/02 | 9.00 | Put | Bond Future | 304.0000 | 261.0000 | (14.145) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/02/02 | 9.05 | Call | Bond Future | 7,545.0000 | 7,907.0000 | 4.798 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/02/02 | 9.05 | Put | Bond Future | 278.0000 | 237.0000 | (14.748) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/02/02 | 8.95 | Call | Bond Future | 7,042.0000 | 7,398.0000 | 5.055 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/02/02 | 8.95 | Put | Bond Future | 333.0000 | 287.0000 | (13.814) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/05/03 | | | Bond Future | 7.8750 | 7.8080 | (0.851) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R208 2012/05/03 | 9.00 | Call | Bond Future | 7,188.0000 | 7,522.0000 | 4.647 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/05/03 | 9.00 | Put | Bond Future | 710.0000 | 639.0000 | (10.000) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/05/03 | 9.05 | Call | Bond Future | 7,419.0000 | 7,757.0000 | 4.556 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/05/03 | 9.05 | Put | Bond Future | 667.0000 | 600.0000 | (10.045) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,959.0000 | 7,289.0000 | 4.742 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/05/03 | 8.95 | Put | Bond Future | 757.0000 | 682.0000 | (9.908) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/08/02 | | | Bond Future | 7.9480 | 7.8780 | (0.881) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R208 2012/08/02 | 8.75 | Call | Bond Future | 5,810.0000 | 6,116.0000 | 5.267 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,241.0000 | 1,135.0000 | (8.541) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/08/02 | 8.80 | Call | Bond Future | 6,025.0000 | 6,336.0000 | 5.162 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/08/02 | 8.80 | Put | Bond Future | 1,181.0000 | 1,079.0000 | (8.637) | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,599.0000 | 5,901.0000 | 5.394 | 0 | 0 | 0 |
| 2011/08/19 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,307.0000 | 1,196.0000 | (8.493) | 0 | 0 | 0 |
| 2011/08/19 | R209 2011/11/03 | | | Bond Future | 8.3020 | 8.2350 | (0.807) | 0.0000 | 0.0000 | 1,316 |
| 2011/08/19 | R209 2011/11/03 | 8.75 | Call | Bond Future | 4,324.0000 | 4,783.0000 | 10.615 | 0 | 0 | 0 |
| 2011/08/19 | R209 2011/11/03 | 8.75 | Put | Bond Future | 608.0000 | 486.0000 | (20.066) | 0 | 0 | 0 |
| 2011/08/19 | R209 2011/11/03 | 8.80 | Call | Bond Future | 4,640.0000 | 5,112.0000 | 10.172 | 0 | 0 | 0 |
| 2011/08/19 | R209 2011/11/03 | 8.80 | Put | Bond Future | 527.0000 | 418.0000 | (20.683) | 0 | 0 | 0 |
| 2011/08/19 | R209 2011/11/03 | 8.70 | Call | Bond Future | 4,016.0000 | 4,461.0000 | 11.081 | 0 | 0 | 0 |
| 2011/08/19 | R209 2011/11/03 | 8.70 | Put | Bond Future | 701.0000 | 565.0000 | (19.401) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/02/02 | | | Bond Future | 8.3500 | 8.2820 | (0.814) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R209 2012/02/02 | 9.00 | Call | Bond Future | 6,413.0000 | 6,858.0000 | 6.939 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/02/02 | 9.00 | Put | Bond Future | 1,164.0000 | 1,026.0000 | (11.856) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | R209 2012/02/02 | 9.05 | Call | Bond Future | 6,703.0000 | 7,157.0000 | 6.773 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/02/02 | 9.05 | Put | Bond Future | 1,074.0000 | 944.0000 | (12.104) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/02/02 | 8.95 | Call | Bond Future | 6,126.0000 | 6,563.0000 | 7.134 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/02/02 | 8.95 | Put | Bond Future | 1,261.0000 | 1,114.0000 | (11.657) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/05/03 | | | Bond Future | 8.4020 | 8.3310 | (0.845) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R209 2012/05/03 | 9.00 | Call | Bond Future | 6,762.0000 | 7,189.0000 | 6.315 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,963.0000 | 1,787.0000 | (8.966) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/05/03 | 9.05 | Call | Bond Future | 7,029.0000 | 7,465.0000 | 6.203 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,850.0000 | 1,684.0000 | (8.973) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/05/03 | 8.95 | Call | Bond Future | 6,498.0000 | 6,918.0000 | 6.464 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/05/03 | 8.95 | Put | Bond Future | 2,082.0000 | 1,899.0000 | (8.790) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/08/02 | | | Bond Future | 8.4570 | 8.3850 | (0.851) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R209 2012/08/02 | 9.25 | Call | Bond Future | 8,184.0000 | 8,629.0000 | 5.437 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/08/02 | 9.25 | Put | Bond Future | 1,989.0000 | 1,829.0000 | (8.044) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/08/02 | 9.30 | Call | Bond Future | 8,455.0000 | 8,906.0000 | 5.334 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/08/02 | 9.30 | Put | Bond Future | 1,896.0000 | 1,742.0000 | (8.122) | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/08/02 | 9.20 | Call | Bond Future | 7,919.0000 | 8,357.0000 | 5.531 | 0 | 0 | 0 |
| 2011/08/19 | R209 2012/08/02 | 9.20 | Put | Bond Future | 2,091.0000 | 1,924.0000 | (7.987) | 0 | 0 | 0 |
| 2011/08/19 | R210 2011/11/03 | | | Bond Future | 135.6668 | 136.7817 | 0.822 | 0.0000 | 0.0000 | 600 |
| 2011/08/19 | R210 2011/11/03 | 131.00 | Call | Bond Future | 4,667.0000 | 5,782.0000 | 23.891 | 0 | 0 | 0 |
| 2011/08/19 | R210 2011/11/03 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R210 2011/11/03 | 131.05 | Call | Bond Future | 4,617.0000 | 5,732.0000 | 24.150 | 0 | 0 | 0 |
| 2011/08/19 | R210 2011/11/03 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R210 2011/11/03 | 130.95 | Call | Bond Future | 4,717.0000 | 5,832.0000 | 23.638 | 0 | 0 | 0 |
| 2011/08/19 | R210 2011/11/03 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R211 2011/11/03 | | | Bond Future | 112.0431 | 112.4759 | 0.386 | 0.0000 | 0.0000 | 529 |
| 2011/08/19 | R211 2011/11/03 | 1.25 | Call | Bond Future | 110,793.0000 | 111,226.0000 | 0.391 | 0 | 0 | 0 |
| 2011/08/19 | R211 2011/11/03 | 1.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R211 2011/11/03 | 1.30 | Call | Bond Future | 110,743.0000 | 111,176.0000 | 0.391 | 0 | 0 | 0 |
| 2011/08/19 | R211 2011/11/03 | 1.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R211 2011/11/03 | 1.20 | Call | Bond Future | 110,843.0000 | 111,276.0000 | 0.391 | 0 | 0 | 0 |
| 2011/08/19 | R211 2011/11/03 | 1.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R211 2012/02/02 | | | Bond Future | 112.4110 | 112.8504 | 0.391 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | R211 2012/02/02 | 110.50 | Call | Bond Future | 1,911.0000 | 2,350.0000 | 22.972 | 0 | 0 | 0 |
| 2011/08/19 | R211 2012/02/02 | 110.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R211 2012/02/02 | 110.55 | Call | Bond Future | 1,861.0000 | 2,300.0000 | 23.589 | 0 | 0 | 0 |
| 2011/08/19 | R211 2012/02/02 | 110.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R211 2012/02/02 | 110.45 | Call | Bond Future | 1,961.0000 | 2,400.0000 | 22.387 | 0 | 0 | 0 |
| 2011/08/19 | R211 2012/02/02 | 110.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R212 2011/11/03 | | | Bond Future | 110.4244 | 110.9328 | 0.460 | 0.0000 | 0.0000 | 2,667 |
| 2011/08/19 | R212 2011/11/03 | 2.50 | Call | Bond Future | 107,924.0000 | 108,433.0000 | 0.472 | 0 | 0 | 0 |
| 2011/08/19 | R212 2011/11/03 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R212 2011/11/03 | 2.55 | Call | Bond Future | 107,874.0000 | 108,383.0000 | 0.472 | 0 | 0 | 0 |
| 2011/08/19 | R212 2011/11/03 | 2.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R212 2011/11/03 | 2.45 | Call | Bond Future | 107,974.0000 | 108,483.0000 | 0.471 | 0 | 0 | 0 |
| 2011/08/19 | R212 2011/11/03 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R212 2012/02/02 | | | Bond Future | 110.6371 | 111.1532 | 0.466 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R212 2012/02/02 | 108.50 | Call | Bond Future | 2,137.0000 | 2,653.0000 | 24.146 | 0 | 0 | 0 |
| 2011/08/19 | R212 2012/02/02 | 108.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R212 2012/02/02 | 108.55 | Call | Bond Future | 2,087.0000 | 2,603.0000 | 24.724 | 0 | 0 | 0 |
| 2011/08/19 | R212 2012/02/02 | 108.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R212 2012/02/02 | 108.45 | Call | Bond Future | 2,187.0000 | 2,703.0000 | 23.594 | 0 | 0 | 0 |
| 2011/08/19 | R212 2012/02/02 | 108.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2011/11/03 | | | Bond Future | 8.2870 | 8.2250 | (0.748) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R213 2011/11/03 | 8.75 | Call | Bond Future | 3,881.0000 | 4,421.0000 | 13.914 | 0 | 0 | 0 |
| 2011/08/19 | R213 2011/11/03 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2011/11/03 | 8.80 | Call | Bond Future | 4,285.0000 | 4,825.0000 | 12.602 | 0 | 0 | 0 |
| 2011/08/19 | R213 2011/11/03 | 8.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2011/11/03 | 8.70 | Call | Bond Future | 3,475.0000 | 4,015.0000 | 15.540 | 0 | 0 | 0 |
| 2011/08/19 | R213 2011/11/03 | 8.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/02/02 | | | Bond Future | 8.3430 | 8.2790 | (0.767) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R213 2012/02/02 | 9.00 | Call | Bond Future | 5,365.0000 | 5,915.0000 | 10.252 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/02/02 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/02/02 | 9.05 | Call | Bond Future | 5,753.0000 | 6,303.0000 | 9.560 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/02/02 | 9.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/02/02 | 8.95 | Call | Bond Future | 4,974.0000 | 5,524.0000 | 11.057 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/08/19 | R213 2012/02/02 | 8.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/05/03 | | | Bond Future | 8.3990 | 8.3330 | (0.786) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R213 2012/05/03 | 9.25 | Call | Bond Future | 6,774.0000 | 7,334.0000 | 8.267 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/05/03 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/05/03 | 9.30 | Call | Bond Future | 7,147.0000 | 7,707.0000 | 7.835 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/05/03 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/05/03 | 9.20 | Call | Bond Future | 6,398.0000 | 6,958.0000 | 8.753 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/05/03 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/08/02 | | | Bond Future | 8.4580 | 8.3910 | (0.792) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | R213 2012/08/02 | 9.25 | Call | Bond Future | 6,251.0000 | 6,813.0000 | 8.991 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/08/02 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/08/02 | 9.30 | Call | Bond Future | 6,623.0000 | 7,184.0000 | 8.470 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/08/02 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/08/02 | 9.20 | Call | Bond Future | 5,877.0000 | 6,438.0000 | 9.546 | 0 | 0 | 0 |
| 2011/08/19 | R213 2012/08/02 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ02 2011/11/03 | | | Bond Future | 0.0050 | 0.0050 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | RZ02 2011/11/03 | 1.00 | Call | Bond Future | 27,590.0000 | 27,590.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ02 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ02 2011/11/03 | 1.05 | Call | Bond Future | 28,834.0000 | 28,834.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ02 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ02 2011/11/03 | 0.95 | Call | Bond Future | 26,333.0000 | 26,333.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ02 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ11 2011/11/03 | | | Bond Future | 0.7760 | 0.7700 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | RZ11 2011/11/03 | 1.00 | Call | Bond Future | 1,226.0000 | 1,226.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ11 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ11 2011/11/03 | 1.05 | Call | Bond Future | 1,491.0000 | 1,491.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ11 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ11 2011/11/03 | 0.95 | Call | Bond Future | 961.0000 | 961.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ11 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ12 2011/11/03 | | | Bond Future | 1.9230 | 1.9190 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | RZ12 2011/11/03 | 2.00 | Call | Bond Future | 778.0000 | 778.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ12 2011/11/03 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ12 2011/11/03 | 2.05 | Call | Bond Future | 1,255.0000 | 1,255.0000 | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2011/08/19 | RZ12 2011/11/03 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ12 2011/11/03 | 1.95 | Call | Bond Future | 298.0000 | 298.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | RZ12 2011/11/03 | 1.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/08/19 | TRT1 2011/11/03 | | | Index Future | 362.3640 | 364.0240 | 0.458 | 0.0000 | 0.0000 | 0 |
| 2011/08/19 | TRT1 2012/02/02 | | | Index Future | 367.2150 | 368.9020 | 0.459 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 277451.00 |