



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/09/2011

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

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| 2011/09/07 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | AL7T 2011/11/03 | | | Index Future | 415.0240 | 410.6000 | (1.066) | 0.0000 | 0.0000 | 16 |
| 2011/09/07 | AL7T 2012/02/02 | | | Index Future | 421.0790 | 416.5130 | (1.084) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | ALBI 2011/11/03 | | | Index Future | 380.9700 | 377.1380 | (1.006) | 0.0000 | 0.0000 | 1,617 |
| 2011/09/07 | ALBI 2012/02/02 | | | Index Future | 386.5280 | 382.5690 | (1.024) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/09/07 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | CAAD 2011/09/19 | | | Can-Do Future | 0.0005 | 0.0003 | (40.000) | 0.0000 | 0.0000 | 22,388 |
| 2011/09/07 | CAAE 2011/09/19 | | | Can-Do Future | 0.2867 | 0.3021 | 5.371 | 0.0000 | 0.0000 | 21,898 |
| 2011/09/07 | CAAG 2011/10/24 | | | Can-Do Future | 7.1844 | 7.2008 | 0.228 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 6.70 | Call | Can-Do Future | 505.0000 | 518.0000 | 2.574 | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 6.70 | Put | Can-Do Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 6.75 | Call | Can-Do Future | 461.0000 | 474.0000 | 2.820 | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 6.75 | Put | Can-Do Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 6.65 | Call | Can-Do Future | 550.0000 | 564.0000 | 2.545 | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 6.65 | Put | Can-Do Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 7.00 | Put | Can-Do Future | 88.0000 | 81.0000 | (7.955) | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 7.00 | Call | Can-Do Future | 272.0000 | 282.0000 | 3.676 | 0 | 0 | 14,286 |
| 2011/09/07 | CAAG 2011/10/24 | 7.40 | Put | Can-Do Future | 321.0000 | 310.0000 | (3.427) | 0 | 0 | 0 |
| 2011/09/07 | CAAG 2011/10/24 | 7.40 | Call | Can-Do Future | 105.0000 | 111.0000 | 5.714 | 0 | 0 | 6,757 |
| 2011/09/07 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | CRD1 2011/11/03 | | | Index Future | 165.0850 | 165.5830 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | CRD1 2012/02/02 | | | Index Future | 167.2950 | 167.8020 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/09/07 | GOVI 2011/11/03 | | | GOVI | 381.1450 | 377.4790 | (0.962) | 0.0000 | 0.0000 | 162 |
| 2011/09/07 | GOVI 2011/11/03 | 357.00 | Call | GOVI | 241,450.0000 | 204,790.0000 | (15.183) | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2011/11/03 | 357.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2011/11/03 | 357.01 | Call | GOVI | 241,350.0000 | 204,690.0000 | (15.190) | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2011/11/03 | 357.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2011/11/03 | 356.99 | Call | GOVI | 241,550.0000 | 204,890.0000 | (15.177) | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2011/11/03 | 356.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2012/02/02 | | | GOVI | 386.7060 | 382.9150 | (0.980) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | GOVI 2012/02/02 | 369.00 | Call | GOVI | 177,060.0000 | 139,150.0000 | (21.411) | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2012/02/02 | 369.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2012/02/02 | 369.01 | Call | GOVI | 176,960.0000 | 139,050.0000 | (21.423) | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2012/02/02 | 369.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2012/02/02 | 368.99 | Call | GOVI | 177,160.0000 | 139,250.0000 | (21.399) | 0 | 0 | 0 |
| 2011/09/07 | GOVI 2012/02/02 | 368.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | IGOV 2011/11/03 | | | Index Future | 163.4510 | 163.4010 | (0.031) | 0.0000 | 0.0000 | 83 |
| 2011/09/07 | IGOV 2012/02/02 | | | Index Future | 165.8360 | 165.7540 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | ILBI 2012/02/02 | | | Index Future | 449.1130 | 449.1660 | 0.012 | 0.0000 | 0.0000 | 88 |
| 2011/09/07 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | JBAF 2011/09/21 | | | Jibar Tradeable Future | 5.5300 | 5.5300 | 0.000 | 0.0000 | 0.0000 | 16,389 |
| 2011/09/07 | JBAF 2011/10/19 | | | Jibar Tradeable Future | 5.4300 | 5.4300 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2011/09/07 | JBAF 2011/11/16 | | | Jibar Tradeable Future | 5.3700 | 5.3900 | 0.372 | 0.0000 | 0.0000 | 1,000 |

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| 2011/09/07 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.2400 | 5.3100 | 1.336 | 0.0000 | 0.0000 | 5,541 |
| 2011/09/07 | JBAF 2012/01/18 | | | Jibar Tradeable Future | 5.1800 | 5.2600 | 1.544 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.1400 | 5.2300 | 1.751 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.1100 | 5.2100 | 1.957 | 0.0000 | 0.0000 | 1,340 |
| 2011/09/07 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.1400 | 5.2300 | 1.751 | 0.0000 | 0.0000 | 2,890 |
| 2011/09/07 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.2200 | 5.3500 | 2.490 | 0.0000 | 0.0000 | 44,760 |
| 2011/09/07 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.3400 | 5.4800 | 2.622 | 0.0000 | 0.0000 | 990 |
| 2011/09/07 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 5.5400 | 5.6900 | 2.708 | 0.0000 | 0.0000 | 790 |
| 2011/09/07 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 5.7800 | 5.9200 | 2.422 | 0.0000 | 0.0000 | 1,250 |
| 2011/09/07 | JN02 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | JN02 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN02 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN02 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN02 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN02 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN02 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN05 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | JN05 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN05 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN05 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN05 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN05 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN05 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN10 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | JN10 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN10 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN10 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN10 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN10 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | JN10 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | OTH1 2011/11/03 | | | Index Future | 379.5260 | 374.8360 | (1.236) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | OTH1 2012/02/02 | | | Index Future | 385.0630 | 380.2340 | (1.254) | 0.0000 | 0.0000 | 0 |

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| 2011/09/07 | R157 2011/11/03 | | | Bond Future | 6.3380 | 6.4930 | 2.446 | 0.0000 | 0.0000 | 16,680 |
| 2011/09/07 | R157 2011/11/03 | 8.25 | Call | Bond Future | 7,120.0000 | 6,523.0000 | (8.385) | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 8.30 | Call | Bond Future | 7,299.0000 | 6,702.0000 | (8.179) | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 8.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 8.20 | Call | Bond Future | 6,941.0000 | 6,344.0000 | (8.601) | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 8.20 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 6.55 | Put | Bond Future | 459.0000 | 688.0000 | 49.891 | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 6.55 | Call | Bond Future | 1,275.0000 | 907.0000 | (28.863) | 0 | 0 | 1,200 |
| 2011/09/07 | R157 2011/11/03 | 7.00 | Put | Bond Future | 105.0000 | 181.0000 | 72.381 | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 7.00 | Call | Bond Future | 2,631.0000 | 2,110.0000 | (19.802) | 0 | 0 | 400 |
| 2011/09/07 | R157 2011/11/03 | 7.10 | Call | Bond Future | 2,973.0000 | 2,432.0000 | (18.197) | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 7.10 | Put | Bond Future | 71.0000 | 128.0000 | 80.282 | 0 | 0 | 400 |
| 2011/09/07 | R157 2011/11/03 | 7.55 | Call | Bond Future | 4,585.0000 | 3,998.0000 | (12.803) | 0 | 0 | 0 |
| 2011/09/07 | R157 2011/11/03 | 7.55 | Put | Bond Future | 10.0000 | 20.0000 | 100.000 | 0 | 0 | 1,200 |
| 2011/09/07 | R157 2012/02/02 | | | Bond Future | 6.3780 | 6.5530 | 2.744 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R157 2012/02/02 | 8.50 | Call | Bond Future | 7,399.0000 | 6,786.0000 | (8.285) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 8.50 | Put | Bond Future | 32.0000 | 49.0000 | 53.125 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 8.55 | Call | Bond Future | 7,562.0000 | 6,947.0000 | (8.133) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 8.55 | Put | Bond Future | 28.0000 | 43.0000 | 53.571 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 8.45 | Call | Bond Future | 7,236.0000 | 6,624.0000 | (8.458) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 8.45 | Put | Bond Future | 36.0000 | 54.0000 | 50.000 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 6.55 | Call | Bond Future | 1,717.0000 | 1,372.0000 | (20.093) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 6.55 | Put | Bond Future | 1,098.0000 | 1,383.0000 | 25.956 | 0 | 0 | 130 |
| 2011/09/07 | R157 2012/02/02 | 6.00 | Put | Bond Future | 2,166.0000 | 2,593.0000 | 19.714 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 6.00 | Call | Bond Future | 792.0000 | 589.0000 | (25.631) | 0 | 0 | 130 |
| 2011/09/07 | R157 2012/02/02 | 7.05 | Call | Bond Future | 2,917.0000 | 2,454.0000 | (15.872) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/02/02 | 7.05 | Put | Bond Future | 521.0000 | 688.0000 | 32.054 | 0 | 0 | 130 |
| 2011/09/07 | R157 2012/05/03 | | | Bond Future | 6.4020 | 6.5940 | 2.999 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R157 2012/05/03 | 8.25 | Call | Bond Future | 6,165.0000 | 5,576.0000 | (9.554) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/05/03 | 8.25 | Put | Bond Future | 151.0000 | 205.0000 | 35.762 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/05/03 | 8.30 | Call | Bond Future | 6,311.0000 | 5,719.0000 | (9.380) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/05/03 | 8.30 | Put | Bond Future | 139.0000 | 191.0000 | 37.410 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/05/03 | 8.20 | Call | Bond Future | 6,019.0000 | 5,434.0000 | (9.719) | 0 | 0 | 0 |

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| 2011/09/07 | R157 2012/05/03 | 8.20 | Put | Bond Future | 162.0000 | 221.0000 | 36.420 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/08/02 | | | Bond Future | 6.3980 | 6.6050 | 3.235 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R157 2012/08/02 | 8.00 | Call | Bond Future | 5,310.0000 | 4,780.0000 | (9.981) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/08/02 | 8.00 | Put | Bond Future | 450.0000 | 562.0000 | 24.889 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/08/02 | 8.05 | Call | Bond Future | 5,436.0000 | 4,901.0000 | (9.842) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/08/02 | 8.05 | Put | Bond Future | 428.0000 | 536.0000 | 25.234 | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/08/02 | 7.95 | Call | Bond Future | 5,185.0000 | 4,660.0000 | (10.125) | 0 | 0 | 0 |
| 2011/09/07 | R157 2012/08/02 | 7.95 | Put | Bond Future | 473.0000 | 590.0000 | 24.736 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | | | Bond Future | 7.7640 | 7.9290 | 2.125 | 0.0000 | 0.0000 | 21,439 |
| 2011/09/07 | R186 2011/11/03 | 9.00 | Call | Bond Future | 11,896.0000 | 10,265.0000 | (13.710) | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 9.00 | Put | Bond Future | 57.0000 | 108.0000 | 89.474 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 9.05 | Call | Bond Future | 12,330.0000 | 10,691.0000 | (13.293) | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 9.05 | Put | Bond Future | 48.0000 | 90.0000 | 87.500 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.95 | Call | Bond Future | 11,462.0000 | 9,840.0000 | (14.151) | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.95 | Put | Bond Future | 70.0000 | 130.0000 | 85.714 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.75 | Put | Bond Future | 147.0000 | 257.0000 | 74.830 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.75 | Call | Bond Future | 9,727.0000 | 8,156.0000 | (16.151) | 0 | 0 | 5,600 |
| 2011/09/07 | R186 2011/11/03 | 8.10 | Put | Bond Future | 1,094.0000 | 1,625.0000 | 48.537 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.10 | Call | Bond Future | 4,484.0000 | 3,334.0000 | (25.647) | 0 | 0 | 1,275 |
| 2011/09/07 | R186 2011/11/03 | 8.35 | Put | Bond Future | 542.0000 | 860.0000 | 58.672 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.35 | Call | Bond Future | 6,369.0000 | 5,005.0000 | (21.416) | 0 | 0 | 425 |
| 2011/09/07 | R186 2011/11/03 | 8.55 | Call | Bond Future | 8,015.0000 | 6,527.0000 | (18.565) | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.55 | Put | Bond Future | 289.0000 | 483.0000 | 67.128 | 0 | 0 | 425 |
| 2011/09/07 | R186 2011/11/03 | 9.10 | Call | Bond Future | 12,763.0000 | 11,117.0000 | (12.897) | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 9.10 | Put | Bond Future | 39.0000 | 75.0000 | 92.308 | 0 | 0 | 1,275 |
| 2011/09/07 | R186 2011/11/03 | 7.80 | Put | Bond Future | 2,249.0000 | 3,106.0000 | 38.106 | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 7.80 | Call | Bond Future | 2,619.0000 | 1,794.0000 | (31.501) | 0 | 0 | 250 |
| 2011/09/07 | R186 2011/11/03 | 8.00 | Call | Bond Future | 3,805.0000 | 2,758.0000 | (27.516) | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.00 | Put | Bond Future | 1,410.0000 | 2,044.0000 | 44.965 | 0 | 0 | 250 |
| 2011/09/07 | R186 2011/11/03 | 8.20 | Call | Bond Future | 5,209.0000 | 3,966.0000 | (23.863) | 0 | 0 | 0 |
| 2011/09/07 | R186 2011/11/03 | 8.20 | Put | Bond Future | 835.0000 | 1,274.0000 | 52.575 | 0 | 0 | 250 |
| 2011/09/07 | R186 2012/02/02 | | | Bond Future | 7.8200 | 7.9930 | 2.212 | 0.0000 | 0.0000 | 2,501 |
| 2011/09/07 | R186 2012/02/02 | 9.00 | Call | Bond Future | 11,879.0000 | 10,393.0000 | (12.509) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/02/02 | 9.00 | Put | Bond Future | 724.0000 | 971.0000 | 34.116 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R186 2012/02/02 | 9.05 | Call | Bond Future | 12,261.0000 | 10,759.0000 | (12.250) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/02/02 | 9.05 | Put | Bond Future | 666.0000 | 897.0000 | 34.685 | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/02/02 | 8.95 | Call | Bond Future | 11,500.0000 | 10,031.0000 | (12.774) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/02/02 | 8.95 | Put | Bond Future | 788.0000 | 1,051.0000 | 33.376 | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/05/03 | | | Bond Future | 7.8730 | 8.0510 | 2.261 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R186 2012/05/03 | 9.00 | Call | Bond Future | 12,166.0000 | 10,788.0000 | (11.327) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/05/03 | 9.00 | Put | Bond Future | 1,651.0000 | 2,026.0000 | 22.714 | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/05/03 | 9.05 | Call | Bond Future | 12,511.0000 | 11,116.0000 | (11.150) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/05/03 | 9.05 | Put | Bond Future | 1,560.0000 | 1,918.0000 | 22.949 | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/05/03 | 8.95 | Call | Bond Future | 11,824.0000 | 10,463.0000 | (11.510) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/05/03 | 8.95 | Put | Bond Future | 1,748.0000 | 2,139.0000 | 22.368 | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/08/02 | | | Bond Future | 7.9180 | 8.1010 | 2.311 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R186 2012/08/02 | 8.75 | Call | Bond Future | 10,774.0000 | 9,531.0000 | (11.537) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/08/02 | 8.75 | Put | Bond Future | 3,004.0000 | 3,533.0000 | 17.610 | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/08/02 | 8.80 | Call | Bond Future | 11,086.0000 | 9,825.0000 | (11.375) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/08/02 | 8.80 | Put | Bond Future | 2,872.0000 | 3,383.0000 | 17.792 | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/08/02 | 8.70 | Call | Bond Future | 10,466.0000 | 9,242.0000 | (11.695) | 0 | 0 | 0 |
| 2011/09/07 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,143.0000 | 3,691.0000 | 17.436 | 0 | 0 | 0 |
| 2011/09/07 | R189 2011/11/03 | | | Bond Future | 214.2761 | 214.2146 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R189 2011/11/03 | 212.00 | Call | Bond Future | 2,276.0000 | 2,215.0000 | (2.680) | 0 | 0 | 0 |
| 2011/09/07 | R189 2011/11/03 | 212.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R189 2011/11/03 | 212.05 | Call | Bond Future | 2,226.0000 | 2,165.0000 | (2.740) | 0 | 0 | 0 |
| 2011/09/07 | R189 2011/11/03 | 212.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R189 2011/11/03 | 211.95 | Call | Bond Future | 2,326.0000 | 2,265.0000 | (2.623) | 0 | 0 | 0 |
| 2011/09/07 | R189 2011/11/03 | 211.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R197 2011/11/03 | | | Bond Future | 245.7732 | 245.7409 | (0.013) | 0.0000 | 0.0000 | 183 |
| 2011/09/07 | R197 2011/11/03 | 238.50 | Call | Bond Future | 7,273.0000 | 7,241.0000 | (0.440) | 0 | 0 | 0 |
| 2011/09/07 | R197 2011/11/03 | 238.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R197 2011/11/03 | 238.55 | Call | Bond Future | 7,223.0000 | 7,191.0000 | (0.443) | 0 | 0 | 0 |
| 2011/09/07 | R197 2011/11/03 | 238.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R197 2011/11/03 | 238.45 | Call | Bond Future | 7,323.0000 | 7,291.0000 | (0.437) | 0 | 0 | 0 |
| 2011/09/07 | R197 2011/11/03 | 238.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2011/11/03 | | | Bond Future | 6.0110 | 6.1690 | 2.629 | 0.0000 | 0.0000 | 3,090 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R201 2011/11/03 | 8.00 | Call | Bond Future | 5,652.0000 | 5,189.0000 | (8.192) | 0 | 0 | 0 |
| 2011/09/07 | R201 2011/11/03 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2011/11/03 | 8.05 | Call | Bond Future | 5,789.0000 | 5,326.0000 | (7.998) | 0 | 0 | 0 |
| 2011/09/07 | R201 2011/11/03 | 8.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2011/11/03 | 7.95 | Call | Bond Future | 5,515.0000 | 5,052.0000 | (8.395) | 0 | 0 | 0 |
| 2011/09/07 | R201 2011/11/03 | 7.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/02/02 | | | Bond Future | 6.0210 | 6.2020 | 3.006 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R201 2012/02/02 | 8.25 | Call | Bond Future | 5,844.0000 | 5,356.0000 | (8.350) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/02/02 | 8.25 | Put | Bond Future | 1.0000 | 3.0000 | 200.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/02/02 | 8.30 | Call | Bond Future | 5,970.0000 | 5,482.0000 | (8.174) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/02/02 | 8.30 | Put | Bond Future | 1.0000 | 3.0000 | 200.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/02/02 | 8.20 | Call | Bond Future | 5,718.0000 | 5,230.0000 | (8.534) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/02/02 | 8.20 | Put | Bond Future | 2.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/05/03 | | | Bond Future | 6.0120 | 6.2140 | 3.360 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R201 2012/05/03 | 7.75 | Call | Bond Future | 4,283.0000 | 3,814.0000 | (10.950) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/05/03 | 7.75 | Put | Bond Future | 63.0000 | 96.0000 | 52.381 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,395.0000 | 3,923.0000 | (10.739) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/05/03 | 7.80 | Put | Bond Future | 57.0000 | 87.0000 | 52.632 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/05/03 | 7.70 | Call | Bond Future | 4,171.0000 | 3,705.0000 | (11.172) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/05/03 | 7.70 | Put | Bond Future | 70.0000 | 105.0000 | 50.000 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/08/02 | | | Bond Future | 5.9660 | 6.1870 | 3.704 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,551.0000 | 3,113.0000 | (12.335) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/08/02 | 7.50 | Put | Bond Future | 145.0000 | 207.0000 | 42.759 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,649.0000 | 3,207.0000 | (12.113) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/08/02 | 7.55 | Put | Bond Future | 135.0000 | 192.0000 | 42.222 | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,454.0000 | 3,019.0000 | (12.594) | 0 | 0 | 0 |
| 2011/09/07 | R201 2012/08/02 | 7.45 | Put | Bond Future | 157.0000 | 222.0000 | 41.401 | 0 | 0 | 0 |
| 2011/09/07 | R202 2011/11/03 | | | Bond Future | 185.9695 | 185.9452 | (0.013) | 0.0000 | 0.0000 | 28,816 |
| 2011/09/07 | R202 2011/11/03 | 0.50 | Call | Bond Future | 185,469.0000 | 185,445.0000 | (0.013) | 0 | 0 | 0 |
| 2011/09/07 | R202 2011/11/03 | 0.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R202 2011/11/03 | 0.55 | Call | Bond Future | 185,419.0000 | 185,395.0000 | (0.013) | 0 | 0 | 0 |
| 2011/09/07 | R202 2011/11/03 | 0.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R202 2011/11/03 | 0.45 | Call | Bond Future | 185,519.0000 | 185,495.0000 | (0.013) | 0 | 0 | 0 |
| 2011/09/07 | R202 2011/11/03 | 0.45 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R202 2012/02/02 | | | Bond Future | 186.0188 | 185.9594 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R202 2012/02/02 | 177.00 | Call | Bond Future | 9,019.0000 | 8,959.0000 | (0.665) | 0 | 0 | 0 |
| 2011/09/07 | R202 2012/02/02 | 177.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R202 2012/02/02 | 177.05 | Call | Bond Future | 8,969.0000 | 8,909.0000 | (0.669) | 0 | 0 | 0 |
| 2011/09/07 | R202 2012/02/02 | 177.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R202 2012/02/02 | 176.95 | Call | Bond Future | 9,069.0000 | 9,009.0000 | (0.662) | 0 | 0 | 0 |
| 2011/09/07 | R202 2012/02/02 | 176.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R203 2011/11/03 | | | Bond Future | 7.0980 | 7.2670 | 2.381 | 0.0000 | 0.0000 | 2,068 |
| 2011/09/07 | R203 2011/11/03 | 8.50 | Call | Bond Future | 6,585.0000 | 5,775.0000 | (12.301) | 0 | 0 | 0 |
| 2011/09/07 | R203 2011/11/03 | 8.50 | Put | Bond Future | 9.0000 | 20.0000 | 122.222 | 0 | 0 | 0 |
| 2011/09/07 | R203 2011/11/03 | 8.55 | Call | Bond Future | 6,808.0000 | 5,996.0000 | (11.927) | 0 | 0 | 0 |
| 2011/09/07 | R203 2011/11/03 | 8.55 | Put | Bond Future | 7.0000 | 16.0000 | 128.571 | 0 | 0 | 0 |
| 2011/09/07 | R203 2011/11/03 | 8.45 | Call | Bond Future | 6,362.0000 | 5,554.0000 | (12.700) | 0 | 0 | 0 |
| 2011/09/07 | R203 2011/11/03 | 8.45 | Put | Bond Future | 12.0000 | 24.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/02/02 | | | Bond Future | 7.1660 | 7.3490 | 2.554 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R203 2012/02/02 | 8.75 | Call | Bond Future | 7,281.0000 | 6,497.0000 | (10.768) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/02/02 | 8.75 | Put | Bond Future | 171.0000 | 240.0000 | 40.351 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/02/02 | 8.80 | Call | Bond Future | 7,480.0000 | 6,692.0000 | (10.535) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/02/02 | 8.80 | Put | Bond Future | 155.0000 | 221.0000 | 42.581 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/02/02 | 8.70 | Call | Bond Future | 7,082.0000 | 6,304.0000 | (10.986) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/02/02 | 8.70 | Put | Bond Future | 187.0000 | 262.0000 | 40.107 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/05/03 | | | Bond Future | 7.2270 | 7.4220 | 2.698 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R203 2012/05/03 | 8.75 | Call | Bond Future | 7,033.0000 | 6,290.0000 | (10.564) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/05/03 | 8.75 | Put | Bond Future | 453.0000 | 582.0000 | 28.477 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/05/03 | 8.80 | Call | Bond Future | 7,213.0000 | 6,464.0000 | (10.384) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/05/03 | 8.80 | Put | Bond Future | 426.0000 | 549.0000 | 28.873 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/05/03 | 8.70 | Call | Bond Future | 6,854.0000 | 6,119.0000 | (10.724) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/05/03 | 8.70 | Put | Bond Future | 482.0000 | 619.0000 | 28.423 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/08/02 | | | Bond Future | 7.2740 | 7.4780 | 2.805 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R203 2012/08/02 | 8.50 | Call | Bond Future | 6,159.0000 | 5,499.0000 | (10.716) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/08/02 | 8.50 | Put | Bond Future | 1,037.0000 | 1,252.0000 | 20.733 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/08/02 | 8.55 | Call | Bond Future | 6,316.0000 | 5,648.0000 | (10.576) | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/08/02 | 8.55 | Put | Bond Future | 992.0000 | 1,198.0000 | 20.766 | 0 | 0 | 0 |
| 2011/09/07 | R203 2012/08/02 | 8.45 | Call | Bond Future | 6,003.0000 | 5,350.0000 | (10.878) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R203 2012/08/02 | 8.45 | Put | Bond Future | 1,084.0000 | 1,305.0000 | 20.387 | 0 | 0 | 0 |
| 2011/09/07 | R204 2011/11/03 | | | Bond Future | 7.3390 | 7.5020 | 2.221 | 0.0000 | 0.0000 | 2,778 |
| 2011/09/07 | R204 2011/11/03 | 8.75 | Call | Bond Future | 7,540.0000 | 6,645.0000 | (11.870) | 0 | 0 | 0 |
| 2011/09/07 | R204 2011/11/03 | 8.75 | Put | Bond Future | 11.0000 | 23.0000 | 109.091 | 0 | 0 | 0 |
| 2011/09/07 | R204 2011/11/03 | 8.80 | Call | Bond Future | 7,792.0000 | 6,895.0000 | (11.512) | 0 | 0 | 0 |
| 2011/09/07 | R204 2011/11/03 | 8.80 | Put | Bond Future | 9.0000 | 19.0000 | 111.111 | 0 | 0 | 0 |
| 2011/09/07 | R204 2011/11/03 | 8.70 | Call | Bond Future | 7,288.0000 | 6,395.0000 | (12.253) | 0 | 0 | 0 |
| 2011/09/07 | R204 2011/11/03 | 8.70 | Put | Bond Future | 14.0000 | 28.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/02/02 | | | Bond Future | 7.4070 | 7.5810 | 2.349 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R204 2012/02/02 | 9.00 | Call | Bond Future | 8,353.0000 | 7,483.0000 | (10.415) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/02/02 | 9.00 | Put | Bond Future | 160.0000 | 227.0000 | 41.875 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/02/02 | 9.05 | Call | Bond Future | 8,582.0000 | 7,707.0000 | (10.196) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/02/02 | 9.05 | Put | Bond Future | 146.0000 | 207.0000 | 41.781 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/02/02 | 8.95 | Call | Bond Future | 8,125.0000 | 7,261.0000 | (10.634) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/02/02 | 8.95 | Put | Bond Future | 177.0000 | 249.0000 | 40.678 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/05/03 | | | Bond Future | 7.4700 | 7.6540 | 2.463 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R204 2012/05/03 | 8.75 | Call | Bond Future | 7,106.0000 | 6,322.0000 | (11.033) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/05/03 | 8.75 | Put | Bond Future | 666.0000 | 840.0000 | 26.126 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/05/03 | 8.80 | Call | Bond Future | 7,313.0000 | 6,521.0000 | (10.830) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/05/03 | 8.80 | Put | Bond Future | 631.0000 | 797.0000 | 26.307 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/05/03 | 8.70 | Call | Bond Future | 6,906.0000 | 6,131.0000 | (11.222) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/05/03 | 8.70 | Put | Bond Future | 708.0000 | 891.0000 | 25.847 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/08/02 | | | Bond Future | 7.5230 | 7.7140 | 2.539 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R204 2012/08/02 | 8.50 | Call | Bond Future | 6,223.0000 | 5,531.0000 | (11.120) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/08/02 | 8.50 | Put | Bond Future | 1,420.0000 | 1,690.0000 | 19.014 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/08/02 | 8.55 | Call | Bond Future | 6,399.0000 | 5,698.0000 | (10.955) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/08/02 | 8.55 | Put | Bond Future | 1,358.0000 | 1,618.0000 | 19.146 | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/08/02 | 8.45 | Call | Bond Future | 6,049.0000 | 5,366.0000 | (11.291) | 0 | 0 | 0 |
| 2011/09/07 | R204 2012/08/02 | 8.45 | Put | Bond Future | 1,485.0000 | 1,764.0000 | 18.788 | 0 | 0 | 0 |
| 2011/09/07 | R206 2011/11/03 | | | Bond Future | 5.8410 | 5.9950 | 2.637 | 0.0000 | 0.0000 | 12,577 |
| 2011/09/07 | R206 2011/11/03 | 7.75 | Call | Bond Future | 3,855.0000 | 3,537.0000 | (8.249) | 0 | 0 | 0 |
| 2011/09/07 | R206 2011/11/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R206 2011/11/03 | 7.80 | Call | Bond Future | 3,953.0000 | 3,635.0000 | (8.045) | 0 | 0 | 0 |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R206 2011/11/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R206 2011/11/03 | 7.70 | Call | Bond Future | 3,756.0000 | 3,438.0000 | (8.466) | 0 | 0 | 0 |
| 2011/09/07 | R206 2011/11/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/02/02 | | | Bond Future | 5.8290 | 6.0150 | 3.191 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R206 2012/02/02 | 8.00 | Call | Bond Future | 3,906.0000 | 3,567.0000 | (8.679) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/02/02 | 8.00 | Put | Bond Future | 4.0000 | 7.0000 | 75.000 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/02/02 | 8.05 | Call | Bond Future | 3,993.0000 | 3,653.0000 | (8.515) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/02/02 | 8.05 | Put | Bond Future | 3.0000 | 5.0000 | 66.667 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/02/02 | 7.95 | Call | Bond Future | 3,819.0000 | 3,480.0000 | (8.877) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/02/02 | 7.95 | Put | Bond Future | 5.0000 | 8.0000 | 60.000 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/05/03 | | | Bond Future | 5.7900 | 6.0090 | 3.782 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,802.0000 | 2,485.0000 | (11.313) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/05/03 | 7.50 | Put | Bond Future | 87.0000 | 124.0000 | 42.529 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,873.0000 | 2,554.0000 | (11.103) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/05/03 | 7.55 | Put | Bond Future | 81.0000 | 115.0000 | 41.975 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,732.0000 | 2,417.0000 | (11.530) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/05/03 | 7.45 | Put | Bond Future | 95.0000 | 134.0000 | 41.053 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/08/02 | | | Bond Future | 5.6810 | 5.9320 | 4.418 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R206 2012/08/02 | 7.25 | Call | Bond Future | 2,313.0000 | 2,024.0000 | (12.495) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/08/02 | 7.25 | Put | Bond Future | 170.0000 | 228.0000 | 34.118 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/08/02 | 7.30 | Call | Bond Future | 2,370.0000 | 2,079.0000 | (12.278) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/08/02 | 7.30 | Put | Bond Future | 159.0000 | 216.0000 | 35.849 | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/08/02 | 7.20 | Call | Bond Future | 2,255.0000 | 1,970.0000 | (12.639) | 0 | 0 | 0 |
| 2011/09/07 | R206 2012/08/02 | 7.20 | Put | Bond Future | 179.0000 | 241.0000 | 34.637 | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | | | Bond Future | 7.5080 | 7.6850 | 2.357 | 0.0000 | 0.0000 | 8,599 |
| 2011/09/07 | R207 2011/11/03 | 8.75 | Call | Bond Future | 7,113.0000 | 6,091.0000 | (14.368) | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.75 | Put | Bond Future | 29.0000 | 58.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.80 | Call | Bond Future | 7,379.0000 | 6,353.0000 | (13.904) | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.80 | Put | Bond Future | 24.0000 | 48.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.70 | Call | Bond Future | 6,847.0000 | 5,831.0000 | (14.839) | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.70 | Put | Bond Future | 36.0000 | 70.0000 | 94.444 | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 7.90 | Put | Bond Future | 533.0000 | 836.0000 | 56.848 | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 7.90 | Call | Bond Future | 2,841.0000 | 2,093.0000 | (26.329) | 0 | 0 | 2,000 |
| 2011/09/07 | R207 2011/11/03 | 8.15 | Call | Bond Future | 3,999.0000 | 3,123.0000 | (21.905) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R207 2011/11/03 | 8.15 | Put | Bond Future | 254.0000 | 429.0000 | 68.898 | 0 | 0 | 2,000 |
| 2011/09/07 | R207 2011/11/03 | 8.35 | Call | Bond Future | 5,006.0000 | 4,058.0000 | (18.937) | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.35 | Put | Bond Future | 131.0000 | 234.0000 | 78.626 | 0 | 0 | 2,000 |
| 2011/09/07 | R207 2011/11/03 | 7.30 | Put | Bond Future | 2,108.0000 | 2,822.0000 | 33.871 | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 7.30 | Call | Bond Future | 855.0000 | 518.0000 | (39.415) | 0 | 0 | 900 |
| 2011/09/07 | R207 2011/11/03 | 7.75 | Put | Bond Future | 791.0000 | 1,190.0000 | 50.442 | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 7.75 | Call | Bond Future | 2,224.0000 | 1,572.0000 | (29.317) | 0 | 0 | 300 |
| 2011/09/07 | R207 2011/11/03 | 7.95 | Put | Bond Future | 463.0000 | 737.0000 | 59.179 | 0 | 0 | 300 |
| 2011/09/07 | R207 2011/11/03 | 7.95 | Call | Bond Future | 3,061.0000 | 2,284.0000 | (25.384) | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.40 | Call | Bond Future | 5,265.0000 | 4,303.0000 | (18.272) | 0 | 0 | 0 |
| 2011/09/07 | R207 2011/11/03 | 8.40 | Put | Bond Future | 111.0000 | 199.0000 | 79.279 | 0 | 0 | 900 |
| 2011/09/07 | R207 2012/02/02 | | | Bond Future | 7.5740 | 7.7620 | 2.482 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R207 2012/02/02 | 9.00 | Call | Bond Future | 8,145.0000 | 7,171.0000 | (11.958) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/02/02 | 9.00 | Put | Bond Future | 274.0000 | 386.0000 | 40.876 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/02/02 | 9.05 | Call | Bond Future | 8,383.0000 | 7,401.0000 | (11.714) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/02/02 | 9.05 | Put | Bond Future | 251.0000 | 354.0000 | 41.036 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/02/02 | 8.95 | Call | Bond Future | 7,908.0000 | 6,943.0000 | (12.203) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/02/02 | 8.95 | Put | Bond Future | 299.0000 | 420.0000 | 40.468 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/05/03 | | | Bond Future | 7.6380 | 7.8350 | 2.579 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R207 2012/05/03 | 8.75 | Call | Bond Future | 7,024.0000 | 6,165.0000 | (12.229) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/05/03 | 8.75 | Put | Bond Future | 979.0000 | 1,226.0000 | 25.230 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/05/03 | 8.80 | Call | Bond Future | 7,231.0000 | 6,361.0000 | (12.032) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/05/03 | 8.80 | Put | Bond Future | 925.0000 | 1,162.0000 | 25.622 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/05/03 | 8.70 | Call | Bond Future | 6,814.0000 | 5,965.0000 | (12.460) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/05/03 | 8.70 | Put | Bond Future | 1,031.0000 | 1,288.0000 | 24.927 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/08/02 | | | Bond Future | 7.6940 | 7.8980 | 2.651 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R207 2012/08/02 | 8.75 | Call | Bond Future | 7,030.0000 | 6,212.0000 | (11.636) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/08/02 | 8.75 | Put | Bond Future | 1,432.0000 | 1,728.0000 | 20.670 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/08/02 | 8.80 | Call | Bond Future | 7,222.0000 | 6,394.0000 | (11.465) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/08/02 | 8.80 | Put | Bond Future | 1,370.0000 | 1,655.0000 | 20.803 | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/08/02 | 8.70 | Call | Bond Future | 6,840.0000 | 6,032.0000 | (11.813) | 0 | 0 | 0 |
| 2011/09/07 | R207 2012/08/02 | 8.70 | Put | Bond Future | 1,498.0000 | 1,804.0000 | 20.427 | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | | | Bond Future | 7.5460 | 7.7220 | 2.332 | 0.0000 | 0.0000 | 7,108 |
| 2011/09/07 | R208 2011/11/03 | 8.75 | Call | Bond Future | 7,382.0000 | 6,296.0000 | (14.711) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/09/07 | R208 2011/11/03 | 8.75 | Put | Bond Future | 36.0000 | 72.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 8.80 | Call | Bond Future | 7,665.0000 | 6,573.0000 | (14.247) | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 8.80 | Put | Bond Future | 30.0000 | 60.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 8.70 | Call | Bond Future | 7,100.0000 | 6,020.0000 | (15.211) | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 8.70 | Put | Bond Future | 44.0000 | 86.0000 | 95.455 | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 7.95 | Put | Bond Future | 538.0000 | 849.0000 | 57.807 | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 7.95 | Call | Bond Future | 3,087.0000 | 2,277.0000 | (26.239) | 0 | 0 | 1,995 |
| 2011/09/07 | R208 2011/11/03 | 8.20 | Put | Bond Future | 254.0000 | 432.0000 | 70.079 | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 8.20 | Call | Bond Future | 4,338.0000 | 3,394.0000 | (21.761) | 0 | 0 | 665 |
| 2011/09/07 | R208 2011/11/03 | 8.40 | Call | Bond Future | 5,419.0000 | 4,402.0000 | (18.767) | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 8.40 | Put | Bond Future | 132.0000 | 236.0000 | 78.788 | 0 | 0 | 665 |
| 2011/09/07 | R208 2011/11/03 | 8.90 | Call | Bond Future | 8,230.0000 | 7,129.0000 | (13.378) | 0 | 0 | 0 |
| 2011/09/07 | R208 2011/11/03 | 8.90 | Put | Bond Future | 21.0000 | 41.0000 | 95.238 | 0 | 0 | 1,995 |
| 2011/09/07 | R208 2012/02/02 | | | Bond Future | 7.6070 | 7.7920 | 2.432 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R208 2012/02/02 | 9.00 | Call | Bond Future | 8,573.0000 | 7,546.0000 | (11.979) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/02/02 | 9.00 | Put | Bond Future | 321.0000 | 446.0000 | 38.941 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/02/02 | 9.05 | Call | Bond Future | 8,825.0000 | 7,790.0000 | (11.728) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/02/02 | 9.05 | Put | Bond Future | 295.0000 | 411.0000 | 39.322 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/02/02 | 8.95 | Call | Bond Future | 8,321.0000 | 7,303.0000 | (12.234) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/02/02 | 8.95 | Put | Bond Future | 349.0000 | 483.0000 | 38.395 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/05/03 | | | Bond Future | 7.6640 | 7.8570 | 2.518 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R208 2012/05/03 | 9.00 | Call | Bond Future | 8,506.0000 | 7,535.0000 | (11.415) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/05/03 | 9.00 | Put | Bond Future | 746.0000 | 949.0000 | 27.212 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/05/03 | 9.05 | Call | Bond Future | 8,738.0000 | 7,758.0000 | (11.215) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/05/03 | 9.05 | Put | Bond Future | 703.0000 | 897.0000 | 27.596 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/05/03 | 8.95 | Call | Bond Future | 8,275.0000 | 7,314.0000 | (11.613) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/05/03 | 8.95 | Put | Bond Future | 790.0000 | 1,003.0000 | 26.962 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/08/02 | | | Bond Future | 7.7120 | 7.9120 | 2.593 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R208 2012/08/02 | 8.75 | Call | Bond Future | 7,515.0000 | 6,641.0000 | (11.630) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,546.0000 | 1,861.0000 | 20.375 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/08/02 | 8.80 | Call | Bond Future | 7,724.0000 | 6,839.0000 | (11.458) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/08/02 | 8.80 | Put | Bond Future | 1,479.0000 | 1,783.0000 | 20.554 | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/08/02 | 8.70 | Call | Bond Future | 7,308.0000 | 6,445.0000 | (11.809) | 0 | 0 | 0 |
| 2011/09/07 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,615.0000 | 1,941.0000 | 20.186 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/09/07 | R209 2011/11/03 | | | Bond Future | 7.9830 | 8.1470 | 2.054 | 0.0000 | 0.0000 | 1,383 |
| 2011/09/07 | R209 2011/11/03 | 8.75 | Call | Bond Future | 6,815.0000 | 5,520.0000 | (19.002) | 0 | 0 | 0 |
| 2011/09/07 | R209 2011/11/03 | 8.75 | Put | Bond Future | 272.0000 | 450.0000 | 65.441 | 0 | 0 | 0 |
| 2011/09/07 | R209 2011/11/03 | 8.80 | Call | Bond Future | 7,172.0000 | 5,854.0000 | (18.377) | 0 | 0 | 0 |
| 2011/09/07 | R209 2011/11/03 | 8.80 | Put | Bond Future | 232.0000 | 387.0000 | 66.810 | 0 | 0 | 0 |
| 2011/09/07 | R209 2011/11/03 | 8.70 | Call | Bond Future | 6,461.0000 | 5,190.0000 | (19.672) | 0 | 0 | 0 |
| 2011/09/07 | R209 2011/11/03 | 8.70 | Put | Bond Future | 319.0000 | 521.0000 | 63.323 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/02/02 | | | Bond Future | 8.0290 | 8.1990 | 2.117 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R209 2012/02/02 | 9.00 | Call | Bond Future | 8,949.0000 | 7,716.0000 | (13.778) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/02/02 | 9.00 | Put | Bond Future | 885.0000 | 1,162.0000 | 31.299 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/02/02 | 9.05 | Call | Bond Future | 9,262.0000 | 8,012.0000 | (13.496) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/02/02 | 9.05 | Put | Bond Future | 817.0000 | 1,078.0000 | 31.946 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/02/02 | 8.95 | Call | Bond Future | 8,639.0000 | 7,424.0000 | (14.064) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/02/02 | 8.95 | Put | Bond Future | 958.0000 | 1,254.0000 | 30.898 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/05/03 | | | Bond Future | 8.0720 | 8.2460 | 2.156 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R209 2012/05/03 | 9.00 | Call | Bond Future | 9,313.0000 | 8,150.0000 | (12.488) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,650.0000 | 2,017.0000 | 22.242 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/05/03 | 9.05 | Call | Bond Future | 9,600.0000 | 8,421.0000 | (12.281) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,557.0000 | 1,908.0000 | 22.543 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/05/03 | 8.95 | Call | Bond Future | 9,029.0000 | 7,883.0000 | (12.692) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,749.0000 | 2,133.0000 | 21.955 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/08/02 | | | Bond Future | 8.1100 | 8.2870 | 2.182 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R209 2012/08/02 | 9.25 | Call | Bond Future | 11,150.0000 | 9,966.0000 | (10.619) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/08/02 | 9.25 | Put | Bond Future | 1,973.0000 | 2,332.0000 | 18.196 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/08/02 | 9.30 | Call | Bond Future | 11,425.0000 | 10,229.0000 | (10.468) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/08/02 | 9.30 | Put | Bond Future | 1,884.0000 | 2,231.0000 | 18.418 | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/08/02 | 9.20 | Call | Bond Future | 10,875.0000 | 9,706.0000 | (10.749) | 0 | 0 | 0 |
| 2011/09/07 | R209 2012/08/02 | 9.20 | Put | Bond Future | 2,065.0000 | 2,439.0000 | 18.111 | 0 | 0 | 0 |
| 2011/09/07 | R210 2011/11/03 | | | Bond Future | 137.6317 | 137.6137 | (0.013) | 0.0000 | 0.0000 | 600 |
| 2011/09/07 | R210 2011/11/03 | 131.00 | Call | Bond Future | 6,632.0000 | 6,614.0000 | (0.271) | 0 | 0 | 0 |
| 2011/09/07 | R210 2011/11/03 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R210 2011/11/03 | 131.05 | Call | Bond Future | 6,582.0000 | 6,564.0000 | (0.273) | 0 | 0 | 0 |
| 2011/09/07 | R210 2011/11/03 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R210 2011/11/03 | 130.95 | Call | Bond Future | 6,682.0000 | 6,664.0000 | (0.269) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R210 2011/11/03 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R211 2011/11/03 | | | Bond Future | 112.9213 | 113.0692 | 0.131 | 0.0000 | 0.0000 | 529 |
| 2011/09/07 | R211 2011/11/03 | 1.25 | Call | Bond Future | 111,671.0000 | 111,819.0000 | 0.133 | 0 | 0 | 0 |
| 2011/09/07 | R211 2011/11/03 | 1.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R211 2011/11/03 | 1.30 | Call | Bond Future | 111,621.0000 | 111,769.0000 | 0.133 | 0 | 0 | 0 |
| 2011/09/07 | R211 2011/11/03 | 1.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R211 2011/11/03 | 1.20 | Call | Bond Future | 111,721.0000 | 111,869.0000 | 0.132 | 0 | 0 | 0 |
| 2011/09/07 | R211 2011/11/03 | 1.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R211 2012/02/02 | | | Bond Future | 113.2311 | 113.3598 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R211 2012/02/02 | 110.50 | Call | Bond Future | 2,731.0000 | 2,860.0000 | 4.724 | 0 | 0 | 0 |
| 2011/09/07 | R211 2012/02/02 | 110.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R211 2012/02/02 | 110.55 | Call | Bond Future | 2,681.0000 | 2,810.0000 | 4.812 | 0 | 0 | 0 |
| 2011/09/07 | R211 2012/02/02 | 110.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R211 2012/02/02 | 110.45 | Call | Bond Future | 2,781.0000 | 2,910.0000 | 4.639 | 0 | 0 | 0 |
| 2011/09/07 | R211 2012/02/02 | 110.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R212 2011/11/03 | | | Bond Future | 111.5207 | 111.7069 | 0.167 | 0.0000 | 0.0000 | 2,667 |
| 2011/09/07 | R212 2011/11/03 | 2.50 | Call | Bond Future | 109,021.0000 | 109,207.0000 | 0.171 | 0 | 0 | 0 |
| 2011/09/07 | R212 2011/11/03 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R212 2011/11/03 | 2.55 | Call | Bond Future | 108,971.0000 | 109,157.0000 | 0.171 | 0 | 0 | 0 |
| 2011/09/07 | R212 2011/11/03 | 2.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R212 2011/11/03 | 2.45 | Call | Bond Future | 109,071.0000 | 109,257.0000 | 0.171 | 0 | 0 | 0 |
| 2011/09/07 | R212 2011/11/03 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R212 2012/02/02 | | | Bond Future | 111.6794 | 111.8473 | 0.150 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R212 2012/02/02 | 108.50 | Call | Bond Future | 3,179.0000 | 3,347.0000 | 5.285 | 0 | 0 | 0 |
| 2011/09/07 | R212 2012/02/02 | 108.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R212 2012/02/02 | 108.55 | Call | Bond Future | 3,129.0000 | 3,297.0000 | 5.369 | 0 | 0 | 0 |
| 2011/09/07 | R212 2012/02/02 | 108.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R212 2012/02/02 | 108.45 | Call | Bond Future | 3,229.0000 | 3,397.0000 | 5.203 | 0 | 0 | 0 |
| 2011/09/07 | R212 2012/02/02 | 108.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2011/11/03 | | | Bond Future | 8.0130 | 8.1870 | 2.171 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R213 2011/11/03 | 8.75 | Call | Bond Future | 6,306.0000 | 4,755.0000 | (24.596) | 0 | 0 | 0 |
| 2011/09/07 | R213 2011/11/03 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2011/11/03 | 8.80 | Call | Bond Future | 6,709.0000 | 5,159.0000 | (23.103) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/09/07 | R213 2011/11/03 | 8.80 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2011/11/03 | 8.70 | Call | Bond Future | 5,899.0000 | 4,348.0000 | (26.293) | 0 | 0 | 0 |
| 2011/09/07 | R213 2011/11/03 | 8.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/02/02 | | | Bond Future | 8.0680 | 8.2490 | 2.243 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R213 2012/02/02 | 9.00 | Call | Bond Future | 7,766.0000 | 6,175.0000 | (20.487) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/02/02 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/02/02 | 9.05 | Call | Bond Future | 8,154.0000 | 6,563.0000 | (19.512) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/02/02 | 9.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/02/02 | 8.95 | Call | Bond Future | 7,376.0000 | 5,784.0000 | (21.584) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/02/02 | 8.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/05/03 | | | Bond Future | 8.1160 | 8.3020 | 2.292 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R213 2012/05/03 | 9.25 | Call | Bond Future | 9,215.0000 | 7,599.0000 | (17.537) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/05/03 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/05/03 | 9.30 | Call | Bond Future | 9,589.0000 | 7,972.0000 | (16.863) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/05/03 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/05/03 | 9.20 | Call | Bond Future | 8,840.0000 | 7,224.0000 | (18.281) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/05/03 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/08/02 | | | Bond Future | 8.1570 | 8.3470 | 2.329 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | R213 2012/08/02 | 9.25 | Call | Bond Future | 8,817.0000 | 7,184.0000 | (18.521) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/08/02 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/08/02 | 9.30 | Call | Bond Future | 9,189.0000 | 7,556.0000 | (17.771) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/08/02 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/08/02 | 9.20 | Call | Bond Future | 8,443.0000 | 6,810.0000 | (19.341) | 0 | 0 | 0 |
| 2011/09/07 | R213 2012/08/02 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ02 2011/11/03 | | | Bond Future | 0.0050 | 0.0050 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | RZ02 2011/11/03 | 1.00 | Call | Bond Future | 27,590.0000 | 27,590.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ02 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ02 2011/11/03 | 1.05 | Call | Bond Future | 28,834.0000 | 28,834.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ02 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ02 2011/11/03 | 0.95 | Call | Bond Future | 26,333.0000 | 26,333.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ02 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ11 2011/11/03 | | | Bond Future | 0.7760 | 0.7700 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | RZ11 2011/11/03 | 1.00 | Call | Bond Future | 1,226.0000 | 1,226.0000 | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2011/09/07 | RZ11 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ11 2011/11/03 | 1.05 | Call | Bond Future | 1,491.0000 | 1,491.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ11 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ11 2011/11/03 | 0.95 | Call | Bond Future | 961.0000 | 961.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ11 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ12 2011/11/03 | | | Bond Future | 1.9230 | 1.9190 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | RZ12 2011/11/03 | 2.00 | Call | Bond Future | 778.0000 | 778.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ12 2011/11/03 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ12 2011/11/03 | 2.05 | Call | Bond Future | 1,255.0000 | 1,255.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ12 2011/11/03 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ12 2011/11/03 | 1.95 | Call | Bond Future | 298.0000 | 298.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | RZ12 2011/11/03 | 1.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/09/07 | TRT1 2011/11/03 | | | Index Future | 362.3640 | 364.0240 | 0.458 | 0.0000 | 0.0000 | 0 |
| 2011/09/07 | TRT1 2012/02/02 | | | Index Future | 367.2150 | 368.9020 | 0.459 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 281323.00 |