



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/11/2011

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/07 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | AL7T 2012/02/02 | | | Index Future | 414.0690 | 413.9660 | (0.025) | 0.0000 | 0.0000 | 16 |
| 2011/11/07 | AL7T 2012/05/03 | | | Index Future | 419.9620 | 419.8330 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | ALBI 2012/02/02 | | | Index Future | 377.7740 | 377.7600 | (0.004) | 0.0000 | 0.0000 | 1,044 |
| 2011/11/07 | ALBI 2012/05/03 | | | Index Future | 383.1510 | 383.1140 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/07 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | CAAK 2011/12/19 | | | Can-Do Future | 0.0818 | 0.0873 | 6.724 | 0.0000 | 0.0000 | 12,659 |
| 2011/11/07 | CAAL 2011/12/19 | | | Can-Do Future | 0.0816 | 0.0870 | 6.618 | 0.0000 | 0.0000 | 18,519 |
| 2011/11/07 | CAAM 2011/12/19 | | | Can-Do Future | 0.1944 | 0.1922 | (1.132) | 0.0000 | 0.0000 | 12,423 |
| 2011/11/07 | CAAN 2012/03/30 | | | Can-Do Future | 0.3565 | 0.3616 | 1.431 | 0.0000 | 0.0000 | 100,000 |
| 2011/11/07 | CAAO 2012/03/30 | | | Can-Do Future | 0.1593 | 0.1535 | (3.641) | 0.0000 | 0.0000 | 100,000 |
| 2011/11/07 | CAAP 2011/12/19 | | | Can-Do Future | 0.2213 | 0.2195 | (0.813) | 0.0000 | 0.0000 | 12,346 |
| 2011/11/07 | CAAR 2011/12/19 | | | Can-Do Future | 0.0839 | 0.0891 | 6.198 | 0.0000 | 0.0000 | 18,750 |
| 2011/11/07 | CAAS 2012/01/31 | | | Can-Do Future | 0.0592 | 0.0678 | 14.527 | 0.0000 | 0.0000 | 12,500 |
| 2011/11/07 | CAAT 2012/02/29 | | | Can-Do Future | 0.0520 | 0.0616 | 18.462 | 0.0000 | 0.0000 | 12,500 |
| 2011/11/07 | CAAU 2012/01/31 | | | Can-Do Future | 0.0823 | 0.0891 | 8.262 | 0.0000 | 0.0000 | 19,481 |
| 2011/11/07 | CAAV 2012/02/29 | | | Can-Do Future | 0.1128 | 0.1161 | 2.926 | 0.0000 | 0.0000 | 12,987 |
| 2011/11/07 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | CRD1 2012/02/02 | | | Index Future | 167.2950 | 167.8020 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/07 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | GOVI 2012/02/02 | | | GOVI | 379.1290 | 379.0950 | (0.009) | 0.0000 | 0.0000 | 155 |
| 2011/11/07 | GOVI 2012/02/02 | 369.00 | Call | GOVI | 101,290.0000 | 100,950.0000 | (0.336) | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/02/02 | 369.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/02/02 | 369.01 | Call | GOVI | 101,190.0000 | 100,850.0000 | (0.336) | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/02/02 | 369.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/02/02 | 368.99 | Call | GOVI | 101,390.0000 | 101,050.0000 | (0.335) | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/02/02 | 368.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/05/03 | | | GOVI | 384.5240 | 384.4680 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 25,240.0000 | 24,680.0000 | (2.219) | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 25,140.0000 | 24,580.0000 | (2.228) | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 25,340.0000 | 24,780.0000 | (2.210) | 0 | 0 | 0 |
| 2011/11/07 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | IGOV 2012/02/02 | | | Index Future | 163.2150 | 163.3210 | 0.065 | 0.0000 | 0.0000 | 103 |
| 2011/11/07 | IGOV 2012/05/03 | | | Index Future | 165.5370 | 165.6360 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | ILBI 2012/02/02 | | | Index Future | 440.3110 | 442.3040 | 0.453 | 0.0000 | 0.0000 | 88 |
| 2011/11/07 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/07 | JBAF 2011/11/16 | | | Jibar Tradeable Future | 5.4550 | 5.4100 | (0.825) | 0.0000 | 0.0000 | 1,700 |
| 2011/11/07 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.3550 | 5.3900 | 0.654 | 0.0000 | 0.0000 | 5,541 |
| 2011/11/07 | JBAF 2012/01/18 | | | Jibar Tradeable Future | 5.2850 | 5.3400 | 1.041 | 0.0000 | 0.0000 | 200 |
| 2011/11/07 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.2050 | 5.2400 | 0.672 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.1700 | 5.2000 | 0.580 | 0.0000 | 0.0000 | 1,340 |
| 2011/11/07 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.1450 | 5.1800 | 0.680 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.1400 | 5.1800 | 0.778 | 0.0000 | 0.0000 | 2,890 |
| 2011/11/07 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.2200 | 5.2600 | 0.766 | 0.0000 | 0.0000 | 44,760 |
| 2011/11/07 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.3700 | 5.4100 | 0.745 | 0.0000 | 0.0000 | 990 |
| 2011/11/07 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 5.5800 | 5.6100 | 0.538 | 0.0000 | 0.0000 | 790 |
| 2011/11/07 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 5.8200 | 5.8500 | 0.515 | 0.0000 | 0.0000 | 1,250 |
| 2011/11/07 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.0850 | 6.1000 | 0.247 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | JN02 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | JN02 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN02 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN02 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN02 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN02 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN02 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN05 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | JN05 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN05 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN05 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN05 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN05 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN05 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN10 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | JN10 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN10 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN10 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN10 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN10 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | JN10 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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| 2011/11/07 | OTH1 2012/02/02 | | | Index Future | 370.1740 | 370.2550 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R157 2011/11/03 | | | Bond Future | 6.5910 | 6.6000 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R157 2012/02/02 | | | Bond Future | 6.5050 | 6.5210 | 0.246 | 0.0000 | 0.0000 | 15,280 |
| 2011/11/07 | R157 2012/02/02 | 8.50 | Call | Bond Future | 6,918.0000 | 6,854.0000 | (0.925) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 8.50 | Put | Bond Future | 9.0000 | 2.0000 | (77.778) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 8.55 | Call | Bond Future | 7,083.0000 | 7,020.0000 | (0.889) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 8.55 | Put | Bond Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 8.45 | Call | Bond Future | 6,752.0000 | 6,688.0000 | (0.948) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 8.45 | Put | Bond Future | 10.0000 | 3.0000 | (70.000) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 6.55 | Call | Bond Future | 1,044.0000 | 1,025.0000 | (1.820) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 6.55 | Put | Bond Future | 882.0000 | 921.0000 | 4.422 | 0 | 0 | 130 |
| 2011/11/07 | R157 2012/02/02 | 6.00 | Put | Bond Future | 2,074.0000 | 2,182.0000 | 5.207 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 6.00 | Call | Bond Future | 242.0000 | 293.0000 | 21.074 | 0 | 0 | 130 |
| 2011/11/07 | R157 2012/02/02 | 7.05 | Call | Bond Future | 2,289.0000 | 2,200.0000 | (3.888) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 7.05 | Put | Bond Future | 350.0000 | 319.0000 | (8.857) | 0 | 0 | 130 |
| 2011/11/07 | R157 2012/02/02 | 6.25 | Put | Bond Future | 1,444.0000 | 1,531.0000 | 6.025 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 6.25 | Call | Bond Future | 523.0000 | 553.0000 | 5.736 | 0 | 0 | 3,960 |
| 2011/11/07 | R157 2012/02/02 | 6.45 | Put | Bond Future | 1,046.0000 | 1,102.0000 | 5.354 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 6.45 | Call | Bond Future | 848.0000 | 847.0000 | (0.118) | 0 | 0 | 1,320 |
| 2011/11/07 | R157 2012/02/02 | 6.65 | Call | Bond Future | 1,259.0000 | 1,223.0000 | (2.859) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 6.65 | Put | Bond Future | 739.0000 | 761.0000 | 2.977 | 0 | 0 | 1,320 |
| 2011/11/07 | R157 2012/02/02 | 7.20 | Call | Bond Future | 2,726.0000 | 2,627.0000 | (3.632) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/02/02 | 7.20 | Put | Bond Future | 261.0000 | 219.0000 | (16.092) | 0 | 0 | 3,960 |
| 2011/11/07 | R157 2012/05/03 | | | Bond Future | 6.5720 | 6.5910 | 0.289 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R157 2012/05/03 | 8.25 | Call | Bond Future | 5,623.0000 | 5,489.0000 | (2.383) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/05/03 | 8.25 | Put | Bond Future | 178.0000 | 108.0000 | (39.326) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,766.0000 | 5,636.0000 | (2.255) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/05/03 | 8.30 | Put | Bond Future | 164.0000 | 98.0000 | (40.244) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/05/03 | 8.20 | Call | Bond Future | 5,481.0000 | 5,343.0000 | (2.518) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/05/03 | 8.20 | Put | Bond Future | 194.0000 | 120.0000 | (38.144) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/08/02 | | | Bond Future | 6.6510 | 6.6740 | 0.346 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R157 2012/08/02 | 8.00 | Call | Bond Future | 4,667.0000 | 4,554.0000 | (2.421) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/08/02 | 8.00 | Put | Bond Future | 592.0000 | 550.0000 | (7.095) | 0 | 0 | 0 |

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| 2011/11/07 | R157 2012/08/02 | 8.05 | Call | Bond Future | 4,783.0000 | 4,671.0000 | (2.342) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/08/02 | 8.05 | Put | Bond Future | 560.0000 | 519.0000 | (7.321) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/08/02 | 7.95 | Call | Bond Future | 4,551.0000 | 4,438.0000 | (2.483) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/08/02 | 7.95 | Put | Bond Future | 623.0000 | 581.0000 | (6.742) | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/11/01 | | | Bond Future | 6.7440 | 6.7700 | 0.386 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R157 2012/11/01 | 7.00 | Call | Bond Future | 2,303.0000 | 2,426.0000 | 5.341 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,580.0000 | 1,777.0000 | 12.468 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/11/01 | 7.05 | Call | Bond Future | 2,399.0000 | 2,506.0000 | 4.460 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,535.0000 | 1,716.0000 | 11.792 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/11/01 | 6.95 | Call | Bond Future | 2,209.0000 | 2,347.0000 | 6.247 | 0 | 0 | 0 |
| 2011/11/07 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,627.0000 | 1,838.0000 | 12.969 | 0 | 0 | 0 |
| 2011/11/07 | R186 2011/11/03 | | | Bond Future | 8.3610 | 8.3750 | 0.167 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R186 2012/02/02 | | | Bond Future | 8.3550 | 8.3700 | 0.180 | 0.0000 | 0.0000 | 24,262 |
| 2011/11/07 | R186 2012/02/02 | 9.00 | Call | Bond Future | 7,493.0000 | 7,168.0000 | (4.337) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 9.00 | Put | Bond Future | 1,585.0000 | 1,403.0000 | (11.483) | 0 | 0 | 100 |
| 2011/11/07 | R186 2012/02/02 | 9.05 | Call | Bond Future | 7,829.0000 | 7,497.0000 | (4.241) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 9.05 | Put | Bond Future | 1,481.0000 | 1,292.0000 | (12.762) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 8.95 | Call | Bond Future | 7,161.0000 | 6,844.0000 | (4.427) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 8.95 | Put | Bond Future | 1,696.0000 | 1,521.0000 | (10.318) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 7.75 | Put | Bond Future | 7,226.0000 | 7,420.0000 | 2.685 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 7.75 | Call | Bond Future | 1,268.0000 | 1,319.0000 | 4.022 | 0 | 0 | 6,000 |
| 2011/11/07 | R186 2012/02/02 | 6.75 | Put | Bond Future | 16,859.0000 | 17,042.0000 | 1.085 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 6.75 | Call | Bond Future | 74.0000 | 115.0000 | 55.405 | 0 | 0 | 6,000 |
| 2011/11/07 | R186 2012/02/02 | 8.00 | Put | Bond Future | 5,527.0000 | 5,646.0000 | 2.153 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 8.00 | Call | Bond Future | 2,082.0000 | 2,059.0000 | (1.105) | 0 | 0 | 100 |
| 2011/11/07 | R186 2012/02/02 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 13.25 | Call | Bond Future | 35,757.0000 | 35,615.0000 | (0.397) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 98.00 | Call | Bond Future | 107,531.0000 | 107,389.0000 | (0.132) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/02/02 | 98.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/05/03 | | | Bond Future | 8.4360 | 8.4520 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R186 2012/05/03 | 9.00 | Call | Bond Future | 7,963.0000 | 7,778.0000 | (2.323) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/05/03 | 9.00 | Put | Bond Future | 2,871.0000 | 2,835.0000 | (1.254) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/05/03 | 9.05 | Call | Bond Future | 8,269.0000 | 8,067.0000 | (2.443) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/05/03 | 9.05 | Put | Bond Future | 2,741.0000 | 2,688.0000 | (1.934) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R186 2012/05/03 | 8.95 | Call | Bond Future | 7,660.0000 | 7,494.0000 | (2.167) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/05/03 | 8.95 | Put | Bond Future | 3,006.0000 | 2,989.0000 | (0.566) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/08/02 | | | Bond Future | 8.5210 | 8.5390 | 0.211 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R186 2012/08/02 | 8.75 | Call | Bond Future | 7,069.0000 | 6,886.0000 | (2.589) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/08/02 | 8.75 | Put | Bond Future | 5,003.0000 | 4,984.0000 | (0.380) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/08/02 | 8.80 | Call | Bond Future | 7,341.0000 | 7,132.0000 | (2.847) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/08/02 | 8.80 | Put | Bond Future | 4,831.0000 | 4,786.0000 | (0.931) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/08/02 | 8.70 | Call | Bond Future | 6,801.0000 | 6,642.0000 | (2.338) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/08/02 | 8.70 | Put | Bond Future | 5,181.0000 | 5,187.0000 | 0.116 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/11/01 | | | Bond Future | 8.6090 | 8.6270 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R186 2012/11/01 | 8.75 | Call | Bond Future | 7,513.0000 | 7,489.0000 | (0.319) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/11/01 | 8.75 | Put | Bond Future | 6,260.0000 | 6,397.0000 | 2.188 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/11/01 | 8.80 | Call | Bond Future | 7,775.0000 | 7,722.0000 | (0.682) | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/11/01 | 8.80 | Put | Bond Future | 6,082.0000 | 6,190.0000 | 1.776 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/11/01 | 8.70 | Call | Bond Future | 7,255.0000 | 7,259.0000 | 0.055 | 0 | 0 | 0 |
| 2011/11/07 | R186 2012/11/01 | 8.70 | Put | Bond Future | 6,444.0000 | 6,609.0000 | 2.561 | 0 | 0 | 0 |
| 2011/11/07 | R189 2011/11/03 | | | Bond Future | 215.6967 | 215.6751 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R189 2012/02/02 | | | Bond Future | 218.9235 | 218.9005 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R189 2012/02/02 | 218.00 | Call | Bond Future | 923.0000 | 900.0000 | (2.492) | 0 | 0 | 0 |
| 2011/11/07 | R189 2012/02/02 | 218.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R189 2012/02/02 | 218.05 | Call | Bond Future | 873.0000 | 850.0000 | (2.635) | 0 | 0 | 0 |
| 2011/11/07 | R189 2012/02/02 | 218.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R189 2012/02/02 | 217.95 | Call | Bond Future | 973.0000 | 950.0000 | (2.364) | 0 | 0 | 0 |
| 2011/11/07 | R189 2012/02/02 | 217.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R197 2011/11/03 | | | Bond Future | 242.7810 | 242.7721 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R197 2012/02/02 | | | Bond Future | 242.2228 | 242.2128 | (0.004) | 0.0000 | 0.0000 | 418 |
| 2011/11/07 | R197 2012/02/02 | 237.00 | Call | Bond Future | 5,223.0000 | 5,213.0000 | (0.191) | 0 | 0 | 0 |
| 2011/11/07 | R197 2012/02/02 | 237.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R197 2012/02/02 | 237.05 | Call | Bond Future | 5,173.0000 | 5,163.0000 | (0.193) | 0 | 0 | 0 |
| 2011/11/07 | R197 2012/02/02 | 237.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R197 2012/02/02 | 236.95 | Call | Bond Future | 5,273.0000 | 5,263.0000 | (0.190) | 0 | 0 | 0 |
| 2011/11/07 | R197 2012/02/02 | 236.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R201 2011/11/03 | | | Bond Future | 6.1900 | 6.2000 | 0.162 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R201 2012/02/02 | | | Bond Future | 6.0570 | 6.0680 | 0.182 | 0.0000 | 0.0000 | 3,124 |
| 2011/11/07 | R201 2012/02/02 | 8.25 | Call | Bond Future | 5,747.0000 | 5,716.0000 | (0.539) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/02/02 | 8.25 | Put | Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/02/02 | 8.30 | Call | Bond Future | 5,873.0000 | 5,842.0000 | (0.528) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/02/02 | 8.30 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/02/02 | 8.20 | Call | Bond Future | 5,621.0000 | 5,589.0000 | (0.569) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/02/02 | 8.20 | Put | Bond Future | 2.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/05/03 | | | Bond Future | 6.0880 | 6.1030 | 0.246 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R201 2012/05/03 | 7.75 | Call | Bond Future | 4,121.0000 | 4,062.0000 | (1.432) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/05/03 | 7.75 | Put | Bond Future | 90.0000 | 69.0000 | (23.333) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,231.0000 | 4,173.0000 | (1.371) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/05/03 | 7.80 | Put | Bond Future | 82.0000 | 61.0000 | (25.610) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/05/03 | 7.70 | Call | Bond Future | 4,012.0000 | 3,951.0000 | (1.520) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/05/03 | 7.70 | Put | Bond Future | 100.0000 | 76.0000 | (24.000) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/08/02 | | | Bond Future | 6.1310 | 6.1500 | 0.310 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,359.0000 | 3,327.0000 | (0.953) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/08/02 | 7.50 | Put | Bond Future | 327.0000 | 337.0000 | 3.058 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,448.0000 | 3,415.0000 | (0.957) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/08/02 | 7.55 | Put | Bond Future | 307.0000 | 317.0000 | 3.257 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,271.0000 | 3,239.0000 | (0.978) | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/08/02 | 7.45 | Put | Bond Future | 347.0000 | 358.0000 | 3.170 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/11/01 | | | Bond Future | 6.1760 | 6.1970 | 0.340 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,567.0000 | 1,827.0000 | 16.592 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/11/01 | 6.50 | Put | Bond Future | 913.0000 | 1,216.0000 | 33.187 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,636.0000 | 1,887.0000 | 15.342 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/11/01 | 6.55 | Put | Bond Future | 882.0000 | 1,175.0000 | 33.220 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,497.0000 | 1,768.0000 | 18.103 | 0 | 0 | 0 |
| 2011/11/07 | R201 2012/11/01 | 6.45 | Put | Bond Future | 944.0000 | 1,257.0000 | 33.157 | 0 | 0 | 0 |
| 2011/11/07 | R202 2011/11/03 | | | Bond Future | 175.9409 | 175.9354 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R202 2012/02/02 | | | Bond Future | 176.8184 | 177.0938 | 0.156 | 0.0000 | 0.0000 | 34,606 |
| 2011/11/07 | R202 2012/02/02 | 177.00 | Call | Bond Future | 0.0000 | 94.0000 | 100.000 | 0 | 0 | 0 |
| 2011/11/07 | R202 2012/02/02 | 177.00 | Put | Bond Future | 182.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/07 | R202 2012/02/02 | 177.05 | Call | Bond Future | 0.0000 | 44.0000 | 100.000 | 0 | 0 | 0 |
| 2011/11/07 | R202 2012/02/02 | 177.05 | Put | Bond Future | 232.0000 | 0.0000 | (100.000) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R202 2012/02/02 | 176.95 | Call | Bond Future | 0.0000 | 144.0000 | 100.000 | 0 | 0 | 0 |
| 2011/11/07 | R202 2012/02/02 | 176.95 | Put | Bond Future | 132.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/07 | R203 2011/11/03 | | | Bond Future | 7.3610 | 7.3600 | (0.014) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R203 2012/02/02 | | | Bond Future | 7.2780 | 7.2770 | (0.014) | 0.0000 | 0.0000 | 2,201 |
| 2011/11/07 | R203 2012/02/02 | 8.75 | Call | Bond Future | 6,747.0000 | 6,645.0000 | (1.512) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 8.75 | Put | Bond Future | 160.0000 | 54.0000 | (66.250) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 8.80 | Call | Bond Future | 6,945.0000 | 6,852.0000 | (1.339) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 8.80 | Put | Bond Future | 144.0000 | 46.0000 | (68.056) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 8.70 | Call | Bond Future | 6,550.0000 | 6,438.0000 | (1.710) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 8.70 | Put | Bond Future | 178.0000 | 62.0000 | (65.169) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 6.95 | Put | Bond Future | 2,402.0000 | 2,341.0000 | (2.540) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 6.95 | Call | Bond Future | 861.0000 | 804.0000 | (6.620) | 0 | 0 | 2,640 |
| 2011/11/07 | R203 2012/02/02 | 7.20 | Put | Bond Future | 1,751.0000 | 1,637.0000 | (6.511) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 7.20 | Call | Bond Future | 1,387.0000 | 1,278.0000 | (7.859) | 0 | 0 | 880 |
| 2011/11/07 | R203 2012/02/02 | 7.35 | Call | Bond Future | 1,768.0000 | 1,632.0000 | (7.692) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 7.35 | Put | Bond Future | 1,433.0000 | 1,293.0000 | (9.770) | 0 | 0 | 880 |
| 2011/11/07 | R203 2012/02/02 | 7.95 | Call | Bond Future | 3,683.0000 | 3,496.0000 | (5.077) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/02/02 | 7.95 | Put | Bond Future | 610.0000 | 419.0000 | (31.311) | 0 | 0 | 2,640 |
| 2011/11/07 | R203 2012/05/03 | | | Bond Future | 7.3640 | 7.3650 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R203 2012/05/03 | 8.75 | Call | Bond Future | 6,593.0000 | 6,393.0000 | (3.034) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/05/03 | 8.75 | Put | Bond Future | 627.0000 | 431.0000 | (31.260) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/05/03 | 8.80 | Call | Bond Future | 6,762.0000 | 6,570.0000 | (2.839) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/05/03 | 8.80 | Put | Bond Future | 589.0000 | 401.0000 | (31.919) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/05/03 | 8.70 | Call | Bond Future | 6,425.0000 | 6,218.0000 | (3.222) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/05/03 | 8.70 | Put | Bond Future | 666.0000 | 464.0000 | (30.330) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/08/02 | | | Bond Future | 7.4610 | 7.4620 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R203 2012/08/02 | 8.50 | Call | Bond Future | 5,864.0000 | 5,646.0000 | (3.718) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/08/02 | 8.50 | Put | Bond Future | 1,544.0000 | 1,330.0000 | (13.860) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/08/02 | 8.55 | Call | Bond Future | 6,004.0000 | 5,790.0000 | (3.564) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/08/02 | 8.55 | Put | Bond Future | 1,482.0000 | 1,272.0000 | (14.170) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/08/02 | 8.45 | Call | Bond Future | 5,706.0000 | 5,500.0000 | (3.610) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/08/02 | 8.45 | Put | Bond Future | 1,589.0000 | 1,387.0000 | (12.712) | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/11/01 | | | Bond Future | 7.5670 | 7.5690 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R203 2012/11/01 | 7.75 | Call | Bond Future | 3,387.0000 | 3,758.0000 | 10.954 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R203 2012/11/01 | 7.75 | Put | Bond Future | 2,645.0000 | 3,025.0000 | 14.367 | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,520.0000 | 3,869.0000 | 9.915 | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/11/01 | 7.80 | Put | Bond Future | 2,577.0000 | 2,934.0000 | 13.853 | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/11/01 | 7.70 | Call | Bond Future | 3,259.0000 | 3,648.0000 | 11.936 | 0 | 0 | 0 |
| 2011/11/07 | R203 2012/11/01 | 7.70 | Put | Bond Future | 2,719.0000 | 3,117.0000 | 14.638 | 0 | 0 | 0 |
| 2011/11/07 | R204 2011/11/03 | | | Bond Future | 7.6410 | 7.6400 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R204 2012/02/02 | | | Bond Future | 7.5920 | 7.5860 | (0.079) | 0.0000 | 0.0000 | 3,192 |
| 2011/11/07 | R204 2012/02/02 | 9.00 | Call | Bond Future | 7,428.0000 | 7,360.0000 | (0.915) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/02/02 | 9.00 | Put | Bond Future | 231.0000 | 131.0000 | (43.290) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/02/02 | 9.05 | Call | Bond Future | 7,649.0000 | 7,588.0000 | (0.797) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/02/02 | 9.05 | Put | Bond Future | 208.0000 | 115.0000 | (44.712) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/02/02 | 8.95 | Call | Bond Future | 7,208.0000 | 7,132.0000 | (1.054) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/02/02 | 8.95 | Put | Bond Future | 255.0000 | 147.0000 | (42.353) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/05/03 | | | Bond Future | 7.6810 | 7.6760 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R204 2012/05/03 | 8.75 | Call | Bond Future | 6,377.0000 | 6,211.0000 | (2.603) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/05/03 | 8.75 | Put | Bond Future | 1,034.0000 | 842.0000 | (18.569) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,560.0000 | 6,399.0000 | (2.454) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/05/03 | 8.80 | Put | Bond Future | 976.0000 | 789.0000 | (19.160) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/05/03 | 8.70 | Call | Bond Future | 6,184.0000 | 6,026.0000 | (2.555) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/05/03 | 8.70 | Put | Bond Future | 1,083.0000 | 899.0000 | (16.990) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/08/02 | | | Bond Future | 7.7800 | 7.7750 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R204 2012/08/02 | 8.50 | Call | Bond Future | 5,689.0000 | 5,512.0000 | (3.111) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/08/02 | 8.50 | Put | Bond Future | 2,177.0000 | 1,975.0000 | (9.279) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,864.0000 | 5,672.0000 | (3.274) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/08/02 | 8.55 | Put | Bond Future | 2,114.0000 | 1,897.0000 | (10.265) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/08/02 | 8.45 | Call | Bond Future | 5,514.0000 | 5,354.0000 | (2.902) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/08/02 | 8.45 | Put | Bond Future | 2,241.0000 | 2,056.0000 | (8.255) | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/11/01 | | | Bond Future | 7.8830 | 7.8780 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R204 2012/11/01 | 8.00 | Call | Bond Future | 4,094.0000 | 4,353.0000 | 6.326 | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/11/01 | 8.00 | Put | Bond Future | 3,534.0000 | 3,769.0000 | 6.650 | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/11/01 | 8.05 | Call | Bond Future | 4,244.0000 | 4,481.0000 | 5.584 | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/11/01 | 8.05 | Put | Bond Future | 3,446.0000 | 3,659.0000 | 6.181 | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,947.0000 | 4,226.0000 | 7.069 | 0 | 0 | 0 |
| 2011/11/07 | R204 2012/11/01 | 7.95 | Put | Bond Future | 3,626.0000 | 3,881.0000 | 7.033 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R206 2011/11/03 | | | Bond Future | 5.9200 | 5.9350 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R206 2012/02/02 | | | Bond Future | 5.7690 | 5.7860 | 0.295 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R206 2012/02/02 | 8.00 | Call | Bond Future | 4,013.0000 | 3,981.0000 | (0.797) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/02/02 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/02/02 | 8.05 | Call | Bond Future | 4,101.0000 | 4,069.0000 | (0.780) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/02/02 | 8.05 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/02/02 | 7.95 | Call | Bond Future | 3,925.0000 | 3,894.0000 | (0.790) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/02/02 | 7.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/05/03 | | | Bond Future | 5.7740 | 5.7980 | 0.416 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,767.0000 | 2,726.0000 | (1.482) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/05/03 | 7.50 | Put | Bond Future | 27.0000 | 24.0000 | (11.111) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,842.0000 | 2,801.0000 | (1.443) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/05/03 | 7.55 | Put | Bond Future | 24.0000 | 21.0000 | (12.500) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,693.0000 | 2,651.0000 | (1.560) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/05/03 | 7.45 | Put | Bond Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/08/02 | | | Bond Future | 5.7870 | 5.8190 | 0.553 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R206 2012/08/02 | 7.25 | Call | Bond Future | 2,120.0000 | 2,138.0000 | 0.849 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/08/02 | 7.25 | Put | Bond Future | 123.0000 | 186.0000 | 51.220 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/08/02 | 7.30 | Call | Bond Future | 2,178.0000 | 2,194.0000 | 0.735 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/08/02 | 7.30 | Put | Bond Future | 114.0000 | 174.0000 | 52.632 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/08/02 | 7.20 | Call | Bond Future | 2,062.0000 | 2,082.0000 | 0.970 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/08/02 | 7.20 | Put | Bond Future | 133.0000 | 197.0000 | 48.120 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/11/01 | | | Bond Future | 5.7810 | 5.8210 | 0.692 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R206 2012/11/01 | 6.00 | Call | Bond Future | 735.0000 | 1,018.0000 | 38.503 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/11/01 | 6.00 | Put | Bond Future | 483.0000 | 812.0000 | 68.116 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/11/01 | 6.05 | Call | Bond Future | 774.0000 | 1,051.0000 | 35.788 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/11/01 | 6.05 | Put | Bond Future | 465.0000 | 788.0000 | 69.462 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/11/01 | 5.95 | Call | Bond Future | 697.0000 | 986.0000 | 41.463 | 0 | 0 | 0 |
| 2011/11/07 | R206 2012/11/01 | 5.95 | Put | Bond Future | 503.0000 | 838.0000 | 66.600 | 0 | 0 | 0 |
| 2011/11/07 | R207 2011/11/03 | | | Bond Future | 7.8710 | 7.8800 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R207 2012/02/02 | | | Bond Future | 7.8890 | 7.9090 | 0.254 | 0.0000 | 0.0000 | 28,092 |
| 2011/11/07 | R207 2012/02/02 | 9.00 | Call | Bond Future | 6,452.0000 | 6,123.0000 | (5.099) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 9.00 | Put | Bond Future | 392.0000 | 176.0000 | (55.102) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R207 2012/02/02 | 9.05 | Call | Bond Future | 6,677.0000 | 6,361.0000 | (4.733) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 9.05 | Put | Bond Future | 355.0000 | 153.0000 | (56.901) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 8.95 | Call | Bond Future | 6,220.0000 | 5,884.0000 | (5.402) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 8.95 | Put | Bond Future | 422.0000 | 199.0000 | (52.844) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 7.35 | Put | Bond Future | 3,788.0000 | 3,789.0000 | 0.026 | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 7.35 | Call | Bond Future | 664.0000 | 551.0000 | (17.018) | 0 | 0 | 1,920 |
| 2011/11/07 | R207 2012/02/02 | 7.65 | Put | Bond Future | 2,653.0000 | 2,553.0000 | (3.769) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 7.65 | Call | Bond Future | 1,283.0000 | 1,070.0000 | (16.602) | 0 | 0 | 640 |
| 2011/11/07 | R207 2012/02/02 | 7.85 | Call | Bond Future | 1,830.0000 | 1,553.0000 | (15.137) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 7.85 | Put | Bond Future | 2,052.0000 | 1,888.0000 | (7.992) | 0 | 0 | 640 |
| 2011/11/07 | R207 2012/02/02 | 8.50 | Call | Bond Future | 4,220.0000 | 3,845.0000 | (8.886) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/02/02 | 8.50 | Put | Bond Future | 826.0000 | 564.0000 | (31.719) | 0 | 0 | 1,920 |
| 2011/11/07 | R207 2012/05/03 | | | Bond Future | 7.9820 | 8.0040 | 0.276 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R207 2012/05/03 | 8.75 | Call | Bond Future | 5,582.0000 | 5,362.0000 | (3.941) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/05/03 | 8.75 | Put | Bond Future | 1,459.0000 | 1,360.0000 | (6.785) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,779.0000 | 5,547.0000 | (4.015) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/05/03 | 8.80 | Put | Bond Future | 1,395.0000 | 1,285.0000 | (7.885) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/05/03 | 8.70 | Call | Bond Future | 5,388.0000 | 5,181.0000 | (3.842) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/05/03 | 8.70 | Put | Bond Future | 1,526.0000 | 1,441.0000 | (5.570) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/08/02 | | | Bond Future | 8.0830 | 8.1070 | 0.297 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,841.0000 | 5,574.0000 | (4.571) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/08/02 | 8.75 | Put | Bond Future | 2,354.0000 | 2,215.0000 | (5.905) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/08/02 | 8.80 | Call | Bond Future | 6,025.0000 | 5,741.0000 | (4.714) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/08/02 | 8.80 | Put | Bond Future | 2,283.0000 | 2,127.0000 | (6.833) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,658.0000 | 5,408.0000 | (4.419) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/08/02 | 8.70 | Put | Bond Future | 2,426.0000 | 2,305.0000 | (4.988) | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/11/01 | | | Bond Future | 8.1840 | 8.2090 | 0.305 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R207 2012/11/01 | 8.25 | Call | Bond Future | 4,226.0000 | 4,409.0000 | 4.330 | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/11/01 | 8.25 | Put | Bond Future | 3,884.0000 | 4,197.0000 | 8.059 | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,384.0000 | 4,543.0000 | 3.627 | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/11/01 | 8.30 | Put | Bond Future | 3,784.0000 | 4,073.0000 | 7.637 | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/11/01 | 8.20 | Call | Bond Future | 4,071.0000 | 4,276.0000 | 5.036 | 0 | 0 | 0 |
| 2011/11/07 | R207 2012/11/01 | 8.20 | Put | Bond Future | 3,988.0000 | 4,323.0000 | 8.400 | 0 | 0 | 0 |
| 2011/11/07 | R208 2011/11/03 | | | Bond Future | 7.9310 | 7.9300 | (0.013) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/07 | R208 2012/02/02 | | | Bond Future | 7.9260 | 7.9410 | 0.189 | 0.0000 | 0.0000 | 16,841 |
| 2011/11/07 | R208 2012/02/02 | 9.00 | Call | Bond Future | 6,669.0000 | 6,348.0000 | (4.813) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 9.00 | Put | Bond Future | 392.0000 | 163.0000 | (58.418) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 9.05 | Call | Bond Future | 6,910.0000 | 6,604.0000 | (4.428) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 9.05 | Put | Bond Future | 355.0000 | 140.0000 | (60.563) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 8.95 | Call | Bond Future | 6,422.0000 | 6,091.0000 | (5.154) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 8.95 | Put | Bond Future | 425.0000 | 186.0000 | (56.235) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 7.45 | Put | Bond Future | 3,729.0000 | 3,663.0000 | (1.770) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 7.45 | Call | Bond Future | 762.0000 | 605.0000 | (20.604) | 0 | 0 | 2,880 |
| 2011/11/07 | R208 2012/02/02 | 7.70 | Put | Bond Future | 2,726.0000 | 2,570.0000 | (5.723) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 7.70 | Call | Bond Future | 1,332.0000 | 1,085.0000 | (18.544) | 0 | 0 | 960 |
| 2011/11/07 | R208 2012/02/02 | 7.90 | Call | Bond Future | 1,922.0000 | 1,610.0000 | (16.233) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 7.90 | Put | Bond Future | 2,081.0000 | 1,861.0000 | (10.572) | 0 | 0 | 960 |
| 2011/11/07 | R208 2012/02/02 | 8.55 | Call | Bond Future | 4,512.0000 | 4,127.0000 | (8.533) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/02/02 | 8.55 | Put | Bond Future | 797.0000 | 504.0000 | (36.763) | 0 | 0 | 2,880 |
| 2011/11/07 | R208 2012/05/03 | | | Bond Future | 8.0090 | 8.0250 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,903.0000 | 6,552.0000 | (5.085) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/05/03 | 9.00 | Put | Bond Future | 1,228.0000 | 973.0000 | (20.765) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/05/03 | 9.05 | Call | Bond Future | 7,107.0000 | 6,763.0000 | (4.840) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/05/03 | 9.05 | Put | Bond Future | 1,158.0000 | 909.0000 | (21.503) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,684.0000 | 6,340.0000 | (5.147) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/05/03 | 8.95 | Put | Bond Future | 1,285.0000 | 1,036.0000 | (19.377) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/08/02 | | | Bond Future | 8.0980 | 8.1160 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R208 2012/08/02 | 8.75 | Call | Bond Future | 6,132.0000 | 5,857.0000 | (4.485) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/08/02 | 8.75 | Put | Bond Future | 2,440.0000 | 2,270.0000 | (6.967) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/08/02 | 8.80 | Call | Bond Future | 6,330.0000 | 6,038.0000 | (4.613) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/08/02 | 8.80 | Put | Bond Future | 2,363.0000 | 2,175.0000 | (7.956) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,936.0000 | 5,678.0000 | (4.346) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/08/02 | 8.70 | Put | Bond Future | 2,521.0000 | 2,367.0000 | (6.109) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/11/01 | | | Bond Future | 8.1910 | 8.2100 | 0.232 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R208 2012/11/01 | 8.25 | Call | Bond Future | 4,366.0000 | 4,364.0000 | (0.046) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/11/01 | 8.25 | Put | Bond Future | 4,033.0000 | 4,138.0000 | 2.604 | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,537.0000 | 4,511.0000 | (0.573) | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/11/01 | 8.30 | Put | Bond Future | 3,923.0000 | 4,004.0000 | 2.065 | 0 | 0 | 0 |
| 2011/11/07 | R208 2012/11/01 | 8.20 | Call | Bond Future | 4,200.0000 | 4,221.0000 | 0.500 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R208 2012/11/01 | 8.20 | Put | Bond Future | 4,149.0000 | 4,278.0000 | 3.109 | 0 | 0 | 0 |
| 2011/11/07 | R209 2011/11/03 | | | Bond Future | 8.8310 | 8.8450 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R209 2012/02/02 | | | Bond Future | 8.8470 | 8.8420 | (0.057) | 0.0000 | 0.0000 | 2,587 |
| 2011/11/07 | R209 2012/02/02 | 9.00 | Call | Bond Future | 3,634.0000 | 3,608.0000 | (0.715) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/02/02 | 9.00 | Put | Bond Future | 2,450.0000 | 2,385.0000 | (2.653) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/02/02 | 9.05 | Call | Bond Future | 3,845.0000 | 3,819.0000 | (0.676) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/02/02 | 9.05 | Put | Bond Future | 2,281.0000 | 2,215.0000 | (2.893) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/02/02 | 8.95 | Call | Bond Future | 3,430.0000 | 3,402.0000 | (0.816) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/02/02 | 8.95 | Put | Bond Future | 2,630.0000 | 2,562.0000 | (2.586) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/05/03 | | | Bond Future | 8.9200 | 8.9150 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R209 2012/05/03 | 9.00 | Call | Bond Future | 4,475.0000 | 4,452.0000 | (0.514) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/05/03 | 9.00 | Put | Bond Future | 3,861.0000 | 3,799.0000 | (1.606) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/05/03 | 9.05 | Call | Bond Future | 4,666.0000 | 4,650.0000 | (0.343) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/05/03 | 9.05 | Put | Bond Future | 3,672.0000 | 3,617.0000 | (1.498) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/05/03 | 8.95 | Call | Bond Future | 4,288.0000 | 4,256.0000 | (0.746) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/05/03 | 8.95 | Put | Bond Future | 4,057.0000 | 3,986.0000 | (1.750) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/08/02 | | | Bond Future | 8.9960 | 8.9910 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R209 2012/08/02 | 9.25 | Call | Bond Future | 6,130.0000 | 6,125.0000 | (0.082) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/08/02 | 9.25 | Put | Bond Future | 4,234.0000 | 4,191.0000 | (1.016) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/08/02 | 9.30 | Call | Bond Future | 6,323.0000 | 6,318.0000 | (0.079) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/08/02 | 9.30 | Put | Bond Future | 4,063.0000 | 4,020.0000 | (1.058) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/08/02 | 9.20 | Call | Bond Future | 5,940.0000 | 5,934.0000 | (0.101) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/08/02 | 9.20 | Put | Bond Future | 4,411.0000 | 4,367.0000 | (0.998) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/11/01 | | | Bond Future | 9.0730 | 9.0680 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R209 2012/11/01 | 9.00 | Call | Bond Future | 5,582.0000 | 5,563.0000 | (0.340) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/11/01 | 9.00 | Put | Bond Future | 6,134.0000 | 6,077.0000 | (0.929) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/11/01 | 9.05 | Call | Bond Future | 5,752.0000 | 5,743.0000 | (0.156) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/11/01 | 9.05 | Put | Bond Future | 5,925.0000 | 5,879.0000 | (0.776) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/11/01 | 8.95 | Call | Bond Future | 5,414.0000 | 5,383.0000 | (0.573) | 0 | 0 | 0 |
| 2011/11/07 | R209 2012/11/01 | 8.95 | Put | Bond Future | 6,348.0000 | 6,279.0000 | (1.087) | 0 | 0 | 0 |
| 2011/11/07 | R210 2011/11/03 | | | Bond Future | 131.3119 | 131.3078 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R210 2012/02/02 | | | Bond Future | 134.0163 | 134.1890 | 0.129 | 0.0000 | 0.0000 | 750 |
| 2011/11/07 | R210 2012/02/02 | 131.00 | Call | Bond Future | 3,016.0000 | 3,189.0000 | 5.736 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/07 | R210 2012/02/02 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R210 2012/02/02 | 131.05 | Call | Bond Future | 2,966.0000 | 3,139.0000 | 5.833 | 0 | 0 | 0 |
| 2011/11/07 | R210 2012/02/02 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R210 2012/02/02 | 130.95 | Call | Bond Future | 3,066.0000 | 3,239.0000 | 5.643 | 0 | 0 | 0 |
| 2011/11/07 | R210 2012/02/02 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R211 2011/11/03 | | | Bond Future | 114.2917 | 114.2838 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R211 2012/02/02 | | | Bond Future | 114.6998 | 114.6914 | (0.007) | 0.0000 | 0.0000 | 480 |
| 2011/11/07 | R211 2012/02/02 | 110.50 | Call | Bond Future | 4,200.0000 | 4,191.0000 | (0.214) | 0 | 0 | 0 |
| 2011/11/07 | R211 2012/02/02 | 110.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R211 2012/02/02 | 110.55 | Call | Bond Future | 4,150.0000 | 4,141.0000 | (0.217) | 0 | 0 | 0 |
| 2011/11/07 | R211 2012/02/02 | 110.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R211 2012/02/02 | 110.45 | Call | Bond Future | 4,250.0000 | 4,241.0000 | (0.212) | 0 | 0 | 0 |
| 2011/11/07 | R211 2012/02/02 | 110.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R212 2011/11/03 | | | Bond Future | 110.2327 | 110.2286 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R212 2012/02/02 | | | Bond Future | 110.8853 | 110.8808 | (0.004) | 0.0000 | 0.0000 | 2,677 |
| 2011/11/07 | R212 2012/02/02 | 108.50 | Call | Bond Future | 2,385.0000 | 2,381.0000 | (0.168) | 0 | 0 | 0 |
| 2011/11/07 | R212 2012/02/02 | 108.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R212 2012/02/02 | 108.55 | Call | Bond Future | 2,335.0000 | 2,331.0000 | (0.171) | 0 | 0 | 0 |
| 2011/11/07 | R212 2012/02/02 | 108.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R212 2012/02/02 | 108.45 | Call | Bond Future | 2,435.0000 | 2,431.0000 | (0.164) | 0 | 0 | 0 |
| 2011/11/07 | R212 2012/02/02 | 108.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/07 | R213 2011/11/03 | | | Bond Future | 8.8110 | 8.8200 | 0.102 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R213 2012/02/02 | | | Bond Future | 8.8120 | 8.8060 | (0.068) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R213 2012/02/02 | 9.00 | Call | Bond Future | 4,041.0000 | 4,016.0000 | (0.619) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/02/02 | 9.00 | Put | Bond Future | 2,557.0000 | 2,484.0000 | (2.855) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/02/02 | 9.05 | Call | Bond Future | 4,274.0000 | 4,251.0000 | (0.538) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/02/02 | 9.05 | Put | Bond Future | 2,403.0000 | 2,332.0000 | (2.955) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/02/02 | 8.95 | Call | Bond Future | 3,813.0000 | 3,787.0000 | (0.682) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/02/02 | 8.95 | Put | Bond Future | 2,720.0000 | 2,646.0000 | (2.721) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/05/03 | | | Bond Future | 8.8890 | 8.8840 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R213 2012/05/03 | 9.25 | Call | Bond Future | 5,952.0000 | 5,941.0000 | (0.185) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/05/03 | 9.25 | Put | Bond Future | 3,179.0000 | 3,128.0000 | (1.604) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/05/03 | 9.30 | Call | Bond Future | 6,188.0000 | 6,177.0000 | (0.178) | 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 |
|--------------|------------------|--------|------|--------------|--------------------------------|--------------------------|----------------------|--------------|-------------|------------------|
| 2011/11/07 | R213 2012/05/03 | 9.30 | Put | Bond Future | 3,041.0000 | 2,991.0000 | (1.644) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/05/03 | 9.20 | Call | Bond Future | 5,721.0000 | 5,709.0000 | (0.210) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/05/03 | 9.20 | Put | Bond Future | 3,323.0000 | 3,272.0000 | (1.535) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/08/02 | | | Bond Future | 8.9700 | 8.9650 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R213 2012/08/02 | 9.25 | Call | Bond Future | 6,421.0000 | 6,416.0000 | (0.078) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/08/02 | 9.25 | Put | Bond Future | 4,290.0000 | 4,247.0000 | (1.002) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/08/02 | 9.30 | Call | Bond Future | 6,644.0000 | 6,639.0000 | (0.075) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/08/02 | 9.30 | Put | Bond Future | 4,142.0000 | 4,098.0000 | (1.062) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/08/02 | 9.20 | Call | Bond Future | 6,201.0000 | 6,195.0000 | (0.097) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/08/02 | 9.20 | Put | Bond Future | 4,445.0000 | 4,400.0000 | (1.012) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/11/01 | | | Bond Future | 9.0550 | 9.0500 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | R213 2012/11/01 | 9.00 | Call | Bond Future | 5,816.0000 | 5,812.0000 | (0.069) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/11/01 | 9.00 | Put | Bond Future | 6,238.0000 | 6,196.0000 | (0.673) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/11/01 | 9.05 | Call | Bond Future | 6,020.0000 | 6,015.0000 | (0.083) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/11/01 | 9.05 | Put | Bond Future | 6,058.0000 | 6,015.0000 | (0.710) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/11/01 | 8.95 | Call | Bond Future | 5,611.0000 | 5,606.0000 | (0.089) | 0 | 0 | 0 |
| 2011/11/07 | R213 2012/11/01 | 8.95 | Put | Bond Future | 6,419.0000 | 6,376.0000 | (0.670) | 0 | 0 | 0 |
| 2011/11/07 | RZ02 2011/11/03 | | | Bond Future | 0.0050 | 0.0050 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | RZ11 2011/11/03 | | | Bond Future | 0.7760 | 0.7700 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | RZ12 2011/11/03 | | | Bond Future | 1.9230 | 1.9190 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2011/11/07 | TRT1 2012/02/02 | | | Index Future | 367.2150 | 368.9020 | 0.459 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 570532.00 |