



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/11/2011

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

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| 2011/11/02 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | AL7T 2011/11/03 | | | Index Future | 405.0800 | 406.0970 | 0.251 | 0.0000 | 0.0000 | 1 |
| 2011/11/02 | AL7T 2012/02/02 | | | Index Future | 410.8870 | 412.0430 | 0.281 | 0.0000 | 0.0000 | 16 |
| 2011/11/02 | AL7T 2012/05/03 | | | Index Future | 417.0720 | 418.0870 | 0.243 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | ALBI 2011/11/03 | | | Index Future | 369.4030 | 370.3870 | 0.266 | 0.0000 | 0.0000 | 1,421 |
| 2011/11/02 | ALBI 2012/02/02 | | | Index Future | 374.6990 | 375.8090 | 0.296 | 0.0000 | 0.0000 | 1,044 |
| 2011/11/02 | ALBI 2012/05/03 | | | Index Future | 380.3400 | 381.3220 | 0.258 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/02 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | CAAK 2011/12/19 | | | Can-Do Future | 0.1005 | 0.0874 | (13.035) | 0.0000 | 0.0000 | 12,659 |
| 2011/11/02 | CAAL 2011/12/19 | | | Can-Do Future | 0.1103 | 0.0923 | (16.319) | 0.0000 | 0.0000 | 18,519 |
| 2011/11/02 | CAAM2011/12/19 | | | Can-Do Future | 0.1678 | 0.1913 | 14.005 | 0.0000 | 0.0000 | 12,423 |
| 2011/11/02 | CAAN 2012/03/30 | | | Can-Do Future | 0.4321 | 0.3898 | (9.789) | 0.0000 | 0.0000 | 100,000 |
| 2011/11/02 | CAAO 2012/03/30 | | | Can-Do Future | 0.1129 | 0.1412 | 25.066 | 0.0000 | 0.0000 | 100,000 |
| 2011/11/02 | CAAP 2011/12/19 | | | Can-Do Future | 0.1924 | 0.2183 | 13.462 | 0.0000 | 0.0000 | 12,346 |
| 2011/11/02 | CAAR 2011/12/19 | | | Can-Do Future | 0.1086 | 0.0918 | (15.470) | 0.0000 | 0.0000 | 18,750 |
| 2011/11/02 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | CRD1 2011/11/03 | | | Index Future | 165.0850 | 165.5830 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | CRD1 2012/02/02 | | | Index Future | 167.2950 | 167.8020 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | GOVI 2011/11/03 | | | GOVI | 370.8130 | 371.7380 | 0.249 | 0.0000 | 0.0000 | 12 |

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| 2011/11/02 | GOVI 2011/11/03 | 357.00 | Call | GOVI | 138,130.0000 | 147,380.0000 | 6.697 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2011/11/03 | 357.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2011/11/03 | 357.01 | Call | GOVI | 138,030.0000 | 147,280.0000 | 6.701 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2011/11/03 | 357.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2011/11/03 | 356.99 | Call | GOVI | 138,230.0000 | 147,480.0000 | 6.692 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2011/11/03 | 356.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/02/02 | | | GOVI | 376.1300 | 377.1800 | 0.279 | 0.0000 | 0.0000 | 152 |
| 2011/11/02 | GOVI 2012/02/02 | 369.00 | Call | GOVI | 71,300.0000 | 81,800.0000 | 14.727 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/02/02 | 369.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/02/02 | 369.01 | Call | GOVI | 71,200.0000 | 81,700.0000 | 14.747 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/02/02 | 369.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/02/02 | 368.99 | Call | GOVI | 71,400.0000 | 81,900.0000 | 14.706 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/02/02 | 368.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/05/03 | | | GOVI | 381.7910 | 382.7130 | 0.241 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 0.0000 | 7,130.0000 | 100.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 2,090.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 0.0000 | 7,030.0000 | 100.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 2,190.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 0.0000 | 7,230.0000 | 100.000 | 0 | 0 | 0 |
| 2011/11/02 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 1,990.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/02 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | IGOV 2011/11/03 | | | Index Future | 160.2160 | 160.2840 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | IGOV 2012/02/02 | | | Index Future | 162.5130 | 162.6310 | 0.073 | 0.0000 | 0.0000 | 93 |
| 2011/11/02 | IGOV 2012/05/03 | | | Index Future | 164.9590 | 165.0160 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | ILBI 2012/02/02 | | | Index Future | 438.6870 | 438.6870 | 0.000 | 0.0000 | 0.0000 | 88 |
| 2011/11/02 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/02 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | JBAF 2011/11/16 | | | Jibar Tradeable Future | 5.5300 | 5.4900 | (0.723) | 0.0000 | 0.0000 | 1,700 |
| 2011/11/02 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.4700 | 5.4600 | (0.183) | 0.0000 | 0.0000 | 5,541 |
| 2011/11/02 | JBAF 2012/01/18 | | | Jibar Tradeable Future | 5.4100 | 5.4100 | 0.000 | 0.0000 | 0.0000 | 700 |
| 2011/11/02 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.3600 | 5.3500 | (0.187) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.3200 | 5.3100 | (0.188) | 0.0000 | 0.0000 | 1,340 |
| 2011/11/02 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.2900 | 5.2800 | (0.189) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.3000 | 5.2900 | (0.189) | 0.0000 | 0.0000 | 2,890 |
| 2011/11/02 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.3800 | 5.3600 | (0.372) | 0.0000 | 0.0000 | 44,760 |
| 2011/11/02 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.5300 | 5.5100 | (0.362) | 0.0000 | 0.0000 | 990 |
| 2011/11/02 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 5.7400 | 5.7100 | (0.523) | 0.0000 | 0.0000 | 790 |
| 2011/11/02 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 5.9800 | 5.9400 | (0.669) | 0.0000 | 0.0000 | 1,250 |
| 2011/11/02 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.2300 | 6.2000 | (0.482) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | JN02 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | JN02 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN02 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN02 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN02 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN02 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN02 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN05 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | JN05 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN05 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN05 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN05 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN05 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN05 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN10 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | JN10 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN10 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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| 2011/11/02 | JN10 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN10 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN10 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | JN10 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | OTH1 2011/11/03 | | | Index Future | 361.5240 | 362.8220 | 0.359 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | OTH1 2012/02/02 | | | Index Future | 366.7070 | 368.1340 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R157 2011/11/03 | | | Bond Future | 6.6380 | 6.5910 | (0.708) | 6.6000 | 6.6000 | 10,456 |
| 2011/11/02 | R157 2011/11/03 | 8.25 | Call | Bond Future | 5,967.0000 | 6,147.0000 | 3.017 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 8.30 | Call | Bond Future | 6,146.0000 | 6,326.0000 | 2.929 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 8.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 8.20 | Call | Bond Future | 5,788.0000 | 5,967.0000 | 3.093 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 8.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 6.55 | Put | Bond Future | 374.0000 | 201.0000 | (46.257) | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 6.55 | Call | Bond Future | 37.0000 | 44.0000 | 18.919 | 0 | 0 | 1,200 |
| 2011/11/02 | R157 2011/11/03 | 7.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 7.00 | Call | Bond Future | 1,373.0000 | 1,553.0000 | 13.110 | 0 | 0 | 400 |
| 2011/11/02 | R157 2011/11/03 | 7.10 | Call | Bond Future | 1,749.0000 | 1,929.0000 | 10.292 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 7.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 400 |
| 2011/11/02 | R157 2011/11/03 | 7.55 | Call | Bond Future | 3,422.0000 | 3,602.0000 | 5.260 | 0 | 0 | 0 |
| 2011/11/02 | R157 2011/11/03 | 7.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,200 |
| 2011/11/02 | R157 2012/02/02 | | | Bond Future | 6.7120 | 6.6500 | (0.924) | 0.0000 | 0.0000 | 15,280 |
| 2011/11/02 | R157 2012/02/02 | 8.50 | Call | Bond Future | 6,187.0000 | 6,405.0000 | 3.524 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 8.50 | Put | Bond Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 8.55 | Call | Bond Future | 6,351.0000 | 6,569.0000 | 3.433 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 8.55 | Put | Bond Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 8.45 | Call | Bond Future | 6,024.0000 | 6,240.0000 | 3.586 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 8.45 | Put | Bond Future | 23.0000 | 17.0000 | (26.087) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 6.55 | Call | Bond Future | 711.0000 | 801.0000 | 12.658 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 6.55 | Put | Bond Future | 1,290.0000 | 1,159.0000 | (10.155) | 0 | 0 | 130 |
| 2011/11/02 | R157 2012/02/02 | 6.00 | Put | Bond Future | 2,705.0000 | 2,510.0000 | (7.209) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 6.00 | Call | Bond Future | 132.0000 | 159.0000 | 20.455 | 0 | 0 | 130 |
| 2011/11/02 | R157 2012/02/02 | 7.05 | Call | Bond Future | 1,766.0000 | 1,914.0000 | 8.381 | 0 | 0 | 0 |

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| 2011/11/02 | R157 2012/02/02 | 7.05 | Put | Bond Future | 568.0000 | 495.0000 | (12.852) | 0 | 0 | 130 |
| 2011/11/02 | R157 2012/02/02 | 6.25 | Put | Bond Future | 1,982.0000 | 1,812.0000 | (8.577) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 6.25 | Call | Bond Future | 320.0000 | 372.0000 | 16.250 | 0 | 0 | 3,960 |
| 2011/11/02 | R157 2012/02/02 | 6.45 | Put | Bond Future | 1,499.0000 | 1,353.0000 | (9.740) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 6.45 | Call | Bond Future | 560.0000 | 636.0000 | 13.571 | 0 | 0 | 1,320 |
| 2011/11/02 | R157 2012/02/02 | 6.65 | Call | Bond Future | 884.0000 | 986.0000 | 11.538 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 6.65 | Put | Bond Future | 1,105.0000 | 986.0000 | (10.769) | 0 | 0 | 1,320 |
| 2011/11/02 | R157 2012/02/02 | 7.20 | Call | Bond Future | 2,159.0000 | 2,321.0000 | 7.503 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/02/02 | 7.20 | Put | Bond Future | 435.0000 | 375.0000 | (13.793) | 0 | 0 | 3,960 |
| 2011/11/02 | R157 2012/05/03 | | | Bond Future | 6.7670 | 6.7140 | (0.783) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R157 2012/05/03 | 8.25 | Call | Bond Future | 5,048.0000 | 5,201.0000 | 3.031 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/05/03 | 8.25 | Put | Bond Future | 253.0000 | 230.0000 | (9.091) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,186.0000 | 5,341.0000 | 2.989 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/05/03 | 8.30 | Put | Bond Future | 233.0000 | 212.0000 | (9.013) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,911.0000 | 5,063.0000 | 3.095 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/05/03 | 8.20 | Put | Bond Future | 273.0000 | 249.0000 | (8.791) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/08/02 | | | Bond Future | 6.8130 | 6.8060 | (0.103) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R157 2012/08/02 | 8.00 | Call | Bond Future | 4,284.0000 | 4,298.0000 | 0.327 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/08/02 | 8.00 | Put | Bond Future | 708.0000 | 700.0000 | (1.130) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/08/02 | 8.05 | Call | Bond Future | 4,396.0000 | 4,410.0000 | 0.318 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/08/02 | 8.05 | Put | Bond Future | 672.0000 | 664.0000 | (1.190) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/08/02 | 7.95 | Call | Bond Future | 4,173.0000 | 4,187.0000 | 0.335 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/08/02 | 7.95 | Put | Bond Future | 744.0000 | 737.0000 | (0.941) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/11/01 | | | Bond Future | 6.9510 | 6.8810 | (1.007) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,992.0000 | 2,094.0000 | 5.120 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,854.0000 | 1,759.0000 | (5.124) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/11/01 | 7.05 | Call | Bond Future | 2,082.0000 | 2,186.0000 | 4.995 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,803.0000 | 1,710.0000 | (5.158) | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,905.0000 | 2,005.0000 | 5.249 | 0 | 0 | 0 |
| 2011/11/02 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,908.0000 | 1,810.0000 | (5.136) | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | | | Bond Future | 8.4180 | 8.3610 | (0.677) | 0.0000 | 0.0000 | 11,769 |
| 2011/11/02 | R186 2011/11/03 | 9.00 | Call | Bond Future | 5,361.0000 | 5,906.0000 | 10.166 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 9.05 | Call | Bond Future | 5,805.0000 | 6,350.0000 | 9.388 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R186 2011/11/03 | 9.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.95 | Call | Bond Future | 4,915.0000 | 5,459.0000 | 11.068 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.75 | Call | Bond Future | 3,103.0000 | 3,648.0000 | 17.564 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.10 | Put | Bond Future | 3,088.0000 | 2,542.0000 | (17.681) | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.10 | Call | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 1,275 |
| 2011/11/02 | R186 2011/11/03 | 8.35 | Put | Bond Future | 838.0000 | 366.0000 | (56.325) | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.35 | Call | Bond Future | 187.0000 | 260.0000 | 39.037 | 0 | 0 | 425 |
| 2011/11/02 | R186 2011/11/03 | 8.55 | Call | Bond Future | 1,317.0000 | 1,796.0000 | 36.371 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.55 | Put | Bond Future | 69.0000 | 3.0000 | (95.652) | 0 | 0 | 425 |
| 2011/11/02 | R186 2011/11/03 | 9.10 | Call | Bond Future | 6,246.0000 | 6,791.0000 | 8.726 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 9.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,275 |
| 2011/11/02 | R186 2011/11/03 | 7.80 | Put | Bond Future | 6,108.0000 | 5,563.0000 | (8.923) | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 7.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 250 |
| 2011/11/02 | R186 2011/11/03 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.00 | Put | Bond Future | 4,082.0000 | 3,537.0000 | (13.351) | 0 | 0 | 250 |
| 2011/11/02 | R186 2011/11/03 | 8.20 | Call | Bond Future | 12.0000 | 7.0000 | (41.667) | 0 | 0 | 0 |
| 2011/11/02 | R186 2011/11/03 | 8.20 | Put | Bond Future | 2,116.0000 | 1,566.0000 | (25.992) | 0 | 0 | 250 |
| 2011/11/02 | R186 2012/02/02 | | | Bond Future | 8.4990 | 8.4360 | (0.741) | 8.3800 | 8.3800 | 22,058 |
| 2011/11/02 | R186 2012/02/02 | 9.00 | Call | Bond Future | 6,571.0000 | 6,970.0000 | 6.072 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 9.00 | Put | Bond Future | 2,021.0000 | 1,828.0000 | (9.550) | 0 | 0 | 100 |
| 2011/11/02 | R186 2012/02/02 | 9.05 | Call | Bond Future | 6,886.0000 | 7,294.0000 | 5.925 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 9.05 | Put | Bond Future | 1,896.0000 | 1,713.0000 | (9.652) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 8.95 | Call | Bond Future | 6,261.0000 | 6,650.0000 | 6.213 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 8.95 | Put | Bond Future | 2,153.0000 | 1,951.0000 | (9.382) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 7.75 | Put | Bond Future | 8,307.0000 | 7,834.0000 | (5.694) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 7.75 | Call | Bond Future | 992.0000 | 1,110.0000 | 11.895 | 0 | 0 | 6,000 |
| 2011/11/02 | R186 2012/02/02 | 6.75 | Put | Bond Future | 18,194.0000 | 17,612.0000 | (3.199) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 6.75 | Call | Bond Future | 52.0000 | 61.0000 | 17.308 | 0 | 0 | 6,000 |
| 2011/11/02 | R186 2012/02/02 | 8.00 | Put | Bond Future | 6,481.0000 | 6,063.0000 | (6.450) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 8.00 | Call | Bond Future | 1,679.0000 | 1,852.0000 | 10.304 | 0 | 0 | 100 |
| 2011/11/02 | R186 2012/02/02 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 13.25 | Call | Bond Future | 34,400.0000 | 34,991.0000 | 1.718 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/02/02 | 98.00 | Call | Bond Future | 106,174.0000 | 106,765.0000 | 0.557 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/02 | R186 2012/02/02 | 98.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/05/03 | | | Bond Future | 8.5740 | 8.5140 | (0.700) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R186 2012/05/03 | 9.00 | Call | Bond Future | 7,162.0000 | 7,506.0000 | 4.803 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/05/03 | 9.00 | Put | Bond Future | 3,346.0000 | 3,137.0000 | (6.246) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/05/03 | 9.05 | Call | Bond Future | 7,451.0000 | 7,803.0000 | 4.724 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/05/03 | 9.05 | Put | Bond Future | 3,199.0000 | 2,999.0000 | (6.252) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/05/03 | 8.95 | Call | Bond Future | 6,875.0000 | 7,213.0000 | 4.916 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/05/03 | 8.95 | Put | Bond Future | 3,497.0000 | 3,283.0000 | (6.120) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/08/02 | | | Bond Future | 8.6480 | 8.6020 | (0.532) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R186 2012/08/02 | 8.75 | Call | Bond Future | 6,450.0000 | 6,670.0000 | 3.411 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/08/02 | 8.75 | Put | Bond Future | 5,536.0000 | 5,341.0000 | (3.522) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/08/02 | 8.80 | Call | Bond Future | 6,709.0000 | 6,934.0000 | 3.354 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/08/02 | 8.80 | Put | Bond Future | 5,351.0000 | 5,161.0000 | (3.551) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/08/02 | 8.70 | Call | Bond Future | 6,196.0000 | 6,411.0000 | 3.470 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/08/02 | 8.70 | Put | Bond Future | 5,729.0000 | 5,528.0000 | (3.508) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/11/01 | | | Bond Future | 8.7480 | 8.6810 | (0.766) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R186 2012/11/01 | 8.75 | Call | Bond Future | 6,870.0000 | 7,179.0000 | 4.498 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/11/01 | 8.75 | Put | Bond Future | 6,852.0000 | 6,568.0000 | (4.145) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/11/01 | 8.80 | Call | Bond Future | 7,119.0000 | 7,433.0000 | 4.411 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/11/01 | 8.80 | Put | Bond Future | 6,662.0000 | 6,383.0000 | (4.188) | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/11/01 | 8.70 | Call | Bond Future | 6,624.0000 | 6,927.0000 | 4.574 | 0 | 0 | 0 |
| 2011/11/02 | R186 2012/11/01 | 8.70 | Put | Bond Future | 7,048.0000 | 6,758.0000 | (4.115) | 0 | 0 | 0 |
| 2011/11/02 | R189 2011/11/03 | | | Bond Future | 215.7588 | 215.6967 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R189 2011/11/03 | 212.00 | Call | Bond Future | 3,759.0000 | 3,697.0000 | (1.649) | 0 | 0 | 0 |
| 2011/11/02 | R189 2011/11/03 | 212.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R189 2011/11/03 | 212.05 | Call | Bond Future | 3,709.0000 | 3,647.0000 | (1.672) | 0 | 0 | 0 |
| 2011/11/02 | R189 2011/11/03 | 212.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R189 2011/11/03 | 211.95 | Call | Bond Future | 3,809.0000 | 3,747.0000 | (1.628) | 0 | 0 | 0 |
| 2011/11/02 | R189 2011/11/03 | 211.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R189 2012/02/02 | | | Bond Future | 218.8521 | 218.8545 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R189 2012/02/02 | 218.00 | Call | Bond Future | 852.0000 | 855.0000 | 0.352 | 0 | 0 | 0 |
| 2011/11/02 | R189 2012/02/02 | 218.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R189 2012/02/02 | 218.05 | Call | Bond Future | 802.0000 | 805.0000 | 0.374 | 0 | 0 | 0 |
| 2011/11/02 | R189 2012/02/02 | 218.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R189 2012/02/02 | 217.95 | Call | Bond Future | 902.0000 | 905.0000 | 0.333 | 0 | 0 | 0 |
| 2011/11/02 | R189 2012/02/02 | 217.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R197 2011/11/03 | | | Bond Future | 242.3599 | 242.7810 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R197 2011/11/03 | 238.50 | Call | Bond Future | 3,860.0000 | 4,281.0000 | 10.907 | 0 | 0 | 0 |
| 2011/11/02 | R197 2011/11/03 | 238.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R197 2011/11/03 | 238.55 | Call | Bond Future | 3,810.0000 | 4,231.0000 | 11.050 | 0 | 0 | 0 |
| 2011/11/02 | R197 2011/11/03 | 238.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R197 2011/11/03 | 238.45 | Call | Bond Future | 3,910.0000 | 4,331.0000 | 10.767 | 0 | 0 | 0 |
| 2011/11/02 | R197 2011/11/03 | 238.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R197 2012/02/02 | | | Bond Future | 240.7805 | 241.2802 | 0.208 | 0.0000 | 0.0000 | 418 |
| 2011/11/02 | R197 2012/02/02 | 237.00 | Call | Bond Future | 3,781.0000 | 4,280.0000 | 13.198 | 0 | 0 | 0 |
| 2011/11/02 | R197 2012/02/02 | 237.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R197 2012/02/02 | 237.05 | Call | Bond Future | 3,731.0000 | 4,230.0000 | 13.374 | 0 | 0 | 0 |
| 2011/11/02 | R197 2012/02/02 | 237.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R197 2012/02/02 | 236.95 | Call | Bond Future | 3,831.0000 | 4,330.0000 | 13.025 | 0 | 0 | 0 |
| 2011/11/02 | R197 2012/02/02 | 236.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R201 2011/11/03 | | | Bond Future | 6.2320 | 6.1900 | (0.674) | 0.0000 | 0.0000 | 2,300 |
| 2011/11/02 | R201 2011/11/03 | 8.00 | Call | Bond Future | 5,005.0000 | 5,128.0000 | 2.458 | 0 | 0 | 0 |
| 2011/11/02 | R201 2011/11/03 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R201 2011/11/03 | 8.05 | Call | Bond Future | 5,142.0000 | 5,265.0000 | 2.392 | 0 | 0 | 0 |
| 2011/11/02 | R201 2011/11/03 | 8.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R201 2011/11/03 | 7.95 | Call | Bond Future | 4,868.0000 | 4,990.0000 | 2.506 | 0 | 0 | 0 |
| 2011/11/02 | R201 2011/11/03 | 7.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/02/02 | | | Bond Future | 6.2730 | 6.2160 | (0.909) | 0.0000 | 0.0000 | 3,124 |
| 2011/11/02 | R201 2012/02/02 | 8.25 | Call | Bond Future | 5,166.0000 | 5,319.0000 | 2.962 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/02/02 | 8.25 | Put | Bond Future | 4.0000 | 4.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/02/02 | 8.30 | Call | Bond Future | 5,292.0000 | 5,445.0000 | 2.891 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/02/02 | 8.30 | Put | Bond Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/02/02 | 8.20 | Call | Bond Future | 5,041.0000 | 5,193.0000 | 3.015 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/02/02 | 8.20 | Put | Bond Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/05/03 | | | Bond Future | 6.2910 | 6.2450 | (0.731) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,665.0000 | 3,766.0000 | 2.756 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/05/03 | 7.75 | Put | Bond Future | 137.0000 | 124.0000 | (9.489) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R201 2012/05/03 | 7.80 | Call | Bond Future | 3,771.0000 | 3,873.0000 | 2.705 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/05/03 | 7.80 | Put | Bond Future | 125.0000 | 113.0000 | (9.600) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,559.0000 | 3,660.0000 | 2.838 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/05/03 | 7.70 | Put | Bond Future | 150.0000 | 137.0000 | (8.667) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/08/02 | | | Bond Future | 6.2970 | 6.3050 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,063.0000 | 3,047.0000 | (0.522) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/08/02 | 7.50 | Put | Bond Future | 404.0000 | 406.0000 | 0.495 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,148.0000 | 3,132.0000 | (0.508) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/08/02 | 7.55 | Put | Bond Future | 381.0000 | 383.0000 | 0.525 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/08/02 | 7.45 | Call | Bond Future | 2,978.0000 | 2,962.0000 | (0.537) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/08/02 | 7.45 | Put | Bond Future | 428.0000 | 430.0000 | 0.467 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/11/01 | | | Bond Future | 6.3960 | 6.3300 | (1.032) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,322.0000 | 1,392.0000 | 5.295 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/11/01 | 6.50 | Put | Bond Future | 1,113.0000 | 1,050.0000 | (5.660) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,386.0000 | 1,458.0000 | 5.195 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/11/01 | 6.55 | Put | Bond Future | 1,076.0000 | 1,015.0000 | (5.669) | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,258.0000 | 1,327.0000 | 5.485 | 0 | 0 | 0 |
| 2011/11/02 | R201 2012/11/01 | 6.45 | Put | Bond Future | 1,149.0000 | 1,085.0000 | (5.570) | 0 | 0 | 0 |
| 2011/11/02 | R202 2011/11/03 | | | Bond Future | 176.2312 | 175.9409 | (0.165) | 0.0000 | 0.0000 | 400 |
| 2011/11/02 | R202 2011/11/03 | 0.50 | Call | Bond Future | 175,731.0000 | 175,441.0000 | (0.165) | 0 | 0 | 0 |
| 2011/11/02 | R202 2011/11/03 | 0.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R202 2011/11/03 | 0.55 | Call | Bond Future | 175,681.0000 | 175,391.0000 | (0.165) | 0 | 0 | 0 |
| 2011/11/02 | R202 2011/11/03 | 0.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R202 2011/11/03 | 0.45 | Call | Bond Future | 175,781.0000 | 175,491.0000 | (0.165) | 0 | 0 | 0 |
| 2011/11/02 | R202 2011/11/03 | 0.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R202 2012/02/02 | | | Bond Future | 176.0733 | 175.8317 | (0.137) | 0.0000 | 0.0000 | 34,606 |
| 2011/11/02 | R202 2012/02/02 | 177.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R202 2012/02/02 | 177.00 | Put | Bond Future | 927.0000 | 1,168.0000 | 25.998 | 0 | 0 | 0 |
| 2011/11/02 | R202 2012/02/02 | 177.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R202 2012/02/02 | 177.05 | Put | Bond Future | 977.0000 | 1,218.0000 | 24.667 | 0 | 0 | 0 |
| 2011/11/02 | R202 2012/02/02 | 176.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R202 2012/02/02 | 176.95 | Put | Bond Future | 877.0000 | 1,118.0000 | 27.480 | 0 | 0 | 0 |
| 2011/11/02 | R203 2011/11/03 | | | Bond Future | 7.4140 | 7.3610 | (0.715) | 0.0000 | 0.0000 | 901 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R203 2011/11/03 | 8.50 | Call | Bond Future | 5,048.0000 | 5,302.0000 | 5.032 | 0 | 0 | 0 |
| 2011/11/02 | R203 2011/11/03 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R203 2011/11/03 | 8.55 | Call | Bond Future | 5,273.0000 | 5,527.0000 | 4.817 | 0 | 0 | 0 |
| 2011/11/02 | R203 2011/11/03 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R203 2011/11/03 | 8.45 | Call | Bond Future | 4,822.0000 | 5,077.0000 | 5.288 | 0 | 0 | 0 |
| 2011/11/02 | R203 2011/11/03 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | | | Bond Future | 7.5060 | 7.4430 | (0.839) | 0.0000 | 0.0000 | 2,511 |
| 2011/11/02 | R203 2012/02/02 | 8.75 | Call | Bond Future | 5,803.0000 | 6,057.0000 | 4.377 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 8.75 | Put | Bond Future | 272.0000 | 235.0000 | (13.603) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 8.80 | Call | Bond Future | 5,992.0000 | 6,249.0000 | 4.289 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 8.80 | Put | Bond Future | 246.0000 | 213.0000 | (13.415) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 8.70 | Call | Bond Future | 5,615.0000 | 5,867.0000 | 4.488 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 8.70 | Put | Bond Future | 299.0000 | 260.0000 | (13.043) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 6.95 | Put | Bond Future | 3,163.0000 | 2,943.0000 | (6.955) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 6.95 | Call | Bond Future | 566.0000 | 637.0000 | 12.544 | 0 | 0 | 2,640 |
| 2011/11/02 | R203 2012/02/02 | 7.20 | Put | Bond Future | 2,390.0000 | 2,202.0000 | (7.866) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 7.20 | Call | Bond Future | 971.0000 | 1,073.0000 | 10.505 | 0 | 0 | 880 |
| 2011/11/02 | R203 2012/02/02 | 7.35 | Call | Bond Future | 1,279.0000 | 1,401.0000 | 9.539 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 7.35 | Put | Bond Future | 2,000.0000 | 1,831.0000 | (8.450) | 0 | 0 | 880 |
| 2011/11/02 | R203 2012/02/02 | 7.95 | Call | Bond Future | 2,940.0000 | 3,134.0000 | 6.599 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/02/02 | 7.95 | Put | Bond Future | 922.0000 | 826.0000 | (10.412) | 0 | 0 | 2,640 |
| 2011/11/02 | R203 2012/05/03 | | | Bond Future | 7.5860 | 7.5290 | (0.751) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R203 2012/05/03 | 8.75 | Call | Bond Future | 5,811.0000 | 6,005.0000 | 3.338 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/05/03 | 8.75 | Put | Bond Future | 830.0000 | 772.0000 | (6.988) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/05/03 | 8.80 | Call | Bond Future | 5,971.0000 | 6,168.0000 | 3.299 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/05/03 | 8.80 | Put | Bond Future | 783.0000 | 728.0000 | (7.024) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/05/03 | 8.70 | Call | Bond Future | 5,652.0000 | 5,844.0000 | 3.397 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/05/03 | 8.70 | Put | Bond Future | 879.0000 | 819.0000 | (6.826) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/08/02 | | | Bond Future | 7.6640 | 7.6350 | (0.378) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R203 2012/08/02 | 8.50 | Call | Bond Future | 5,280.0000 | 5,358.0000 | 1.477 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/08/02 | 8.50 | Put | Bond Future | 1,822.0000 | 1,777.0000 | (2.470) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/08/02 | 8.55 | Call | Bond Future | 5,412.0000 | 5,491.0000 | 1.460 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/08/02 | 8.55 | Put | Bond Future | 1,752.0000 | 1,708.0000 | (2.511) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/08/02 | 8.45 | Call | Bond Future | 5,128.0000 | 5,205.0000 | 1.502 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/08/02 | 8.45 | Put | Bond Future | 1,873.0000 | 1,827.0000 | (2.456) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R203 2012/11/01 | | | Bond Future | 7.8000 | 7.7320 | (0.872) | 0.0000 | 0.0000 | 901 |
| 2011/11/02 | R203 2012/11/01 | 7.75 | Call | Bond Future | 2,901.0000 | 3,037.0000 | 4.688 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/11/01 | 7.75 | Put | Bond Future | 3,102.0000 | 2,964.0000 | (4.449) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,023.0000 | 3,162.0000 | 4.598 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/11/01 | 7.80 | Put | Bond Future | 3,023.0000 | 2,888.0000 | (4.466) | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/11/01 | 7.70 | Call | Bond Future | 2,782.0000 | 2,915.0000 | 4.781 | 0 | 0 | 0 |
| 2011/11/02 | R203 2012/11/01 | 7.70 | Put | Bond Future | 3,185.0000 | 3,044.0000 | (4.427) | 0 | 0 | 0 |
| 2011/11/02 | R204 2011/11/03 | | | Bond Future | 7.6990 | 7.6410 | (0.753) | 0.0000 | 0.0000 | 694 |
| 2011/11/02 | R204 2011/11/03 | 8.75 | Call | Bond Future | 5,540.0000 | 5,857.0000 | 5.722 | 0 | 0 | 0 |
| 2011/11/02 | R204 2011/11/03 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R204 2011/11/03 | 8.80 | Call | Bond Future | 5,794.0000 | 6,111.0000 | 5.471 | 0 | 0 | 0 |
| 2011/11/02 | R204 2011/11/03 | 8.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R204 2011/11/03 | 8.70 | Call | Bond Future | 5,285.0000 | 5,602.0000 | 5.998 | 0 | 0 | 0 |
| 2011/11/02 | R204 2011/11/03 | 8.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/02/02 | | | Bond Future | 7.7880 | 7.7220 | (0.847) | 0.0000 | 0.0000 | 3,192 |
| 2011/11/02 | R204 2012/02/02 | 9.00 | Call | Bond Future | 6,512.0000 | 6,814.0000 | 4.638 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/02/02 | 9.00 | Put | Bond Future | 357.0000 | 309.0000 | (13.445) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/02/02 | 9.05 | Call | Bond Future | 6,724.0000 | 7,029.0000 | 4.536 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/02/02 | 9.05 | Put | Bond Future | 325.0000 | 280.0000 | (13.846) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/02/02 | 8.95 | Call | Bond Future | 6,302.0000 | 6,601.0000 | 4.745 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/02/02 | 8.95 | Put | Bond Future | 391.0000 | 341.0000 | (12.788) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/05/03 | | | Bond Future | 7.8710 | 7.8080 | (0.800) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R204 2012/05/03 | 8.75 | Call | Bond Future | 5,661.0000 | 5,893.0000 | 4.098 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/05/03 | 8.75 | Put | Bond Future | 1,294.0000 | 1,204.0000 | (6.955) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/05/03 | 8.80 | Call | Bond Future | 5,833.0000 | 6,068.0000 | 4.029 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/05/03 | 8.80 | Put | Bond Future | 1,225.0000 | 1,138.0000 | (7.102) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,478.0000 | 5,706.0000 | 4.162 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/05/03 | 8.70 | Put | Bond Future | 1,353.0000 | 1,259.0000 | (6.948) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/08/02 | | | Bond Future | 7.9520 | 7.9130 | (0.490) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R204 2012/08/02 | 8.50 | Call | Bond Future | 5,154.0000 | 5,270.0000 | 2.251 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/08/02 | 8.50 | Put | Bond Future | 2,495.0000 | 2,419.0000 | (3.046) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,322.0000 | 5,440.0000 | 2.217 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/08/02 | 8.55 | Put | Bond Future | 2,425.0000 | 2,351.0000 | (3.052) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/08/02 | 8.45 | Call | Bond Future | 4,988.0000 | 5,102.0000 | 2.285 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R204 2012/08/02 | 8.45 | Put | Bond Future | 2,568.0000 | 2,490.0000 | (3.037) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/11/01 | | | Bond Future | 8.0780 | 8.0060 | (0.891) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,623.0000 | 3,793.0000 | 4.692 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/11/01 | 8.00 | Put | Bond Future | 3,994.0000 | 3,822.0000 | (4.306) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,764.0000 | 3,937.0000 | 4.596 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/11/01 | 8.05 | Put | Bond Future | 3,897.0000 | 3,728.0000 | (4.337) | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,486.0000 | 3,652.0000 | 4.762 | 0 | 0 | 0 |
| 2011/11/02 | R204 2012/11/01 | 7.95 | Put | Bond Future | 4,096.0000 | 3,919.0000 | (4.321) | 0 | 0 | 0 |
| 2011/11/02 | R206 2011/11/03 | | | Bond Future | 5.9650 | 5.9200 | (0.754) | 0.0000 | 0.0000 | 12,577 |
| 2011/11/02 | R206 2011/11/03 | 7.75 | Call | Bond Future | 3,599.0000 | 3,692.0000 | 2.584 | 0 | 0 | 0 |
| 2011/11/02 | R206 2011/11/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R206 2011/11/03 | 7.80 | Call | Bond Future | 3,697.0000 | 3,790.0000 | 2.516 | 0 | 0 | 0 |
| 2011/11/02 | R206 2011/11/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R206 2011/11/03 | 7.70 | Call | Bond Future | 3,500.0000 | 3,593.0000 | 2.657 | 0 | 0 | 0 |
| 2011/11/02 | R206 2011/11/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/02/02 | | | Bond Future | 5.9850 | 5.9160 | (1.153) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R206 2012/02/02 | 8.00 | Call | Bond Future | 3,616.0000 | 3,742.0000 | 3.485 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/02/02 | 8.00 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/02/02 | 8.05 | Call | Bond Future | 3,703.0000 | 3,830.0000 | 3.430 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/02/02 | 8.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/02/02 | 7.95 | Call | Bond Future | 3,528.0000 | 3,655.0000 | 3.600 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/02/02 | 7.95 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/05/03 | | | Bond Future | 5.9720 | 5.9170 | (0.921) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,466.0000 | 2,549.0000 | 3.366 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/05/03 | 7.50 | Put | Bond Future | 45.0000 | 39.0000 | (13.333) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,539.0000 | 2,622.0000 | 3.269 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/05/03 | 7.55 | Put | Bond Future | 40.0000 | 34.0000 | (15.000) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,393.0000 | 2,475.0000 | 3.427 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/05/03 | 7.45 | Put | Bond Future | 50.0000 | 43.0000 | (14.000) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/08/02 | | | Bond Future | 5.9240 | 5.9550 | 0.523 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,961.0000 | 1,924.0000 | (1.887) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/08/02 | 7.25 | Put | Bond Future | 154.0000 | 160.0000 | 3.896 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/08/02 | 7.30 | Call | Bond Future | 2,017.0000 | 1,980.0000 | (1.834) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/08/02 | 7.30 | Put | Bond Future | 142.0000 | 148.0000 | 4.225 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/02 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,904.0000 | 1,868.0000 | (1.891) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/08/02 | 7.20 | Put | Bond Future | 164.0000 | 171.0000 | 4.268 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/11/01 | | | Bond Future | 6.0050 | 5.9130 | (1.532) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R206 2012/11/01 | 6.00 | Call | Bond Future | 600.0000 | 653.0000 | 8.833 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/11/01 | 6.00 | Put | Bond Future | 606.0000 | 553.0000 | (8.746) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/11/01 | 6.05 | Call | Bond Future | 634.0000 | 690.0000 | 8.833 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/11/01 | 6.05 | Put | Bond Future | 582.0000 | 533.0000 | (8.419) | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/11/01 | 5.95 | Call | Bond Future | 565.0000 | 617.0000 | 9.204 | 0 | 0 | 0 |
| 2011/11/02 | R206 2012/11/01 | 5.95 | Put | Bond Future | 628.0000 | 574.0000 | (8.599) | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | | | Bond Future | 7.9140 | 7.8710 | (0.543) | 0.0000 | 0.0000 | 7,994 |
| 2011/11/02 | R207 2011/11/03 | 8.75 | Call | Bond Future | 4,695.0000 | 4,944.0000 | 5.304 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.80 | Call | Bond Future | 4,966.0000 | 5,216.0000 | 5.034 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.70 | Call | Bond Future | 4,422.0000 | 4,672.0000 | 5.654 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 7.90 | Put | Bond Future | 298.0000 | 109.0000 | (63.423) | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 7.90 | Call | Bond Future | 217.0000 | 277.0000 | 27.650 | 0 | 0 | 2,000 |
| 2011/11/02 | R207 2011/11/03 | 8.15 | Call | Bond Future | 1,359.0000 | 1,605.0000 | 18.102 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.15 | Put | Bond Future | 4.0000 | 0.0000 | (100.000) | 0 | 0 | 2,000 |
| 2011/11/02 | R207 2011/11/03 | 8.35 | Call | Bond Future | 2,485.0000 | 2,735.0000 | 10.060 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 2,000 |
| 2011/11/02 | R207 2011/11/03 | 7.30 | Put | Bond Future | 3,642.0000 | 3,393.0000 | (6.837) | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 7.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 900 |
| 2011/11/02 | R207 2011/11/03 | 7.75 | Put | Bond Future | 975.0000 | 719.0000 | (26.256) | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 7.75 | Call | Bond Future | 19.0000 | 12.0000 | (36.842) | 0 | 0 | 300 |
| 2011/11/02 | R207 2011/11/03 | 7.95 | Put | Bond Future | 165.0000 | 37.0000 | (77.576) | 0 | 0 | 300 |
| 2011/11/02 | R207 2011/11/03 | 7.95 | Call | Bond Future | 373.0000 | 495.0000 | 32.708 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.40 | Call | Bond Future | 2,765.0000 | 3,015.0000 | 9.042 | 0 | 0 | 0 |
| 2011/11/02 | R207 2011/11/03 | 8.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 900 |
| 2011/11/02 | R207 2012/02/02 | | | Bond Future | 8.0010 | 7.9520 | (0.612) | 0.0000 | 0.0000 | 10,018 |
| 2011/11/02 | R207 2012/02/02 | 9.00 | Call | Bond Future | 5,933.0000 | 6,159.0000 | 3.809 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 9.00 | Put | Bond Future | 506.0000 | 456.0000 | (9.881) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 9.05 | Call | Bond Future | 6,150.0000 | 6,379.0000 | 3.724 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R207 2012/02/02 | 9.05 | Put | Bond Future | 462.0000 | 414.0000 | (10.390) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 8.95 | Call | Bond Future | 5,708.0000 | 5,931.0000 | 3.907 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 8.95 | Put | Bond Future | 544.0000 | 490.0000 | (9.926) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 7.35 | Put | Bond Future | 4,297.0000 | 4,074.0000 | (5.190) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 7.35 | Call | Bond Future | 539.0000 | 593.0000 | 10.019 | 0 | 0 | 1,920 |
| 2011/11/02 | R207 2012/02/02 | 7.65 | Put | Bond Future | 3,081.0000 | 2,893.0000 | (6.102) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 7.65 | Call | Bond Future | 1,077.0000 | 1,166.0000 | 8.264 | 0 | 0 | 640 |
| 2011/11/02 | R207 2012/02/02 | 7.85 | Call | Bond Future | 1,566.0000 | 1,681.0000 | 7.344 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 7.85 | Put | Bond Future | 2,422.0000 | 2,260.0000 | (6.689) | 0 | 0 | 640 |
| 2011/11/02 | R207 2012/02/02 | 8.50 | Call | Bond Future | 3,787.0000 | 3,975.0000 | 4.964 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/02/02 | 8.50 | Put | Bond Future | 1,027.0000 | 938.0000 | (8.666) | 0 | 0 | 1,920 |
| 2011/11/02 | R207 2012/05/03 | | | Bond Future | 8.0840 | 8.0390 | (0.557) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R207 2012/05/03 | 8.75 | Call | Bond Future | 5,210.0000 | 5,375.0000 | 3.167 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/05/03 | 8.75 | Put | Bond Future | 1,648.0000 | 1,566.0000 | (4.976) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,400.0000 | 5,567.0000 | 3.093 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/05/03 | 8.80 | Put | Bond Future | 1,577.0000 | 1,497.0000 | (5.073) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/05/03 | 8.70 | Call | Bond Future | 5,023.0000 | 5,184.0000 | 3.205 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/05/03 | 8.70 | Put | Bond Future | 1,722.0000 | 1,636.0000 | (4.994) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/08/02 | | | Bond Future | 8.1670 | 8.1430 | (0.294) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,569.0000 | 5,644.0000 | 1.347 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/08/02 | 8.75 | Put | Bond Future | 2,530.0000 | 2,477.0000 | (2.095) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,749.0000 | 5,826.0000 | 1.339 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/08/02 | 8.80 | Put | Bond Future | 2,455.0000 | 2,404.0000 | (2.077) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,390.0000 | 5,464.0000 | 1.373 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/08/02 | 8.70 | Put | Bond Future | 2,607.0000 | 2,553.0000 | (2.071) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/11/01 | | | Bond Future | 8.2840 | 8.2320 | (0.628) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R207 2012/11/01 | 8.25 | Call | Bond Future | 3,971.0000 | 4,105.0000 | 3.374 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/11/01 | 8.25 | Put | Bond Future | 4,146.0000 | 4,012.0000 | (3.232) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,124.0000 | 4,261.0000 | 3.322 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/11/01 | 8.30 | Put | Bond Future | 4,042.0000 | 3,910.0000 | (3.266) | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/11/01 | 8.20 | Call | Bond Future | 3,822.0000 | 3,953.0000 | 3.428 | 0 | 0 | 0 |
| 2011/11/02 | R207 2012/11/01 | 8.20 | Put | Bond Future | 4,256.0000 | 4,119.0000 | (3.219) | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | | | Bond Future | 7.9780 | 7.9310 | (0.589) | 0.0000 | 0.0000 | 1,861 |
| 2011/11/02 | R208 2011/11/03 | 8.75 | Call | Bond Future | 4,623.0000 | 4,914.0000 | 6.295 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R208 2011/11/03 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 8.80 | Call | Bond Future | 4,912.0000 | 5,203.0000 | 5.924 | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 8.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 8.70 | Call | Bond Future | 4,333.0000 | 4,624.0000 | 6.716 | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 8.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 7.95 | Put | Bond Future | 365.0000 | 138.0000 | (62.192) | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 7.95 | Call | Bond Future | 192.0000 | 256.0000 | 33.333 | 0 | 0 | 1,995 |
| 2011/11/02 | R208 2011/11/03 | 8.20 | Put | Bond Future | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 8.20 | Call | Bond Future | 1,366.0000 | 1,652.0000 | 20.937 | 0 | 0 | 665 |
| 2011/11/02 | R208 2011/11/03 | 8.40 | Call | Bond Future | 2,565.0000 | 2,856.0000 | 11.345 | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 8.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 665 |
| 2011/11/02 | R208 2011/11/03 | 8.90 | Call | Bond Future | 5,487.0000 | 5,778.0000 | 5.303 | 0 | 0 | 0 |
| 2011/11/02 | R208 2011/11/03 | 8.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,995 |
| 2011/11/02 | R208 2012/02/02 | | | Bond Future | 8.0600 | 8.0050 | (0.682) | 0.0000 | 0.0000 | 8,360 |
| 2011/11/02 | R208 2012/02/02 | 9.00 | Call | Bond Future | 5,997.0000 | 6,270.0000 | 4.552 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 9.00 | Put | Bond Future | 535.0000 | 474.0000 | (11.402) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 9.05 | Call | Bond Future | 6,227.0000 | 6,504.0000 | 4.448 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 9.05 | Put | Bond Future | 486.0000 | 430.0000 | (11.523) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 8.95 | Call | Bond Future | 5,759.0000 | 6,028.0000 | 4.671 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 8.95 | Put | Bond Future | 576.0000 | 512.0000 | (11.111) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 7.45 | Put | Bond Future | 4,366.0000 | 4,103.0000 | (6.024) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 7.45 | Call | Bond Future | 585.0000 | 655.0000 | 11.966 | 0 | 0 | 2,880 |
| 2011/11/02 | R208 2012/02/02 | 7.70 | Put | Bond Future | 3,271.0000 | 3,045.0000 | (6.909) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 7.70 | Call | Bond Future | 1,063.0000 | 1,170.0000 | 10.066 | 0 | 0 | 960 |
| 2011/11/02 | R208 2012/02/02 | 7.90 | Call | Bond Future | 1,576.0000 | 1,714.0000 | 8.756 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 7.90 | Put | Bond Future | 2,549.0000 | 2,354.0000 | (7.650) | 0 | 0 | 960 |
| 2011/11/02 | R208 2012/02/02 | 8.55 | Call | Bond Future | 3,942.0000 | 4,172.0000 | 5.835 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/02/02 | 8.55 | Put | Bond Future | 1,041.0000 | 938.0000 | (9.894) | 0 | 0 | 2,880 |
| 2011/11/02 | R208 2012/05/03 | | | Bond Future | 8.1340 | 8.0840 | (0.615) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,368.0000 | 6,580.0000 | 3.329 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/05/03 | 9.00 | Put | Bond Future | 1,435.0000 | 1,351.0000 | (5.854) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/05/03 | 9.05 | Call | Bond Future | 6,563.0000 | 6,779.0000 | 3.291 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/05/03 | 9.05 | Put | Bond Future | 1,355.0000 | 1,276.0000 | (5.830) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,157.0000 | 6,366.0000 | 3.395 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/05/03 | 8.95 | Put | Bond Future | 1,499.0000 | 1,412.0000 | (5.804) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R208 2012/08/02 | | | Bond Future | 8.2080 | 8.1760 | (0.390) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R208 2012/08/02 | 8.75 | Call | Bond Future | 5,738.0000 | 5,850.0000 | 1.952 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/08/02 | 8.75 | Put | Bond Future | 2,683.0000 | 2,610.0000 | (2.721) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/08/02 | 8.80 | Call | Bond Future | 5,930.0000 | 6,044.0000 | 1.922 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/08/02 | 8.80 | Put | Bond Future | 2,599.0000 | 2,529.0000 | (2.693) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,548.0000 | 5,658.0000 | 1.983 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/08/02 | 8.70 | Put | Bond Future | 2,769.0000 | 2,694.0000 | (2.709) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/11/01 | | | Bond Future | 8.3160 | 8.2590 | (0.685) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R208 2012/11/01 | 8.25 | Call | Bond Future | 4,016.0000 | 4,175.0000 | 3.959 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/11/01 | 8.25 | Put | Bond Future | 4,387.0000 | 4,226.0000 | (3.670) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,179.0000 | 4,342.0000 | 3.900 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/11/01 | 8.30 | Put | Bond Future | 4,269.0000 | 4,112.0000 | (3.678) | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/11/01 | 8.20 | Call | Bond Future | 3,857.0000 | 4,013.0000 | 4.045 | 0 | 0 | 0 |
| 2011/11/02 | R208 2012/11/01 | 8.20 | Put | Bond Future | 4,510.0000 | 4,346.0000 | (3.636) | 0 | 0 | 0 |
| 2011/11/02 | R209 2011/11/03 | | | Bond Future | 8.8880 | 8.8310 | (0.641) | 0.0000 | 0.0000 | 1,624 |
| 2011/11/02 | R209 2011/11/03 | 8.75 | Call | Bond Future | 56.0000 | 58.0000 | 3.571 | 0 | 0 | 0 |
| 2011/11/02 | R209 2011/11/03 | 8.75 | Put | Bond Future | 1,144.0000 | 700.0000 | (38.811) | 0 | 0 | 0 |
| 2011/11/02 | R209 2011/11/03 | 8.80 | Call | Bond Future | 124.0000 | 159.0000 | 28.226 | 0 | 0 | 0 |
| 2011/11/02 | R209 2011/11/03 | 8.80 | Put | Bond Future | 815.0000 | 404.0000 | (50.429) | 0 | 0 | 0 |
| 2011/11/02 | R209 2011/11/03 | 8.70 | Call | Bond Future | 22.0000 | 16.0000 | (27.273) | 0 | 0 | 0 |
| 2011/11/02 | R209 2011/11/03 | 8.70 | Put | Bond Future | 1,511.0000 | 1,059.0000 | (29.914) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/02/02 | | | Bond Future | 8.9610 | 8.8990 | (0.692) | 0.0000 | 0.0000 | 2,587 |
| 2011/11/02 | R209 2012/02/02 | 9.00 | Call | Bond Future | 3,189.0000 | 3,436.0000 | 7.745 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/02/02 | 9.00 | Put | Bond Future | 2,890.0000 | 2,658.0000 | (8.028) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/02/02 | 9.05 | Call | Bond Future | 3,381.0000 | 3,637.0000 | 7.572 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/02/02 | 9.05 | Put | Bond Future | 2,702.0000 | 2,478.0000 | (8.290) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/02/02 | 8.95 | Call | Bond Future | 3,003.0000 | 3,240.0000 | 7.892 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/02/02 | 8.95 | Put | Bond Future | 3,088.0000 | 2,845.0000 | (7.869) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/05/03 | | | Bond Future | 9.0280 | 8.9690 | (0.654) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R209 2012/05/03 | 9.00 | Call | Bond Future | 4,066.0000 | 4,293.0000 | 5.583 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/05/03 | 9.00 | Put | Bond Future | 4,279.0000 | 4,056.0000 | (5.211) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/05/03 | 9.05 | Call | Bond Future | 4,245.0000 | 4,478.0000 | 5.489 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/05/03 | 9.05 | Put | Bond Future | 4,078.0000 | 3,861.0000 | (5.321) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/05/03 | 8.95 | Call | Bond Future | 3,891.0000 | 4,111.0000 | 5.654 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R209 2012/05/03 | 8.95 | Put | Bond Future | 4,487.0000 | 4,257.0000 | (5.126) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/08/02 | | | Bond Future | 9.0950 | 9.0460 | (0.539) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R209 2012/08/02 | 9.25 | Call | Bond Future | 5,723.0000 | 5,926.0000 | 3.547 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/08/02 | 9.25 | Put | Bond Future | 4,575.0000 | 4,410.0000 | (3.607) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/08/02 | 9.30 | Call | Bond Future | 5,908.0000 | 6,115.0000 | 3.504 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/08/02 | 9.30 | Put | Bond Future | 4,397.0000 | 4,235.0000 | (3.684) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/08/02 | 9.20 | Call | Bond Future | 5,541.0000 | 5,740.0000 | 3.591 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/08/02 | 9.20 | Put | Bond Future | 4,760.0000 | 4,591.0000 | (3.550) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/11/01 | | | Bond Future | 9.1810 | 9.1170 | (0.697) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R209 2012/11/01 | 9.00 | Call | Bond Future | 5,192.0000 | 5,426.0000 | 4.507 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/11/01 | 9.00 | Put | Bond Future | 6,548.0000 | 6,307.0000 | (3.681) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/11/01 | 9.05 | Call | Bond Future | 5,355.0000 | 5,594.0000 | 4.463 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/11/01 | 9.05 | Put | Bond Future | 6,333.0000 | 6,097.0000 | (3.727) | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/11/01 | 8.95 | Call | Bond Future | 5,032.0000 | 5,262.0000 | 4.571 | 0 | 0 | 0 |
| 2011/11/02 | R209 2012/11/01 | 8.95 | Put | Bond Future | 6,770.0000 | 6,525.0000 | (3.619) | 0 | 0 | 0 |
| 2011/11/02 | R210 2011/11/03 | | | Bond Future | 131.1489 | 131.3119 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R210 2011/11/03 | 131.00 | Call | Bond Future | 149.0000 | 312.0000 | 109.396 | 0 | 0 | 0 |
| 2011/11/02 | R210 2011/11/03 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R210 2011/11/03 | 131.05 | Call | Bond Future | 99.0000 | 262.0000 | 164.646 | 0 | 0 | 0 |
| 2011/11/02 | R210 2011/11/03 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R210 2011/11/03 | 130.95 | Call | Bond Future | 199.0000 | 362.0000 | 81.910 | 0 | 0 | 0 |
| 2011/11/02 | R210 2011/11/03 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R210 2012/02/02 | | | Bond Future | 133.0293 | 133.2344 | 0.154 | 0.0000 | 0.0000 | 750 |
| 2011/11/02 | R210 2012/02/02 | 131.00 | Call | Bond Future | 2,029.0000 | 2,234.0000 | 10.103 | 0 | 0 | 0 |
| 2011/11/02 | R210 2012/02/02 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R210 2012/02/02 | 131.05 | Call | Bond Future | 1,979.0000 | 2,184.0000 | 10.359 | 0 | 0 | 0 |
| 2011/11/02 | R210 2012/02/02 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R210 2012/02/02 | 130.95 | Call | Bond Future | 2,079.0000 | 2,284.0000 | 9.861 | 0 | 0 | 0 |
| 2011/11/02 | R210 2012/02/02 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R211 2011/11/03 | | | Bond Future | 114.2581 | 114.2917 | 0.029 | 0.0000 | 0.0000 | 49 |
| 2011/11/02 | R211 2011/11/03 | 1.25 | Call | Bond Future | 113,008.0000 | 113,042.0000 | 0.030 | 0 | 0 | 0 |
| 2011/11/02 | R211 2011/11/03 | 1.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R211 2011/11/03 | 1.30 | Call | Bond Future | 112,958.0000 | 112,992.0000 | 0.030 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/02 | R211 2011/11/03 | 1.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R211 2011/11/03 | 1.20 | Call | Bond Future | 113,058.0000 | 113,092.0000 | 0.030 | 0 | 0 | 0 |
| 2011/11/02 | R211 2011/11/03 | 1.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R211 2012/02/02 | | | Bond Future | 114.5581 | 114.6268 | 0.060 | 0.0000 | 0.0000 | 480 |
| 2011/11/02 | R211 2012/02/02 | 110.50 | Call | Bond Future | 4,058.0000 | 4,127.0000 | 1.700 | 0 | 0 | 0 |
| 2011/11/02 | R211 2012/02/02 | 110.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R211 2012/02/02 | 110.55 | Call | Bond Future | 4,008.0000 | 4,077.0000 | 1.722 | 0 | 0 | 0 |
| 2011/11/02 | R211 2012/02/02 | 110.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R211 2012/02/02 | 110.45 | Call | Bond Future | 4,108.0000 | 4,177.0000 | 1.680 | 0 | 0 | 0 |
| 2011/11/02 | R211 2012/02/02 | 110.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R212 2011/11/03 | | | Bond Future | 109.7576 | 110.2327 | 0.433 | 0.0000 | 0.0000 | 762 |
| 2011/11/02 | R212 2011/11/03 | 2.50 | Call | Bond Future | 107,258.0000 | 107,733.0000 | 0.443 | 0 | 0 | 0 |
| 2011/11/02 | R212 2011/11/03 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R212 2011/11/03 | 2.55 | Call | Bond Future | 107,208.0000 | 107,683.0000 | 0.443 | 0 | 0 | 0 |
| 2011/11/02 | R212 2011/11/03 | 2.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R212 2011/11/03 | 2.45 | Call | Bond Future | 107,308.0000 | 107,783.0000 | 0.443 | 0 | 0 | 0 |
| 2011/11/02 | R212 2011/11/03 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R212 2012/02/02 | | | Bond Future | 109.8624 | 110.3778 | 0.469 | 0.0000 | 0.0000 | 2,677 |
| 2011/11/02 | R212 2012/02/02 | 108.50 | Call | Bond Future | 1,362.0000 | 1,878.0000 | 37.885 | 0 | 0 | 0 |
| 2011/11/02 | R212 2012/02/02 | 108.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R212 2012/02/02 | 108.55 | Call | Bond Future | 1,312.0000 | 1,828.0000 | 39.329 | 0 | 0 | 0 |
| 2011/11/02 | R212 2012/02/02 | 108.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R212 2012/02/02 | 108.45 | Call | Bond Future | 1,412.0000 | 1,928.0000 | 36.544 | 0 | 0 | 0 |
| 2011/11/02 | R212 2012/02/02 | 108.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R213 2011/11/03 | | | Bond Future | 8.8680 | 8.8110 | (0.643) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R213 2011/11/03 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R213 2011/11/03 | 8.75 | Put | Bond Future | 948.0000 | 492.0000 | (48.101) | 0 | 0 | 0 |
| 2011/11/02 | R213 2011/11/03 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R213 2011/11/03 | 8.80 | Put | Bond Future | 544.0000 | 88.0000 | (83.824) | 0 | 0 | 0 |
| 2011/11/02 | R213 2011/11/03 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | R213 2011/11/03 | 8.70 | Put | Bond Future | 1,355.0000 | 899.0000 | (33.653) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/02/02 | | | Bond Future | 8.9510 | 8.8880 | (0.704) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R213 2012/02/02 | 9.00 | Call | Bond Future | 3,473.0000 | 3,728.0000 | 7.342 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/02 | R213 2012/02/02 | 9.00 | Put | Bond Future | 3,090.0000 | 2,849.0000 | (7.799) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/02/02 | 9.05 | Call | Bond Future | 3,686.0000 | 3,950.0000 | 7.162 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/02/02 | 9.05 | Put | Bond Future | 2,915.0000 | 2,683.0000 | (7.959) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/02/02 | 8.95 | Call | Bond Future | 3,266.0000 | 3,512.0000 | 7.532 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/02/02 | 8.95 | Put | Bond Future | 3,274.0000 | 3,024.0000 | (7.636) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/05/03 | | | Bond Future | 9.0230 | 8.9630 | (0.665) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R213 2012/05/03 | 9.25 | Call | Bond Future | 5,354.0000 | 5,620.0000 | 4.968 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/05/03 | 9.25 | Put | Bond Future | 3,627.0000 | 3,427.0000 | (5.514) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/05/03 | 9.30 | Call | Bond Future | 5,575.0000 | 5,847.0000 | 4.879 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/05/03 | 9.30 | Put | Bond Future | 3,475.0000 | 3,281.0000 | (5.583) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/05/03 | 9.20 | Call | Bond Future | 5,136.0000 | 5,395.0000 | 5.043 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/05/03 | 9.20 | Put | Bond Future | 3,784.0000 | 3,577.0000 | (5.470) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/08/02 | | | Bond Future | 9.0940 | 9.0460 | (0.528) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R213 2012/08/02 | 9.25 | Call | Bond Future | 5,896.0000 | 6,097.0000 | 3.409 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/08/02 | 9.25 | Put | Bond Future | 4,719.0000 | 4,553.0000 | (3.518) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/08/02 | 9.30 | Call | Bond Future | 6,109.0000 | 6,313.0000 | 3.339 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/08/02 | 9.30 | Put | Bond Future | 4,561.0000 | 4,397.0000 | (3.596) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/08/02 | 9.20 | Call | Bond Future | 5,687.0000 | 5,883.0000 | 3.446 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/08/02 | 9.20 | Put | Bond Future | 4,885.0000 | 4,713.0000 | (3.521) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/11/01 | | | Bond Future | 9.1900 | 9.1250 | (0.707) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | R213 2012/11/01 | 9.00 | Call | Bond Future | 5,318.0000 | 5,557.0000 | 4.494 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/11/01 | 9.00 | Put | Bond Future | 6,761.0000 | 6,511.0000 | (3.698) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/11/01 | 9.05 | Call | Bond Future | 5,511.0000 | 5,755.0000 | 4.428 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/11/01 | 9.05 | Put | Bond Future | 6,571.0000 | 6,325.0000 | (3.744) | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/11/01 | 8.95 | Call | Bond Future | 5,124.0000 | 5,357.0000 | 4.547 | 0 | 0 | 0 |
| 2011/11/02 | R213 2012/11/01 | 8.95 | Put | Bond Future | 6,954.0000 | 6,697.0000 | (3.696) | 0 | 0 | 0 |
| 2011/11/02 | RZ02 2011/11/03 | | | Bond Future | 0.0050 | 0.0050 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | RZ02 2011/11/03 | 1.00 | Call | Bond Future | 27,590.0000 | 27,590.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ02 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ02 2011/11/03 | 1.05 | Call | Bond Future | 28,834.0000 | 28,834.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ02 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ02 2011/11/03 | 0.95 | Call | Bond Future | 26,333.0000 | 26,333.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ02 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|--------|------|--------------|--------------------------------|--------------------------|----------------------|--------------|-------------|------------------|
| 2011/11/02 | RZ11 2011/11/03 | | | Bond Future | 0.7760 | 0.7700 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | RZ11 2011/11/03 | 1.00 | Call | Bond Future | 1,226.0000 | 1,226.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ11 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ11 2011/11/03 | 1.05 | Call | Bond Future | 1,491.0000 | 1,491.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ11 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ11 2011/11/03 | 0.95 | Call | Bond Future | 961.0000 | 961.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ11 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ12 2011/11/03 | | | Bond Future | 1.9230 | 1.9190 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | RZ12 2011/11/03 | 2.00 | Call | Bond Future | 778.0000 | 778.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ12 2011/11/03 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ12 2011/11/03 | 2.05 | Call | Bond Future | 1,255.0000 | 1,255.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ12 2011/11/03 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ12 2011/11/03 | 1.95 | Call | Bond Future | 298.0000 | 298.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | RZ12 2011/11/03 | 1.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/02 | TRT1 2011/11/03 | | | Index Future | 362.3640 | 364.0240 | 0.458 | 0.0000 | 0.0000 | 0 |
| 2011/11/02 | TRT1 2012/02/02 | | | Index Future | 367.2150 | 368.9020 | 0.459 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 559894.00 |