



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/11/2011

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/04 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/04 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | AL7T 2012/02/02 | | | Index Future | 412.8830 | 414.0690 | 0.287 | 0.0000 | 0.0000 | 16 |
| 2011/11/04 | AL7T 2012/05/03 | | | Index Future | 418.8540 | 419.9620 | 0.265 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | ALBI 2012/02/02 | | | Index Future | 376.3670 | 377.7740 | 0.374 | 0.0000 | 0.0000 | 1,044 |
| 2011/11/04 | ALBI 2012/05/03 | | | Index Future | 381.8100 | 383.1510 | 0.351 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/11/04 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | CAAK 2011/12/19 | | | Can-Do Future | 0.0723 | 0.0818 | 13.140 | 0.0000 | 0.0000 | 12,659 |
| 2011/11/04 | CAAL 2011/12/19 | | | Can-Do Future | 0.0766 | 0.0816 | 6.527 | 0.0000 | 0.0000 | 18,519 |
| 2011/11/04 | CAAM 2011/12/19 | | | Can-Do Future | 0.2019 | 0.1944 | (3.715) | 0.0000 | 0.0000 | 12,423 |
| 2011/11/04 | CAAN 2012/03/30 | | | Can-Do Future | 0.3552 | 0.3565 | 0.366 | 0.0000 | 0.0000 | 100,000 |
| 2011/11/04 | CAAO 2012/03/30 | | | Can-Do Future | 0.1683 | 0.1593 | (5.348) | 0.0000 | 0.0000 | 100,000 |
| 2011/11/04 | CAAP 2011/12/19 | | | Can-Do Future | 0.2283 | 0.2213 | (3.066) | 0.0000 | 0.0000 | 12,346 |
| 2011/11/04 | CAAR 2011/12/19 | | | Can-Do Future | 0.0766 | 0.0839 | 9.530 | 0.0000 | 0.0000 | 18,750 |
| 2011/11/04 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | CRD1 2012/02/02 | | | Index Future | 167.2950 | 167.8020 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | GOVI 2012/02/02 | | | GOVI | 377.7740 | 379.1290 | 0.359 | 0.0000 | 0.0000 | 155 |
| 2011/11/04 | GOVI 2012/02/02 | 369.00 | Call | GOVI | 87,740.0000 | 101,290.0000 | 15.443 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/02/02 | 369.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/02/02 | 369.01 | Call | GOVI | 87,640.0000 | 101,190.0000 | 15.461 | 0 | 0 | 0 |

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| 2011/11/04 | GOVI 2012/02/02 | 369.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/02/02 | 368.99 | Call | GOVI | 87,840.0000 | 101,390.0000 | 15.426 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/02/02 | 368.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/05/03 | | | GOVI | 383.2380 | 384.5240 | 0.336 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 12,380.0000 | 25,240.0000 | 103.877 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 12,280.0000 | 25,140.0000 | 104.723 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 12,480.0000 | 25,340.0000 | 103.045 | 0 | 0 | 0 |
| 2011/11/04 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | IGOV 2012/02/02 | | | Index Future | 162.5200 | 163.2150 | 0.428 | 0.0000 | 0.0000 | 103 |
| 2011/11/04 | IGOV 2012/05/03 | | | Index Future | 164.8700 | 165.5370 | 0.405 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | ILBI 2012/02/02 | | | Index Future | 440.3170 | 440.3110 | (0.001) | 0.0000 | 0.0000 | 88 |
| 2011/11/04 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | JBAF 2011/11/16 | | | Jibar Tradeable Future | 5.5100 | 5.4550 | (0.998) | 0.0000 | 0.0000 | 1,700 |
| 2011/11/04 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.4000 | 5.3550 | (0.833) | 0.0000 | 0.0000 | 5,541 |
| 2011/11/04 | JBAF 2012/01/18 | | | Jibar Tradeable Future | 5.3400 | 5.2850 | (1.030) | 0.0000 | 0.0000 | 200 |
| 2011/11/04 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.2700 | 5.2050 | (1.233) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.2300 | 5.1700 | (1.147) | 0.0000 | 0.0000 | 1,340 |
| 2011/11/04 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.2000 | 5.1450 | (1.058) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.2000 | 5.1400 | (1.154) | 0.0000 | 0.0000 | 2,890 |

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| 2011/11/04 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.2900 | 5.2200 | (1.323) | 0.0000 | 0.0000 | 44,760 |
| 2011/11/04 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.4400 | 5.3700 | (1.287) | 0.0000 | 0.0000 | 990 |
| 2011/11/04 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 5.6500 | 5.5800 | (1.239) | 0.0000 | 0.0000 | 790 |
| 2011/11/04 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 5.9000 | 5.8200 | (1.356) | 0.0000 | 0.0000 | 1,250 |
| 2011/11/04 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.1500 | 6.0850 | (1.057) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | JN02 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | JN02 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN02 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN02 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN02 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN02 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN02 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN05 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | JN05 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN05 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN05 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN05 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN05 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN05 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN10 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | JN10 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN10 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN10 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN10 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN10 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | JN10 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | OTH1 2012/02/02 | | | Index Future | 368.5030 | 370.1740 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R157 2011/11/03 | | | Bond Future | 6.5910 | 6.6000 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R157 2012/02/02 | | | Bond Future | 6.5920 | 6.5050 | (1.320) | 0.0000 | 0.0000 | 15,280 |
| 2011/11/04 | R157 2012/02/02 | 8.50 | Call | Bond Future | 6,609.0000 | 6,918.0000 | 4.675 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 8.50 | Put | Bond Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |

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| 2011/11/04 | R157 2012/02/02 | 8.55 | Call | Bond Future | 6,774.0000 | 7,083.0000 | 4.562 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 8.55 | Put | Bond Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 8.45 | Call | Bond Future | 6,444.0000 | 6,752.0000 | 4.780 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 8.45 | Put | Bond Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 6.55 | Call | Bond Future | 891.0000 | 1,044.0000 | 17.172 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 6.55 | Put | Bond Future | 1,042.0000 | 882.0000 | (15.355) | 0 | 0 | 130 |
| 2011/11/04 | R157 2012/02/02 | 6.00 | Put | Bond Future | 2,332.0000 | 2,074.0000 | (11.063) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 6.00 | Call | Bond Future | 188.0000 | 242.0000 | 28.723 | 0 | 0 | 130 |
| 2011/11/04 | R157 2012/02/02 | 7.05 | Call | Bond Future | 2,059.0000 | 2,289.0000 | 11.170 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 7.05 | Put | Bond Future | 433.0000 | 350.0000 | (19.169) | 0 | 0 | 130 |
| 2011/11/04 | R157 2012/02/02 | 6.25 | Put | Bond Future | 1,660.0000 | 1,444.0000 | (13.012) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 6.25 | Call | Bond Future | 427.0000 | 523.0000 | 22.482 | 0 | 0 | 3,960 |
| 2011/11/04 | R157 2012/02/02 | 6.45 | Put | Bond Future | 1,225.0000 | 1,046.0000 | (14.612) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 6.45 | Call | Bond Future | 715.0000 | 848.0000 | 18.601 | 0 | 0 | 1,320 |
| 2011/11/04 | R157 2012/02/02 | 6.65 | Call | Bond Future | 1,089.0000 | 1,259.0000 | 15.611 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 6.65 | Put | Bond Future | 881.0000 | 739.0000 | (16.118) | 0 | 0 | 1,320 |
| 2011/11/04 | R157 2012/02/02 | 7.20 | Call | Bond Future | 2,478.0000 | 2,726.0000 | 10.008 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/02/02 | 7.20 | Put | Bond Future | 325.0000 | 261.0000 | (19.692) | 0 | 0 | 3,960 |
| 2011/11/04 | R157 2012/05/03 | | | Bond Future | 6.6580 | 6.5720 | (1.292) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R157 2012/05/03 | 8.25 | Call | Bond Future | 5,366.0000 | 5,623.0000 | 4.789 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/05/03 | 8.25 | Put | Bond Future | 208.0000 | 178.0000 | (14.423) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,506.0000 | 5,766.0000 | 4.722 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/05/03 | 8.30 | Put | Bond Future | 191.0000 | 164.0000 | (14.136) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/05/03 | 8.20 | Call | Bond Future | 5,226.0000 | 5,481.0000 | 4.879 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/05/03 | 8.20 | Put | Bond Future | 226.0000 | 194.0000 | (14.159) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/08/02 | | | Bond Future | 6.7310 | 6.6510 | (1.189) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R157 2012/08/02 | 8.00 | Call | Bond Future | 4,474.0000 | 4,667.0000 | 4.314 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/08/02 | 8.00 | Put | Bond Future | 645.0000 | 592.0000 | (8.217) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/08/02 | 8.05 | Call | Bond Future | 4,589.0000 | 4,783.0000 | 4.228 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/08/02 | 8.05 | Put | Bond Future | 613.0000 | 560.0000 | (8.646) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/08/02 | 7.95 | Call | Bond Future | 4,361.0000 | 4,551.0000 | 4.357 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/08/02 | 7.95 | Put | Bond Future | 680.0000 | 623.0000 | (8.382) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/11/01 | | | Bond Future | 6.8190 | 6.7440 | (1.100) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R157 2012/11/01 | 7.00 | Call | Bond Future | 2,187.0000 | 2,303.0000 | 5.304 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,676.0000 | 1,580.0000 | (5.728) | 0 | 0 | 0 |

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| 2011/11/04 | R157 2012/11/01 | 7.05 | Call | Bond Future | 2,280.0000 | 2,399.0000 | 5.219 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,629.0000 | 1,535.0000 | (5.770) | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/11/01 | 6.95 | Call | Bond Future | 2,095.0000 | 2,209.0000 | 5.442 | 0 | 0 | 0 |
| 2011/11/04 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,725.0000 | 1,627.0000 | (5.681) | 0 | 0 | 0 |
| 2011/11/04 | R186 2011/11/03 | | | Bond Future | 8.3610 | 8.3750 | 0.167 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R186 2012/02/02 | | | Bond Future | 8.4280 | 8.3550 | (0.866) | 0.0000 | 0.0000 | 24,262 |
| 2011/11/04 | R186 2012/02/02 | 9.00 | Call | Bond Future | 7,006.0000 | 7,493.0000 | 6.951 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 9.00 | Put | Bond Future | 1,789.0000 | 1,585.0000 | (11.403) | 0 | 0 | 100 |
| 2011/11/04 | R186 2012/02/02 | 9.05 | Call | Bond Future | 7,331.0000 | 7,829.0000 | 6.793 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 9.05 | Put | Bond Future | 1,674.0000 | 1,481.0000 | (11.529) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 8.95 | Call | Bond Future | 6,684.0000 | 7,161.0000 | 7.136 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 8.95 | Put | Bond Future | 1,910.0000 | 1,696.0000 | (11.204) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 7.75 | Put | Bond Future | 7,762.0000 | 7,226.0000 | (6.905) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 7.75 | Call | Bond Future | 1,113.0000 | 1,268.0000 | 13.926 | 0 | 0 | 6,000 |
| 2011/11/04 | R186 2012/02/02 | 6.75 | Put | Bond Future | 17,537.0000 | 16,859.0000 | (3.866) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 6.75 | Call | Bond Future | 61.0000 | 74.0000 | 21.311 | 0 | 0 | 6,000 |
| 2011/11/04 | R186 2012/02/02 | 8.00 | Put | Bond Future | 5,995.0000 | 5,527.0000 | (7.807) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 8.00 | Call | Bond Future | 1,859.0000 | 2,082.0000 | 11.996 | 0 | 0 | 100 |
| 2011/11/04 | R186 2012/02/02 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 13.25 | Call | Bond Future | 35,066.0000 | 35,757.0000 | 1.971 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 98.00 | Call | Bond Future | 106,840.0000 | 107,531.0000 | 0.647 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/02/02 | 98.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/05/03 | | | Bond Future | 8.5080 | 8.4360 | (0.846) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R186 2012/05/03 | 9.00 | Call | Bond Future | 7,530.0000 | 7,963.0000 | 5.750 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/05/03 | 9.00 | Put | Bond Future | 3,106.0000 | 2,871.0000 | (7.566) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/05/03 | 9.05 | Call | Bond Future | 7,827.0000 | 8,269.0000 | 5.647 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/05/03 | 9.05 | Put | Bond Future | 2,967.0000 | 2,741.0000 | (7.617) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/05/03 | 8.95 | Call | Bond Future | 7,236.0000 | 7,660.0000 | 5.860 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/05/03 | 8.95 | Put | Bond Future | 3,250.0000 | 3,006.0000 | (7.508) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/08/02 | | | Bond Future | 8.5920 | 8.5210 | (0.826) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R186 2012/08/02 | 8.75 | Call | Bond Future | 6,710.0000 | 7,069.0000 | 5.350 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/08/02 | 8.75 | Put | Bond Future | 5,290.0000 | 5,003.0000 | (5.425) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/08/02 | 8.80 | Call | Bond Future | 6,975.0000 | 7,341.0000 | 5.247 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/08/02 | 8.80 | Put | Bond Future | 5,111.0000 | 4,831.0000 | (5.478) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/04 | R186 2012/08/02 | 8.70 | Call | Bond Future | 6,450.0000 | 6,801.0000 | 5.442 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/08/02 | 8.70 | Put | Bond Future | 5,477.0000 | 5,181.0000 | (5.404) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/11/01 | | | Bond Future | 8.6780 | 8.6090 | (0.795) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R186 2012/11/01 | 8.75 | Call | Bond Future | 7,184.0000 | 7,513.0000 | 4.580 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/11/01 | 8.75 | Put | Bond Future | 6,547.0000 | 6,260.0000 | (4.384) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/11/01 | 8.80 | Call | Bond Future | 7,439.0000 | 7,775.0000 | 4.517 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/11/01 | 8.80 | Put | Bond Future | 6,362.0000 | 6,082.0000 | (4.401) | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/11/01 | 8.70 | Call | Bond Future | 6,932.0000 | 7,255.0000 | 4.660 | 0 | 0 | 0 |
| 2011/11/04 | R186 2012/11/01 | 8.70 | Put | Bond Future | 6,737.0000 | 6,444.0000 | (4.349) | 0 | 0 | 0 |
| 2011/11/04 | R189 2011/11/03 | | | Bond Future | 215.6967 | 215.6751 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R189 2012/02/02 | | | Bond Future | 218.8296 | 218.9235 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R189 2012/02/02 | 218.00 | Call | Bond Future | 830.0000 | 923.0000 | 11.205 | 0 | 0 | 0 |
| 2011/11/04 | R189 2012/02/02 | 218.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R189 2012/02/02 | 218.05 | Call | Bond Future | 780.0000 | 873.0000 | 11.923 | 0 | 0 | 0 |
| 2011/11/04 | R189 2012/02/02 | 218.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R189 2012/02/02 | 217.95 | Call | Bond Future | 880.0000 | 973.0000 | 10.568 | 0 | 0 | 0 |
| 2011/11/04 | R189 2012/02/02 | 217.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R197 2011/11/03 | | | Bond Future | 242.7810 | 242.7721 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R197 2012/02/02 | | | Bond Future | 241.1040 | 242.2228 | 0.464 | 0.0000 | 0.0000 | 418 |
| 2011/11/04 | R197 2012/02/02 | 237.00 | Call | Bond Future | 4,104.0000 | 5,223.0000 | 27.266 | 0 | 0 | 0 |
| 2011/11/04 | R197 2012/02/02 | 237.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R197 2012/02/02 | 237.05 | Call | Bond Future | 4,054.0000 | 5,173.0000 | 27.602 | 0 | 0 | 0 |
| 2011/11/04 | R197 2012/02/02 | 237.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R197 2012/02/02 | 236.95 | Call | Bond Future | 4,154.0000 | 5,273.0000 | 26.938 | 0 | 0 | 0 |
| 2011/11/04 | R197 2012/02/02 | 236.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R201 2011/11/03 | | | Bond Future | 6.1900 | 6.2000 | 0.162 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R201 2012/02/02 | | | Bond Future | 6.1340 | 6.0570 | (1.255) | 0.0000 | 0.0000 | 3,124 |
| 2011/11/04 | R201 2012/02/02 | 8.25 | Call | Bond Future | 5,539.0000 | 5,747.0000 | 3.755 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/02/02 | 8.25 | Put | Bond Future | 2.0000 | 2.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/02/02 | 8.30 | Call | Bond Future | 5,665.0000 | 5,873.0000 | 3.672 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/02/02 | 8.30 | Put | Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/02/02 | 8.20 | Call | Bond Future | 5,413.0000 | 5,621.0000 | 3.843 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/02/02 | 8.20 | Put | Bond Future | 3.0000 | 2.0000 | (33.333) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/04 | R201 2012/05/03 | | | Bond Future | 6.1630 | 6.0880 | (1.217) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,950.0000 | 4,121.0000 | 4.329 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/05/03 | 7.75 | Put | Bond Future | 105.0000 | 90.0000 | (14.286) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,059.0000 | 4,231.0000 | 4.237 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/05/03 | 7.80 | Put | Bond Future | 96.0000 | 82.0000 | (14.583) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,842.0000 | 4,012.0000 | 4.425 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/05/03 | 7.70 | Put | Bond Future | 116.0000 | 100.0000 | (13.793) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/08/02 | | | Bond Future | 6.1970 | 6.1310 | (1.065) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,239.0000 | 3,359.0000 | 3.705 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/08/02 | 7.50 | Put | Bond Future | 355.0000 | 327.0000 | (7.887) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,327.0000 | 3,448.0000 | 3.637 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/08/02 | 7.55 | Put | Bond Future | 335.0000 | 307.0000 | (8.358) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,153.0000 | 3,271.0000 | 3.742 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/08/02 | 7.45 | Put | Bond Future | 378.0000 | 347.0000 | (8.201) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/11/01 | | | Bond Future | 6.2340 | 6.1760 | (0.930) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,500.0000 | 1,567.0000 | 4.467 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/11/01 | 6.50 | Put | Bond Future | 963.0000 | 913.0000 | (5.192) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,568.0000 | 1,636.0000 | 4.337 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/11/01 | 6.55 | Put | Bond Future | 931.0000 | 882.0000 | (5.263) | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,432.0000 | 1,497.0000 | 4.539 | 0 | 0 | 0 |
| 2011/11/04 | R201 2012/11/01 | 6.45 | Put | Bond Future | 996.0000 | 944.0000 | (5.221) | 0 | 0 | 0 |
| 2011/11/04 | R202 2011/11/03 | | | Bond Future | 175.9409 | 175.9354 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R202 2012/02/02 | | | Bond Future | 175.7046 | 176.8184 | 0.634 | 0.0000 | 0.0000 | 34,606 |
| 2011/11/04 | R202 2012/02/02 | 177.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R202 2012/02/02 | 177.00 | Put | Bond Future | 1,295.0000 | 182.0000 | (85.946) | 0 | 0 | 0 |
| 2011/11/04 | R202 2012/02/02 | 177.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R202 2012/02/02 | 177.05 | Put | Bond Future | 1,345.0000 | 232.0000 | (82.751) | 0 | 0 | 0 |
| 2011/11/04 | R202 2012/02/02 | 176.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R202 2012/02/02 | 176.95 | Put | Bond Future | 1,245.0000 | 132.0000 | (89.398) | 0 | 0 | 0 |
| 2011/11/04 | R203 2011/11/03 | | | Bond Future | 7.3610 | 7.3600 | (0.014) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R203 2012/02/02 | | | Bond Future | 7.3790 | 7.2780 | (1.369) | 0.0000 | 0.0000 | 2,511 |
| 2011/11/04 | R203 2012/02/02 | 8.75 | Call | Bond Future | 6,320.0000 | 6,747.0000 | 6.756 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 8.75 | Put | Bond Future | 202.0000 | 160.0000 | (20.792) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/04 | R203 2012/02/02 | 8.80 | Call | Bond Future | 6,515.0000 | 6,945.0000 | 6.600 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 8.80 | Put | Bond Future | 183.0000 | 144.0000 | (21.311) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 8.70 | Call | Bond Future | 6,127.0000 | 6,550.0000 | 6.904 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 8.70 | Put | Bond Future | 225.0000 | 178.0000 | (20.889) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 6.95 | Put | Bond Future | 2,727.0000 | 2,402.0000 | (11.918) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 6.95 | Call | Bond Future | 716.0000 | 861.0000 | 20.251 | 0 | 0 | 2,640 |
| 2011/11/04 | R203 2012/02/02 | 7.20 | Put | Bond Future | 2,019.0000 | 1,751.0000 | (13.274) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 7.20 | Call | Bond Future | 1,186.0000 | 1,387.0000 | 16.948 | 0 | 0 | 880 |
| 2011/11/04 | R203 2012/02/02 | 7.35 | Call | Bond Future | 1,534.0000 | 1,768.0000 | 15.254 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 7.35 | Put | Bond Future | 1,668.0000 | 1,433.0000 | (14.089) | 0 | 0 | 880 |
| 2011/11/04 | R203 2012/02/02 | 7.95 | Call | Bond Future | 3,339.0000 | 3,683.0000 | 10.302 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/02/02 | 7.95 | Put | Bond Future | 735.0000 | 610.0000 | (17.007) | 0 | 0 | 2,640 |
| 2011/11/04 | R203 2012/05/03 | | | Bond Future | 7.4660 | 7.3640 | (1.366) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R203 2012/05/03 | 8.75 | Call | Bond Future | 6,225.0000 | 6,593.0000 | 5.912 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/05/03 | 8.75 | Put | Bond Future | 713.0000 | 627.0000 | (12.062) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/05/03 | 8.80 | Call | Bond Future | 6,391.0000 | 6,762.0000 | 5.805 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/05/03 | 8.80 | Put | Bond Future | 672.0000 | 589.0000 | (12.351) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/05/03 | 8.70 | Call | Bond Future | 6,061.0000 | 6,425.0000 | 6.006 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/05/03 | 8.70 | Put | Bond Future | 757.0000 | 666.0000 | (12.021) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/08/02 | | | Bond Future | 7.5590 | 7.4610 | (1.296) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R203 2012/08/02 | 8.50 | Call | Bond Future | 5,575.0000 | 5,864.0000 | 5.184 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/08/02 | 8.50 | Put | Bond Future | 1,672.0000 | 1,544.0000 | (7.656) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/08/02 | 8.55 | Call | Bond Future | 5,711.0000 | 6,004.0000 | 5.130 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/08/02 | 8.55 | Put | Bond Future | 1,606.0000 | 1,482.0000 | (7.721) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/08/02 | 8.45 | Call | Bond Future | 5,419.0000 | 5,706.0000 | 5.296 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/08/02 | 8.45 | Put | Bond Future | 1,719.0000 | 1,589.0000 | (7.563) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/11/01 | | | Bond Future | 7.6640 | 7.5670 | (1.266) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R203 2012/11/01 | 7.75 | Call | Bond Future | 3,178.0000 | 3,387.0000 | 6.576 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/11/01 | 7.75 | Put | Bond Future | 2,830.0000 | 2,645.0000 | (6.537) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,306.0000 | 3,520.0000 | 6.473 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/11/01 | 7.80 | Put | Bond Future | 2,757.0000 | 2,577.0000 | (6.529) | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/11/01 | 7.70 | Call | Bond Future | 3,053.0000 | 3,259.0000 | 6.747 | 0 | 0 | 0 |
| 2011/11/04 | R203 2012/11/01 | 7.70 | Put | Bond Future | 2,907.0000 | 2,719.0000 | (6.467) | 0 | 0 | 0 |
| 2011/11/04 | R204 2011/11/03 | | | Bond Future | 7.6410 | 7.6400 | (0.013) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/04 | R204 2012/02/02 | | | Bond Future | 7.6770 | 7.5920 | (1.107) | 0.0000 | 0.0000 | 3,192 |
| 2011/11/04 | R204 2012/02/02 | 9.00 | Call | Bond Future | 7,022.0000 | 7,428.0000 | 5.782 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/02/02 | 9.00 | Put | Bond Future | 278.0000 | 231.0000 | (16.906) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/02/02 | 9.05 | Call | Bond Future | 7,240.0000 | 7,649.0000 | 5.649 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/02/02 | 9.05 | Put | Bond Future | 252.0000 | 208.0000 | (17.460) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/02/02 | 8.95 | Call | Bond Future | 6,806.0000 | 7,208.0000 | 5.907 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/02/02 | 8.95 | Put | Bond Future | 307.0000 | 255.0000 | (16.938) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/05/03 | | | Bond Future | 7.7650 | 7.6810 | (1.082) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R204 2012/05/03 | 8.75 | Call | Bond Future | 6,052.0000 | 6,377.0000 | 5.370 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/05/03 | 8.75 | Put | Bond Future | 1,142.0000 | 1,034.0000 | (9.457) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,230.0000 | 6,560.0000 | 5.297 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/05/03 | 8.80 | Put | Bond Future | 1,079.0000 | 976.0000 | (9.546) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,863.0000 | 6,184.0000 | 5.475 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/05/03 | 8.70 | Put | Bond Future | 1,195.0000 | 1,083.0000 | (9.372) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/08/02 | | | Bond Future | 7.8600 | 7.7800 | (1.018) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R204 2012/08/02 | 8.50 | Call | Bond Future | 5,433.0000 | 5,689.0000 | 4.712 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/08/02 | 8.50 | Put | Bond Future | 2,319.0000 | 2,177.0000 | (6.123) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,605.0000 | 5,864.0000 | 4.621 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/08/02 | 8.55 | Put | Bond Future | 2,253.0000 | 2,114.0000 | (6.170) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/08/02 | 8.45 | Call | Bond Future | 5,262.0000 | 5,514.0000 | 4.789 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/08/02 | 8.45 | Put | Bond Future | 2,387.0000 | 2,241.0000 | (6.116) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/11/01 | | | Bond Future | 7.9620 | 7.8830 | (0.992) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,897.0000 | 4,094.0000 | 5.055 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/11/01 | 8.00 | Put | Bond Future | 3,716.0000 | 3,534.0000 | (4.898) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/11/01 | 8.05 | Call | Bond Future | 4,044.0000 | 4,244.0000 | 4.946 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/11/01 | 8.05 | Put | Bond Future | 3,624.0000 | 3,446.0000 | (4.912) | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,754.0000 | 3,947.0000 | 5.141 | 0 | 0 | 0 |
| 2011/11/04 | R204 2012/11/01 | 7.95 | Put | Bond Future | 3,811.0000 | 3,626.0000 | (4.854) | 0 | 0 | 0 |
| 2011/11/04 | R206 2011/11/03 | | | Bond Future | 5.9200 | 5.9350 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R206 2012/02/02 | | | Bond Future | 5.8480 | 5.7690 | (1.351) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R206 2012/02/02 | 8.00 | Call | Bond Future | 3,867.0000 | 4,013.0000 | 3.776 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/02/02 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/02/02 | 8.05 | Call | Bond Future | 3,955.0000 | 4,101.0000 | 3.692 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/02/02 | 8.05 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/04 | R206 2012/02/02 | 7.95 | Call | Bond Future | 3,780.0000 | 3,925.0000 | 3.836 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/02/02 | 7.95 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/05/03 | | | Bond Future | 5.8510 | 5.7740 | (1.316) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,649.0000 | 2,767.0000 | 4.455 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/05/03 | 7.50 | Put | Bond Future | 33.0000 | 27.0000 | (18.182) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,723.0000 | 2,842.0000 | 4.370 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/05/03 | 7.55 | Put | Bond Future | 29.0000 | 24.0000 | (17.241) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,575.0000 | 2,693.0000 | 4.583 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/05/03 | 7.45 | Put | Bond Future | 37.0000 | 31.0000 | (16.216) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/08/02 | | | Bond Future | 5.8500 | 5.7870 | (1.077) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R206 2012/08/02 | 7.25 | Call | Bond Future | 2,046.0000 | 2,120.0000 | 3.617 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/08/02 | 7.25 | Put | Bond Future | 137.0000 | 123.0000 | (10.219) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/08/02 | 7.30 | Call | Bond Future | 2,103.0000 | 2,178.0000 | 3.566 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/08/02 | 7.30 | Put | Bond Future | 126.0000 | 114.0000 | (9.524) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,989.0000 | 2,062.0000 | 3.670 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/08/02 | 7.20 | Put | Bond Future | 147.0000 | 133.0000 | (9.524) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/11/01 | | | Bond Future | 5.8310 | 5.7810 | (0.857) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R206 2012/11/01 | 6.00 | Call | Bond Future | 704.0000 | 735.0000 | 4.403 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/11/01 | 6.00 | Put | Bond Future | 510.0000 | 483.0000 | (5.294) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/11/01 | 6.05 | Call | Bond Future | 741.0000 | 774.0000 | 4.453 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/11/01 | 6.05 | Put | Bond Future | 489.0000 | 465.0000 | (4.908) | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/11/01 | 5.95 | Call | Bond Future | 666.0000 | 697.0000 | 4.655 | 0 | 0 | 0 |
| 2011/11/04 | R206 2012/11/01 | 5.95 | Put | Bond Future | 529.0000 | 503.0000 | (4.915) | 0 | 0 | 0 |
| 2011/11/04 | R207 2011/11/03 | | | Bond Future | 7.8710 | 7.8800 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R207 2012/02/02 | | | Bond Future | 7.9260 | 7.8890 | (0.467) | 0.0000 | 0.0000 | 23,029 |
| 2011/11/04 | R207 2012/02/02 | 9.00 | Call | Bond Future | 6,278.0000 | 6,452.0000 | 2.772 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 9.00 | Put | Bond Future | 428.0000 | 392.0000 | (8.411) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 9.05 | Call | Bond Future | 6,500.0000 | 6,677.0000 | 2.723 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 9.05 | Put | Bond Future | 388.0000 | 355.0000 | (8.505) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 8.95 | Call | Bond Future | 6,048.0000 | 6,220.0000 | 2.844 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 8.95 | Put | Bond Future | 460.0000 | 422.0000 | (8.261) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 7.35 | Put | Bond Future | 3,954.0000 | 3,788.0000 | (4.198) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 7.35 | Call | Bond Future | 620.0000 | 664.0000 | 7.097 | 0 | 0 | 1,920 |
| 2011/11/04 | R207 2012/02/02 | 7.65 | Put | Bond Future | 2,791.0000 | 2,653.0000 | (4.944) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/04 | R207 2012/02/02 | 7.65 | Call | Bond Future | 1,211.0000 | 1,283.0000 | 5.945 | 0 | 0 | 640 |
| 2011/11/04 | R207 2012/02/02 | 7.85 | Call | Bond Future | 1,739.0000 | 1,830.0000 | 5.233 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 7.85 | Put | Bond Future | 2,171.0000 | 2,052.0000 | (5.481) | 0 | 0 | 640 |
| 2011/11/04 | R207 2012/02/02 | 8.50 | Call | Bond Future | 4,073.0000 | 4,220.0000 | 3.609 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/02/02 | 8.50 | Put | Bond Future | 889.0000 | 826.0000 | (7.087) | 0 | 0 | 1,920 |
| 2011/11/04 | R207 2012/05/03 | | | Bond Future | 8.0160 | 7.9820 | (0.424) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R207 2012/05/03 | 8.75 | Call | Bond Future | 5,456.0000 | 5,582.0000 | 2.309 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/05/03 | 8.75 | Put | Bond Future | 1,520.0000 | 1,459.0000 | (4.013) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,651.0000 | 5,779.0000 | 2.265 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/05/03 | 8.80 | Put | Bond Future | 1,455.0000 | 1,395.0000 | (4.124) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/05/03 | 8.70 | Call | Bond Future | 5,264.0000 | 5,388.0000 | 2.356 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/05/03 | 8.70 | Put | Bond Future | 1,590.0000 | 1,526.0000 | (4.025) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/08/02 | | | Bond Future | 8.1120 | 8.0830 | (0.357) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,745.0000 | 5,841.0000 | 1.671 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/08/02 | 8.75 | Put | Bond Future | 2,413.0000 | 2,354.0000 | (2.445) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,928.0000 | 6,025.0000 | 1.636 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/08/02 | 8.80 | Put | Bond Future | 2,341.0000 | 2,283.0000 | (2.478) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,564.0000 | 5,658.0000 | 1.689 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/08/02 | 8.70 | Put | Bond Future | 2,487.0000 | 2,426.0000 | (2.453) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/11/01 | | | Bond Future | 8.2100 | 8.1840 | (0.317) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R207 2012/11/01 | 8.25 | Call | Bond Future | 4,160.0000 | 4,226.0000 | 1.587 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/11/01 | 8.25 | Put | Bond Future | 3,953.0000 | 3,884.0000 | (1.746) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,317.0000 | 4,384.0000 | 1.552 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/11/01 | 8.30 | Put | Bond Future | 3,852.0000 | 3,784.0000 | (1.765) | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/11/01 | 8.20 | Call | Bond Future | 4,006.0000 | 4,071.0000 | 1.623 | 0 | 0 | 0 |
| 2011/11/04 | R207 2012/11/01 | 8.20 | Put | Bond Future | 4,058.0000 | 3,988.0000 | (1.725) | 0 | 0 | 0 |
| 2011/11/04 | R208 2011/11/03 | | | Bond Future | 7.9310 | 7.9300 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R208 2012/02/02 | | | Bond Future | 7.9630 | 7.9260 | (0.465) | 0.0000 | 0.0000 | 16,841 |
| 2011/11/04 | R208 2012/02/02 | 9.00 | Call | Bond Future | 6,481.0000 | 6,669.0000 | 2.901 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 9.00 | Put | Bond Future | 430.0000 | 392.0000 | (8.837) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 9.05 | Call | Bond Future | 6,719.0000 | 6,910.0000 | 2.843 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 9.05 | Put | Bond Future | 389.0000 | 355.0000 | (8.740) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 8.95 | Call | Bond Future | 6,236.0000 | 6,422.0000 | 2.983 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 8.95 | Put | Bond Future | 465.0000 | 425.0000 | (8.602) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/04 | R208 2012/02/02 | 7.45 | Put | Bond Future | 3,902.0000 | 3,729.0000 | (4.434) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 7.45 | Call | Bond Future | 710.0000 | 762.0000 | 7.324 | 0 | 0 | 2,880 |
| 2011/11/04 | R208 2012/02/02 | 7.70 | Put | Bond Future | 2,874.0000 | 2,726.0000 | (5.150) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 7.70 | Call | Bond Future | 1,254.0000 | 1,332.0000 | 6.220 | 0 | 0 | 960 |
| 2011/11/04 | R208 2012/02/02 | 7.90 | Call | Bond Future | 1,823.0000 | 1,922.0000 | 5.431 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 7.90 | Put | Bond Future | 2,208.0000 | 2,081.0000 | (5.752) | 0 | 0 | 960 |
| 2011/11/04 | R208 2012/02/02 | 8.55 | Call | Bond Future | 4,351.0000 | 4,512.0000 | 3.700 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/02/02 | 8.55 | Put | Bond Future | 862.0000 | 797.0000 | (7.541) | 0 | 0 | 2,880 |
| 2011/11/04 | R208 2012/05/03 | | | Bond Future | 8.0440 | 8.0090 | (0.435) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,752.0000 | 6,903.0000 | 2.236 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/05/03 | 9.00 | Put | Bond Future | 1,286.0000 | 1,228.0000 | (4.510) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/05/03 | 9.05 | Call | Bond Future | 6,953.0000 | 7,107.0000 | 2.215 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/05/03 | 9.05 | Put | Bond Future | 1,212.0000 | 1,158.0000 | (4.455) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,535.0000 | 6,684.0000 | 2.280 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/05/03 | 8.95 | Put | Bond Future | 1,344.0000 | 1,285.0000 | (4.390) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/08/02 | | | Bond Future | 8.1280 | 8.0980 | (0.369) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R208 2012/08/02 | 8.75 | Call | Bond Future | 6,024.0000 | 6,132.0000 | 1.793 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/08/02 | 8.75 | Put | Bond Future | 2,506.0000 | 2,440.0000 | (2.634) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/08/02 | 8.80 | Call | Bond Future | 6,220.0000 | 6,330.0000 | 1.768 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/08/02 | 8.80 | Put | Bond Future | 2,427.0000 | 2,363.0000 | (2.637) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,829.0000 | 5,936.0000 | 1.836 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/08/02 | 8.70 | Put | Bond Future | 2,588.0000 | 2,521.0000 | (2.589) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/11/01 | | | Bond Future | 8.2180 | 8.1910 | (0.329) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R208 2012/11/01 | 8.25 | Call | Bond Future | 4,291.0000 | 4,366.0000 | 1.748 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/11/01 | 8.25 | Put | Bond Future | 4,111.0000 | 4,033.0000 | (1.897) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,460.0000 | 4,537.0000 | 1.726 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/11/01 | 8.30 | Put | Bond Future | 3,998.0000 | 3,923.0000 | (1.876) | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/11/01 | 8.20 | Call | Bond Future | 4,126.0000 | 4,200.0000 | 1.794 | 0 | 0 | 0 |
| 2011/11/04 | R208 2012/11/01 | 8.20 | Put | Bond Future | 4,228.0000 | 4,149.0000 | (1.868) | 0 | 0 | 0 |
| 2011/11/04 | R209 2011/11/03 | | | Bond Future | 8.8310 | 8.8450 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R209 2012/02/02 | | | Bond Future | 8.9100 | 8.8470 | (0.707) | 0.0000 | 0.0000 | 2,587 |
| 2011/11/04 | R209 2012/02/02 | 9.00 | Call | Bond Future | 3,371.0000 | 3,634.0000 | 7.802 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/02/02 | 9.00 | Put | Bond Future | 2,678.0000 | 2,450.0000 | (8.514) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/02/02 | 9.05 | Call | Bond Future | 3,572.0000 | 3,845.0000 | 7.643 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/11/04 | R209 2012/02/02 | 9.05 | Put | Bond Future | 2,499.0000 | 2,281.0000 | (8.723) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/02/02 | 8.95 | Call | Bond Future | 3,177.0000 | 3,430.0000 | 7.963 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/02/02 | 8.95 | Put | Bond Future | 2,868.0000 | 2,630.0000 | (8.298) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/05/03 | | | Bond Future | 8.9820 | 8.9200 | (0.690) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R209 2012/05/03 | 9.00 | Call | Bond Future | 4,228.0000 | 4,475.0000 | 5.842 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/05/03 | 9.00 | Put | Bond Future | 4,090.0000 | 3,861.0000 | (5.599) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/05/03 | 9.05 | Call | Bond Future | 4,412.0000 | 4,666.0000 | 5.757 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/05/03 | 9.05 | Put | Bond Future | 3,895.0000 | 3,672.0000 | (5.725) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/05/03 | 8.95 | Call | Bond Future | 4,048.0000 | 4,288.0000 | 5.929 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/05/03 | 8.95 | Put | Bond Future | 4,294.0000 | 4,057.0000 | (5.519) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/08/02 | | | Bond Future | 9.0560 | 8.9960 | (0.663) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R209 2012/08/02 | 9.25 | Call | Bond Future | 5,873.0000 | 6,130.0000 | 4.376 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/08/02 | 9.25 | Put | Bond Future | 4,432.0000 | 4,234.0000 | (4.468) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/08/02 | 9.30 | Call | Bond Future | 6,061.0000 | 6,323.0000 | 4.323 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/08/02 | 9.30 | Put | Bond Future | 4,256.0000 | 4,063.0000 | (4.535) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/08/02 | 9.20 | Call | Bond Future | 5,688.0000 | 5,940.0000 | 4.430 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/08/02 | 9.20 | Put | Bond Future | 4,614.0000 | 4,411.0000 | (4.400) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/11/01 | | | Bond Future | 9.1320 | 9.0730 | (0.646) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R209 2012/11/01 | 9.00 | Call | Bond Future | 5,361.0000 | 5,582.0000 | 4.122 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/11/01 | 9.00 | Put | Bond Future | 6,354.0000 | 6,134.0000 | (3.462) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/11/01 | 9.05 | Call | Bond Future | 5,527.0000 | 5,752.0000 | 4.071 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/11/01 | 9.05 | Put | Bond Future | 6,141.0000 | 5,925.0000 | (3.517) | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/11/01 | 8.95 | Call | Bond Future | 5,197.0000 | 5,414.0000 | 4.175 | 0 | 0 | 0 |
| 2011/11/04 | R209 2012/11/01 | 8.95 | Put | Bond Future | 6,572.0000 | 6,348.0000 | (3.408) | 0 | 0 | 0 |
| 2011/11/04 | R210 2011/11/03 | | | Bond Future | 131.3119 | 131.3078 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R210 2012/02/02 | | | Bond Future | 133.1385 | 134.0163 | 0.659 | 0.0000 | 0.0000 | 750 |
| 2011/11/04 | R210 2012/02/02 | 131.00 | Call | Bond Future | 2,139.0000 | 3,016.0000 | 41.000 | 0 | 0 | 0 |
| 2011/11/04 | R210 2012/02/02 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R210 2012/02/02 | 131.05 | Call | Bond Future | 2,089.0000 | 2,966.0000 | 41.982 | 0 | 0 | 0 |
| 2011/11/04 | R210 2012/02/02 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R210 2012/02/02 | 130.95 | Call | Bond Future | 2,189.0000 | 3,066.0000 | 40.064 | 0 | 0 | 0 |
| 2011/11/04 | R210 2012/02/02 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R211 2011/11/03 | | | Bond Future | 114.2917 | 114.2838 | (0.007) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/11/04 | R211 2012/02/02 | | | Bond Future | 114.5391 | 114.6998 | 0.140 | 0.0000 | 0.0000 | 480 |
| 2011/11/04 | R211 2012/02/02 | 110.50 | Call | Bond Future | 4,039.0000 | 4,200.0000 | 3.986 | 0 | 0 | 0 |
| 2011/11/04 | R211 2012/02/02 | 110.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R211 2012/02/02 | 110.55 | Call | Bond Future | 3,989.0000 | 4,150.0000 | 4.036 | 0 | 0 | 0 |
| 2011/11/04 | R211 2012/02/02 | 110.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R211 2012/02/02 | 110.45 | Call | Bond Future | 4,089.0000 | 4,250.0000 | 3.937 | 0 | 0 | 0 |
| 2011/11/04 | R211 2012/02/02 | 110.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R212 2011/11/03 | | | Bond Future | 110.2327 | 110.2286 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R212 2012/02/02 | | | Bond Future | 110.1981 | 110.8853 | 0.624 | 0.0000 | 0.0000 | 2,677 |
| 2011/11/04 | R212 2012/02/02 | 108.50 | Call | Bond Future | 1,698.0000 | 2,385.0000 | 40.459 | 0 | 0 | 0 |
| 2011/11/04 | R212 2012/02/02 | 108.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R212 2012/02/02 | 108.55 | Call | Bond Future | 1,648.0000 | 2,335.0000 | 41.687 | 0 | 0 | 0 |
| 2011/11/04 | R212 2012/02/02 | 108.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R212 2012/02/02 | 108.45 | Call | Bond Future | 1,748.0000 | 2,435.0000 | 39.302 | 0 | 0 | 0 |
| 2011/11/04 | R212 2012/02/02 | 108.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/11/04 | R213 2011/11/03 | | | Bond Future | 8.8110 | 8.8200 | 0.102 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R213 2012/02/02 | | | Bond Future | 8.8900 | 8.8120 | (0.877) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R213 2012/02/02 | 9.00 | Call | Bond Future | 3,701.0000 | 4,041.0000 | 9.187 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/02/02 | 9.00 | Put | Bond Future | 2,838.0000 | 2,557.0000 | (9.901) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/02/02 | 9.05 | Call | Bond Future | 3,923.0000 | 4,274.0000 | 8.947 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/02/02 | 9.05 | Put | Bond Future | 2,672.0000 | 2,403.0000 | (10.067) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/02/02 | 8.95 | Call | Bond Future | 3,485.0000 | 3,813.0000 | 9.412 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/02/02 | 8.95 | Put | Bond Future | 3,012.0000 | 2,720.0000 | (9.695) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/05/03 | | | Bond Future | 8.9670 | 8.8890 | (0.870) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R213 2012/05/03 | 9.25 | Call | Bond Future | 5,589.0000 | 5,952.0000 | 6.495 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/05/03 | 9.25 | Put | Bond Future | 3,427.0000 | 3,179.0000 | (7.237) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/05/03 | 9.30 | Call | Bond Future | 5,816.0000 | 6,188.0000 | 6.396 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/05/03 | 9.30 | Put | Bond Future | 3,281.0000 | 3,041.0000 | (7.315) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/05/03 | 9.20 | Call | Bond Future | 5,365.0000 | 5,721.0000 | 6.636 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/05/03 | 9.20 | Put | Bond Future | 3,579.0000 | 3,323.0000 | (7.153) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/08/02 | | | Bond Future | 9.0460 | 8.9700 | (0.840) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R213 2012/08/02 | 9.25 | Call | Bond Future | 6,087.0000 | 6,421.0000 | 5.487 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/08/02 | 9.25 | Put | Bond Future | 4,543.0000 | 4,290.0000 | (5.569) | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2011/11/04 | R213 2012/08/02 | 9.30 | Call | Bond Future | 6,304.0000 | 6,644.0000 | 5.393 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/08/02 | 9.30 | Put | Bond Future | 4,388.0000 | 4,142.0000 | (5.606) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/08/02 | 9.20 | Call | Bond Future | 5,873.0000 | 6,201.0000 | 5.585 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/08/02 | 9.20 | Put | Bond Future | 4,703.0000 | 4,445.0000 | (5.486) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/11/01 | | | Bond Future | 9.1300 | 9.0550 | (0.821) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | R213 2012/11/01 | 9.00 | Call | Bond Future | 5,530.0000 | 5,816.0000 | 5.172 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/11/01 | 9.00 | Put | Bond Future | 6,522.0000 | 6,238.0000 | (4.354) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/11/01 | 9.05 | Call | Bond Future | 5,727.0000 | 6,020.0000 | 5.116 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/11/01 | 9.05 | Put | Bond Future | 6,335.0000 | 6,058.0000 | (4.373) | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/11/01 | 8.95 | Call | Bond Future | 5,330.0000 | 5,611.0000 | 5.272 | 0 | 0 | 0 |
| 2011/11/04 | R213 2012/11/01 | 8.95 | Put | Bond Future | 6,708.0000 | 6,419.0000 | (4.308) | 0 | 0 | 0 |
| 2011/11/04 | RZ02 2011/11/03 | | | Bond Future | 0.0050 | 0.0050 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | RZ11 2011/11/03 | | | Bond Future | 0.7760 | 0.7700 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | RZ12 2011/11/03 | | | Bond Future | 1.9230 | 1.9190 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2011/11/04 | TRT1 2012/02/02 | | | Index Future | 367.2150 | 368.9020 | 0.459 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 508311.00 |