



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/10/2011

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/10/10 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | AL7T 2011/11/03 | | | Index Future | 400.8300 | 404.2240 | 0.847 | 0.0000 | 0.0000 | 16 |
| 2011/10/10 | AL7T 2012/02/02 | | | Index Future | 406.5820 | 410.0240 | 0.847 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | ALBI 2011/11/03 | | | Index Future | 367.3100 | 370.6650 | 0.913 | 0.0000 | 0.0000 | 1,692 |
| 2011/10/10 | ALBI 2012/02/02 | | | Index Future | 372.5810 | 375.9830 | 0.913 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2011/10/10 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | | | Can-Do Future | 7.8844 | 7.8419 | (0.539) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 6.70 | Call | Can-Do Future | 1,185.0000 | 1,142.0000 | (3.629) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 6.70 | Put | Can-Do Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 6.75 | Call | Can-Do Future | 1,135.0000 | 1,092.0000 | (3.789) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 6.75 | Put | Can-Do Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 6.65 | Call | Can-Do Future | 1,235.0000 | 1,192.0000 | (3.482) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 6.65 | Put | Can-Do Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 7.00 | Put | Can-Do Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 7.00 | Call | Can-Do Future | 886.0000 | 843.0000 | (4.853) | 0 | 0 | 14,286 |
| 2011/10/10 | CAAG 2011/10/24 | 7.40 | Put | Can-Do Future | 21.0000 | 10.0000 | (52.381) | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 7.40 | Call | Can-Do Future | 505.0000 | 452.0000 | (10.495) | 0 | 0 | 6,757 |
| 2011/10/10 | CAAG 2011/10/24 | 8.75 | Put | Can-Do Future | 896.0000 | 924.0000 | 3.125 | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 8.75 | Call | Can-Do Future | 30.0000 | 16.0000 | (46.667) | 0 | 0 | 11,429 |
| 2011/10/10 | CAAG 2011/10/24 | 8.50 | Put | Can-Do Future | 665.0000 | 687.0000 | 3.308 | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 8.50 | Call | Can-Do Future | 49.0000 | 29.0000 | (40.816) | 0 | 0 | 11,765 |
| 2011/10/10 | CAAG 2011/10/24 | 9.00 | Put | Can-Do Future | 1,134.0000 | 1,166.0000 | 2.822 | 0 | 0 | 0 |
| 2011/10/10 | CAAG 2011/10/24 | 9.00 | Call | Can-Do Future | 18.0000 | 8.0000 | (55.556) | 0 | 0 | 11,111 |
| 2011/10/10 | CAAJ 2011/10/20 | | | Any day expiry | 7.8796 | 7.8373 | (0.537) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CAAJ 2011/10/20 | 7.75 | Call | Any day expiry | 232.0000 | 175.0000 | (24.569) | 0 | 0 | 0 |
| 2011/10/10 | CAAJ 2011/10/20 | 7.75 | Put | Any day expiry | 102.0000 | 88.0000 | (13.725) | 0 | 0 | 0 |
| 2011/10/10 | CAAJ 2011/10/20 | 7.80 | Call | Any day expiry | 205.0000 | 150.0000 | (26.829) | 0 | 0 | 0 |
| 2011/10/10 | CAAJ 2011/10/20 | 7.80 | Put | Any day expiry | 125.0000 | 113.0000 | (9.600) | 0 | 0 | 0 |
| 2011/10/10 | CAAJ 2011/10/20 | 7.70 | Call | Any day expiry | 261.0000 | 203.0000 | (22.222) | 0 | 0 | 0 |
| 2011/10/10 | CAAJ 2011/10/20 | 7.70 | Put | Any day expiry | 81.0000 | 66.0000 | (18.519) | 0 | 0 | 0 |

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| 2011/10/10 | CAAK 2011/12/19 | | | Can-Do Future | 0.0633 | 0.0641 | 1.264 | 0.0000 | 0.0000 | 12,659 |
| 2011/10/10 | CAAL 2011/12/19 | | | Can-Do Future | 0.0819 | 0.0802 | (2.076) | 0.0000 | 0.0000 | 18,519 |
| 2011/10/10 | CAAM2011/12/19 | | | Can-Do Future | 0.1467 | 0.1596 | 8.793 | 0.0000 | 0.0000 | 12,423 |
| 2011/10/10 | CAAN 2012/03/30 | | | Can-Do Future | 0.4150 | 0.3805 | (8.313) | 0.0000 | 0.0000 | 100,000 |
| 2011/10/10 | CAAO 2012/03/30 | | | Can-Do Future | 0.1803 | 0.1855 | 2.884 | 0.0000 | 0.0000 | 100,000 |
| 2011/10/10 | CAAP 2011/12/19 | | | Can-Do Future | 0.1657 | 0.1802 | 8.751 | 0.0000 | 0.0000 | 12,346 |
| 2011/10/10 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CRD1 2011/11/03 | | | Index Future | 165.0850 | 165.5830 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CRD1 2012/02/02 | | | Index Future | 167.2950 | 167.8020 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | GOVI 2011/11/03 | | | GOVI | 368.5040 | 371.6220 | 0.846 | 0.0000 | 0.0000 | 163 |
| 2011/10/10 | GOVI 2011/11/03 | 357.00 | Call | GOVI | 115,040.0000 | 146,220.0000 | 27.104 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2011/11/03 | 357.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2011/11/03 | 357.01 | Call | GOVI | 114,940.0000 | 146,120.0000 | 27.127 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2011/11/03 | 357.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2011/11/03 | 356.99 | Call | GOVI | 115,140.0000 | 146,320.0000 | 27.080 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2011/11/03 | 356.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2012/02/02 | | | GOVI | 373.7920 | 376.9540 | 0.846 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | GOVI 2012/02/02 | 369.00 | Call | GOVI | 47,920.0000 | 79,540.0000 | 65.985 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2012/02/02 | 369.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2012/02/02 | 369.01 | Call | GOVI | 47,820.0000 | 79,440.0000 | 66.123 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2012/02/02 | 369.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2012/02/02 | 368.99 | Call | GOVI | 48,020.0000 | 79,640.0000 | 65.848 | 0 | 0 | 0 |
| 2011/10/10 | GOVI 2012/02/02 | 368.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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| 2011/10/10 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | IGOV 2011/11/03 | | | Index Future | 160.0490 | 160.2530 | 0.127 | 0.0000 | 0.0000 | 85 |
| 2011/10/10 | IGOV 2012/02/02 | | | Index Future | 162.3460 | 162.5520 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | ILBI 2012/02/02 | | | Index Future | 440.8800 | 440.1840 | (0.158) | 0.0000 | 0.0000 | 88 |
| 2011/10/10 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | JBAF 2011/10/19 | | | Jibar Tradeable Future | 5.5900 | 5.5620 | (0.501) | 0.0000 | 0.0000 | 1,000 |
| 2011/10/10 | JBAF 2011/11/16 | | | Jibar Tradeable Future | 5.4300 | 5.5040 | 1.363 | 0.0000 | 0.0000 | 1,700 |
| 2011/10/10 | JBAF 2011/12/21 | | | Jibar Tradeable Future | 5.3900 | 5.3810 | (0.167) | 0.0000 | 0.0000 | 5,541 |
| 2011/10/10 | JBAF 2012/01/18 | | | Jibar Tradeable Future | 5.3500 | 5.3400 | (0.187) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.2800 | 5.2760 | (0.076) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.2600 | 5.2490 | (0.209) | 0.0000 | 0.0000 | 1,340 |
| 2011/10/10 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.2700 | 5.2600 | (0.190) | 0.0000 | 0.0000 | 2,890 |
| 2011/10/10 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.3600 | 5.3760 | 0.299 | 0.0000 | 0.0000 | 44,760 |
| 2011/10/10 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.5200 | 5.5300 | 0.181 | 0.0000 | 0.0000 | 990 |
| 2011/10/10 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 5.7700 | 5.7870 | 0.295 | 0.0000 | 0.0000 | 790 |
| 2011/10/10 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.0600 | 6.0800 | 0.330 | 0.0000 | 0.0000 | 1,250 |
| 2011/10/10 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.3500 | 6.3500 | 0.000 | 0.0000 | 0.0000 | 500 |
| 2011/10/10 | JN02 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | JN02 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN02 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN02 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN02 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |

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| 2011/10/10 | JN02 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN02 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN05 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | JN05 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN05 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN05 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN05 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN05 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN05 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN10 2011/11/03 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | JN10 2011/11/03 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN10 2011/11/03 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN10 2011/11/03 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN10 2011/11/03 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN10 2011/11/03 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | JN10 2011/11/03 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | OTH1 2011/11/03 | | | Index Future | 360.5820 | 365.1880 | 1.277 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | OTH1 2012/02/02 | | | Index Future | 365.7570 | 370.4270 | 1.277 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R157 2011/11/03 | | | Bond Future | 6.7520 | 6.6280 | (1.836) | 0.0000 | 0.0000 | 15,680 |
| 2011/10/10 | R157 2011/11/03 | 8.25 | Call | Bond Future | 5,533.0000 | 6,005.0000 | 8.531 | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 8.30 | Call | Bond Future | 5,712.0000 | 6,185.0000 | 8.281 | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 8.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 8.20 | Call | Bond Future | 5,353.0000 | 5,826.0000 | 8.836 | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 8.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 6.55 | Put | Bond Future | 1,014.0000 | 677.0000 | (33.235) | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 6.55 | Call | Bond Future | 243.0000 | 378.0000 | 55.556 | 0 | 0 | 1,200 |
| 2011/10/10 | R157 2011/11/03 | 7.00 | Put | Bond Future | 203.0000 | 93.0000 | (54.187) | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 7.00 | Call | Bond Future | 1,142.0000 | 1,504.0000 | 31.699 | 0 | 0 | 400 |
| 2011/10/10 | R157 2011/11/03 | 7.10 | Call | Bond Future | 1,441.0000 | 1,839.0000 | 27.620 | 0 | 0 | 0 |
| 2011/10/10 | R157 2011/11/03 | 7.10 | Put | Bond Future | 127.0000 | 52.0000 | (59.055) | 0 | 0 | 400 |
| 2011/10/10 | R157 2011/11/03 | 7.55 | Call | Bond Future | 2,996.0000 | 3,462.0000 | 15.554 | 0 | 0 | 0 |

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| 2011/10/10 | R157 2011/11/03 | 7.55 | Put | Bond Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 1,200 |
| 2011/10/10 | R157 2012/02/02 | | | Bond Future | 6.8360 | 6.7010 | (1.975) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R157 2012/02/02 | 8.50 | Call | Bond Future | 5,780.0000 | 6,242.0000 | 7.993 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 8.50 | Put | Bond Future | 53.0000 | 34.0000 | (35.849) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 8.55 | Call | Bond Future | 5,940.0000 | 6,404.0000 | 7.811 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 8.55 | Put | Bond Future | 46.0000 | 30.0000 | (34.783) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 8.45 | Call | Bond Future | 5,620.0000 | 6,079.0000 | 8.167 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 8.45 | Put | Bond Future | 60.0000 | 38.0000 | (36.667) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 6.55 | Call | Bond Future | 782.0000 | 961.0000 | 22.890 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 6.55 | Put | Bond Future | 1,803.0000 | 1,501.0000 | (16.750) | 0 | 0 | 130 |
| 2011/10/10 | R157 2012/02/02 | 6.00 | Put | Bond Future | 3,271.0000 | 2,868.0000 | (12.320) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 6.00 | Call | Bond Future | 257.0000 | 334.0000 | 29.961 | 0 | 0 | 130 |
| 2011/10/10 | R157 2012/02/02 | 7.05 | Call | Bond Future | 1,657.0000 | 1,945.0000 | 17.381 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/02/02 | 7.05 | Put | Bond Future | 900.0000 | 708.0000 | (21.333) | 0 | 0 | 130 |
| 2011/10/10 | R157 2012/05/03 | | | Bond Future | 6.9010 | 6.7550 | (2.116) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R157 2012/05/03 | 8.25 | Call | Bond Future | 4,619.0000 | 5,040.0000 | 9.115 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/05/03 | 8.25 | Put | Bond Future | 267.0000 | 205.0000 | (23.221) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/05/03 | 8.30 | Call | Bond Future | 4,758.0000 | 5,182.0000 | 8.911 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/05/03 | 8.30 | Put | Bond Future | 249.0000 | 190.0000 | (23.695) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,482.0000 | 4,898.0000 | 9.282 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/05/03 | 8.20 | Put | Bond Future | 288.0000 | 221.0000 | (23.264) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/08/02 | | | Bond Future | 6.9530 | 6.7930 | (2.301) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R157 2012/08/02 | 8.00 | Call | Bond Future | 3,876.0000 | 4,245.0000 | 9.520 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/08/02 | 8.00 | Put | Bond Future | 729.0000 | 607.0000 | (16.735) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/08/02 | 8.05 | Call | Bond Future | 3,989.0000 | 4,363.0000 | 9.376 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/08/02 | 8.05 | Put | Bond Future | 694.0000 | 578.0000 | (16.715) | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,763.0000 | 4,128.0000 | 9.700 | 0 | 0 | 0 |
| 2011/10/10 | R157 2012/08/02 | 7.95 | Put | Bond Future | 764.0000 | 638.0000 | (16.492) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | | | Bond Future | 8.4490 | 8.2910 | (1.870) | 0.0000 | 0.0000 | 30,166 |
| 2011/10/10 | R186 2011/11/03 | 9.00 | Call | Bond Future | 5,265.0000 | 6,646.0000 | 26.230 | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 9.00 | Put | Bond Future | 199.0000 | 66.0000 | (66.834) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 9.05 | Call | Bond Future | 5,667.0000 | 7,073.0000 | 24.810 | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 9.05 | Put | Bond Future | 157.0000 | 49.0000 | (68.790) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.95 | Call | Bond Future | 4,869.0000 | 6,220.0000 | 27.747 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/10/10 | R186 2011/11/03 | 8.95 | Put | Bond Future | 249.0000 | 86.0000 | (65.462) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.75 | Put | Bond Future | 575.0000 | 244.0000 | (57.565) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.75 | Call | Bond Future | 3,383.0000 | 4,566.0000 | 34.969 | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.10 | Put | Bond Future | 3,833.0000 | 2,637.0000 | (31.203) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.10 | Call | Bond Future | 451.0000 | 769.0000 | 70.510 | 0 | 0 | 1,275 |
| 2011/10/10 | R186 2011/11/03 | 8.35 | Put | Bond Future | 2,121.0000 | 1,254.0000 | (40.877) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.35 | Call | Bond Future | 1,176.0000 | 1,823.0000 | 55.017 | 0 | 0 | 425 |
| 2011/10/10 | R186 2011/11/03 | 8.55 | Call | Bond Future | 2,124.0000 | 3,062.0000 | 44.162 | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.55 | Put | Bond Future | 1,171.0000 | 595.0000 | (49.189) | 0 | 0 | 425 |
| 2011/10/10 | R186 2011/11/03 | 9.10 | Call | Bond Future | 6,074.0000 | 7,501.0000 | 23.494 | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 9.10 | Put | Bond Future | 123.0000 | 36.0000 | (70.732) | 0 | 0 | 1,275 |
| 2011/10/10 | R186 2011/11/03 | 7.80 | Put | Bond Future | 6,501.0000 | 5,073.0000 | (21.966) | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 7.80 | Call | Bond Future | 98.0000 | 184.0000 | 87.755 | 0 | 0 | 250 |
| 2011/10/10 | R186 2011/11/03 | 8.00 | Call | Bond Future | 284.0000 | 503.0000 | 77.113 | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.00 | Put | Bond Future | 4,661.0000 | 3,366.0000 | (27.784) | 0 | 0 | 250 |
| 2011/10/10 | R186 2011/11/03 | 8.20 | Call | Bond Future | 683.0000 | 1,122.0000 | 64.275 | 0 | 0 | 0 |
| 2011/10/10 | R186 2011/11/03 | 8.20 | Put | Bond Future | 3,082.0000 | 2,007.0000 | (34.880) | 0 | 0 | 250 |
| 2011/10/10 | R186 2012/02/02 | | | Bond Future | 8.5300 | 8.3680 | (1.899) | 0.0000 | 0.0000 | 2,501 |
| 2011/10/10 | R186 2012/02/02 | 9.00 | Call | Bond Future | 6,074.0000 | 7,143.0000 | 17.600 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 9.00 | Put | Bond Future | 1,813.0000 | 1,359.0000 | (25.041) | 0 | 0 | 100 |
| 2011/10/10 | R186 2012/02/02 | 9.05 | Call | Bond Future | 6,380.0000 | 7,475.0000 | 17.163 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 9.05 | Put | Bond Future | 1,679.0000 | 1,251.0000 | (25.491) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 8.95 | Call | Bond Future | 5,775.0000 | 6,817.0000 | 18.043 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 8.95 | Put | Bond Future | 1,956.0000 | 1,475.0000 | (24.591) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 7.75 | Put | Bond Future | 8,581.0000 | 7,378.0000 | (14.019) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 7.75 | Call | Bond Future | 976.0000 | 1,296.0000 | 32.787 | 0 | 0 | 6,000 |
| 2011/10/10 | R186 2012/02/02 | 6.75 | Put | Bond Future | 18,507.0000 | 17,021.0000 | (8.029) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 6.75 | Call | Bond Future | 76.0000 | 113.0000 | 48.684 | 0 | 0 | 6,000 |
| 2011/10/10 | R186 2012/02/02 | 8.00 | Put | Bond Future | 6,659.0000 | 5,591.0000 | (16.038) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 8.00 | Call | Bond Future | 1,567.0000 | 2,023.0000 | 29.100 | 0 | 0 | 100 |
| 2011/10/10 | R186 2012/02/02 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 13.25 | Call | Bond Future | 34,110.0000 | 35,634.0000 | 4.468 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 98.00 | Call | Bond Future | 105,885.0000 | 107,408.0000 | 1.438 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/02/02 | 98.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/05/03 | | | Bond Future | 8.6060 | 8.4380 | (1.952) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R186 2012/05/03 | 9.00 | Call | Bond Future | 6,808.0000 | 7,795.0000 | 14.498 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/05/03 | 9.00 | Put | Bond Future | 3,285.0000 | 2,721.0000 | (17.169) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/05/03 | 9.05 | Call | Bond Future | 7,080.0000 | 8,087.0000 | 14.223 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/05/03 | 9.05 | Put | Bond Future | 3,121.0000 | 2,577.0000 | (17.430) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/05/03 | 8.95 | Call | Bond Future | 6,541.0000 | 7,507.0000 | 14.768 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/05/03 | 8.95 | Put | Bond Future | 3,456.0000 | 2,872.0000 | (16.898) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/08/02 | | | Bond Future | 8.6780 | 8.5050 | (1.994) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R186 2012/08/02 | 8.75 | Call | Bond Future | 5,983.0000 | 6,840.0000 | 14.324 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/08/02 | 8.75 | Put | Bond Future | 5,339.0000 | 4,627.0000 | (13.336) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/08/02 | 8.80 | Call | Bond Future | 6,217.0000 | 7,093.0000 | 14.090 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/08/02 | 8.80 | Put | Bond Future | 5,129.0000 | 4,436.0000 | (13.511) | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/08/02 | 8.70 | Call | Bond Future | 5,754.0000 | 6,592.0000 | 14.564 | 0 | 0 | 0 |
| 2011/10/10 | R186 2012/08/02 | 8.70 | Put | Bond Future | 5,557.0000 | 4,826.0000 | (13.155) | 0 | 0 | 0 |
| 2011/10/10 | R189 2011/11/03 | | | Bond Future | 214.4262 | 214.4850 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R189 2011/11/03 | 212.00 | Call | Bond Future | 2,426.0000 | 2,485.0000 | 2.432 | 0 | 0 | 0 |
| 2011/10/10 | R189 2011/11/03 | 212.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R189 2011/11/03 | 212.05 | Call | Bond Future | 2,376.0000 | 2,435.0000 | 2.483 | 0 | 0 | 0 |
| 2011/10/10 | R189 2011/11/03 | 212.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R189 2011/11/03 | 211.95 | Call | Bond Future | 2,476.0000 | 2,535.0000 | 2.383 | 0 | 0 | 0 |
| 2011/10/10 | R189 2011/11/03 | 211.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R197 2011/11/03 | | | Bond Future | 241.7936 | 242.0287 | 0.097 | 0.0000 | 0.0000 | 183 |
| 2011/10/10 | R197 2011/11/03 | 238.50 | Call | Bond Future | 3,294.0000 | 3,529.0000 | 7.134 | 0 | 0 | 0 |
| 2011/10/10 | R197 2011/11/03 | 238.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R197 2011/11/03 | 238.55 | Call | Bond Future | 3,244.0000 | 3,479.0000 | 7.244 | 0 | 0 | 0 |
| 2011/10/10 | R197 2011/11/03 | 238.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R197 2011/11/03 | 238.45 | Call | Bond Future | 3,344.0000 | 3,579.0000 | 7.028 | 0 | 0 | 0 |
| 2011/10/10 | R197 2011/11/03 | 238.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R201 2011/11/03 | | | Bond Future | 6.3640 | 6.2450 | (1.870) | 0.0000 | 0.0000 | 3,084 |
| 2011/10/10 | R201 2011/11/03 | 8.00 | Call | Bond Future | 4,621.0000 | 4,967.0000 | 7.488 | 0 | 0 | 0 |
| 2011/10/10 | R201 2011/11/03 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R201 2011/11/03 | 8.05 | Call | Bond Future | 4,758.0000 | 5,105.0000 | 7.293 | 0 | 0 | 0 |
| 2011/10/10 | R201 2011/11/03 | 8.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R201 2011/11/03 | 7.95 | Call | Bond Future | 4,484.0000 | 4,830.0000 | 7.716 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R201 2011/11/03 | 7.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/02/02 | | | Bond Future | 6.4180 | 6.2880 | (2.026) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R201 2012/02/02 | 8.25 | Call | Bond Future | 4,774.0000 | 5,122.0000 | 7.289 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/02/02 | 8.25 | Put | Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/02/02 | 8.30 | Call | Bond Future | 4,900.0000 | 5,249.0000 | 7.122 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/02/02 | 8.30 | Put | Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/02/02 | 8.20 | Call | Bond Future | 4,648.0000 | 4,996.0000 | 7.487 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/02/02 | 8.20 | Put | Bond Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/05/03 | | | Bond Future | 6.4520 | 6.3080 | (2.232) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,251.0000 | 3,572.0000 | 9.874 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/05/03 | 7.75 | Put | Bond Future | 120.0000 | 86.0000 | (28.333) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/05/03 | 7.80 | Call | Bond Future | 3,357.0000 | 3,681.0000 | 9.651 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/05/03 | 7.80 | Put | Bond Future | 108.0000 | 77.0000 | (28.704) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,144.0000 | 3,462.0000 | 10.115 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/05/03 | 7.70 | Put | Bond Future | 131.0000 | 95.0000 | (27.481) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/08/02 | | | Bond Future | 6.4660 | 6.3060 | (2.474) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R201 2012/08/02 | 7.50 | Call | Bond Future | 2,558.0000 | 2,852.0000 | 11.493 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/08/02 | 7.50 | Put | Bond Future | 278.0000 | 214.0000 | (23.022) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/08/02 | 7.55 | Call | Bond Future | 2,648.0000 | 2,945.0000 | 11.216 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/08/02 | 7.55 | Put | Bond Future | 259.0000 | 198.0000 | (23.552) | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/08/02 | 7.45 | Call | Bond Future | 2,469.0000 | 2,759.0000 | 11.746 | 0 | 0 | 0 |
| 2011/10/10 | R201 2012/08/02 | 7.45 | Put | Bond Future | 298.0000 | 229.0000 | (23.154) | 0 | 0 | 0 |
| 2011/10/10 | R202 2011/11/03 | | | Bond Future | 176.9808 | 176.9900 | 0.005 | 0.0000 | 0.0000 | 32,686 |
| 2011/10/10 | R202 2011/11/03 | 0.50 | Call | Bond Future | 176,481.0000 | 176,490.0000 | 0.005 | 0 | 0 | 0 |
| 2011/10/10 | R202 2011/11/03 | 0.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R202 2011/11/03 | 0.55 | Call | Bond Future | 176,431.0000 | 176,440.0000 | 0.005 | 0 | 0 | 0 |
| 2011/10/10 | R202 2011/11/03 | 0.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R202 2011/11/03 | 0.45 | Call | Bond Future | 176,531.0000 | 176,540.0000 | 0.005 | 0 | 0 | 0 |
| 2011/10/10 | R202 2011/11/03 | 0.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R202 2012/02/02 | | | Bond Future | 176.8573 | 176.8662 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R202 2012/02/02 | 177.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R202 2012/02/02 | 177.00 | Put | Bond Future | 143.0000 | 134.0000 | (6.294) | 0 | 0 | 0 |
| 2011/10/10 | R202 2012/02/02 | 177.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R202 2012/02/02 | 177.05 | Put | Bond Future | 193.0000 | 184.0000 | (4.663) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R202 2012/02/02 | 176.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R202 2012/02/02 | 176.95 | Put | Bond Future | 93.0000 | 84.0000 | (9.677) | 0 | 0 | 0 |
| 2011/10/10 | R203 2011/11/03 | | | Bond Future | 7.6080 | 7.4750 | (1.748) | 0.0000 | 0.0000 | 2,109 |
| 2011/10/10 | R203 2011/11/03 | 8.50 | Call | Bond Future | 4,133.0000 | 4,758.0000 | 15.122 | 0 | 0 | 0 |
| 2011/10/10 | R203 2011/11/03 | 8.50 | Put | Bond Future | 10.0000 | 2.0000 | (80.000) | 0 | 0 | 0 |
| 2011/10/10 | R203 2011/11/03 | 8.55 | Call | Bond Future | 4,355.0000 | 4,982.0000 | 14.397 | 0 | 0 | 0 |
| 2011/10/10 | R203 2011/11/03 | 8.55 | Put | Bond Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 2011/10/10 | R203 2011/11/03 | 8.45 | Call | Bond Future | 3,911.0000 | 4,534.0000 | 15.929 | 0 | 0 | 0 |
| 2011/10/10 | R203 2011/11/03 | 8.45 | Put | Bond Future | 14.0000 | 4.0000 | (71.429) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/02/02 | | | Bond Future | 7.7110 | 7.5700 | (1.829) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R203 2012/02/02 | 8.75 | Call | Bond Future | 4,924.0000 | 5,476.0000 | 11.210 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/02/02 | 8.75 | Put | Bond Future | 330.0000 | 238.0000 | (27.879) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/02/02 | 8.80 | Call | Bond Future | 5,110.0000 | 5,668.0000 | 10.920 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/02/02 | 8.80 | Put | Bond Future | 302.0000 | 216.0000 | (28.477) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/02/02 | 8.70 | Call | Bond Future | 4,741.0000 | 5,285.0000 | 11.474 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/02/02 | 8.70 | Put | Bond Future | 362.0000 | 263.0000 | (27.348) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/05/03 | | | Bond Future | 7.8030 | 7.6540 | (1.910) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R203 2012/05/03 | 8.75 | Call | Bond Future | 4,831.0000 | 5,332.0000 | 10.371 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/05/03 | 8.75 | Put | Bond Future | 802.0000 | 650.0000 | (18.953) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/05/03 | 8.80 | Call | Bond Future | 4,992.0000 | 5,500.0000 | 10.176 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/05/03 | 8.80 | Put | Bond Future | 756.0000 | 611.0000 | (19.180) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/05/03 | 8.70 | Call | Bond Future | 4,673.0000 | 5,166.0000 | 10.550 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/05/03 | 8.70 | Put | Bond Future | 852.0000 | 692.0000 | (18.779) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/08/02 | | | Bond Future | 7.8890 | 7.7320 | (1.990) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R203 2012/08/02 | 8.50 | Call | Bond Future | 4,173.0000 | 4,604.0000 | 10.328 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/08/02 | 8.50 | Put | Bond Future | 1,660.0000 | 1,433.0000 | (13.675) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/08/02 | 8.55 | Call | Bond Future | 4,307.0000 | 4,745.0000 | 10.169 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/08/02 | 8.55 | Put | Bond Future | 1,592.0000 | 1,372.0000 | (13.819) | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/08/02 | 8.45 | Call | Bond Future | 4,041.0000 | 4,464.0000 | 10.468 | 0 | 0 | 0 |
| 2011/10/10 | R203 2012/08/02 | 8.45 | Put | Bond Future | 1,731.0000 | 1,496.0000 | (13.576) | 0 | 0 | 0 |
| 2011/10/10 | R204 2011/11/03 | | | Bond Future | 7.8570 | 7.7300 | (1.616) | 0.0000 | 0.0000 | 3,163 |
| 2011/10/10 | R204 2011/11/03 | 8.75 | Call | Bond Future | 4,694.0000 | 5,374.0000 | 14.487 | 0 | 0 | 0 |
| 2011/10/10 | R204 2011/11/03 | 8.75 | Put | Bond Future | 12.0000 | 3.0000 | (75.000) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R204 2011/11/03 | 8.80 | Call | Bond Future | 4,945.0000 | 5,627.0000 | 13.792 | 0 | 0 | 0 |
| 2011/10/10 | R204 2011/11/03 | 8.80 | Put | Bond Future | 9.0000 | 2.0000 | (77.778) | 0 | 0 | 0 |
| 2011/10/10 | R204 2011/11/03 | 8.70 | Call | Bond Future | 4,444.0000 | 5,120.0000 | 15.212 | 0 | 0 | 0 |
| 2011/10/10 | R204 2011/11/03 | 8.70 | Put | Bond Future | 17.0000 | 4.0000 | (76.471) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/02/02 | | | Bond Future | 7.9540 | 7.8210 | (1.672) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R204 2012/02/02 | 9.00 | Call | Bond Future | 5,611.0000 | 6,217.0000 | 10.800 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/02/02 | 9.00 | Put | Bond Future | 327.0000 | 236.0000 | (27.829) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/02/02 | 9.05 | Call | Bond Future | 5,824.0000 | 6,437.0000 | 10.525 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/02/02 | 9.05 | Put | Bond Future | 297.0000 | 212.0000 | (28.620) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/02/02 | 8.95 | Call | Bond Future | 5,400.0000 | 5,998.0000 | 11.074 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/02/02 | 8.95 | Put | Bond Future | 361.0000 | 261.0000 | (27.701) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/05/03 | | | Bond Future | 8.0450 | 7.9040 | (1.753) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R204 2012/05/03 | 8.75 | Call | Bond Future | 4,663.0000 | 5,175.0000 | 10.980 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/05/03 | 8.75 | Put | Bond Future | 1,180.0000 | 977.0000 | (17.203) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/05/03 | 8.80 | Call | Bond Future | 4,844.0000 | 5,364.0000 | 10.735 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/05/03 | 8.80 | Put | Bond Future | 1,120.0000 | 924.0000 | (17.500) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/05/03 | 8.70 | Call | Bond Future | 4,491.0000 | 4,994.0000 | 11.200 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/05/03 | 8.70 | Put | Bond Future | 1,250.0000 | 1,038.0000 | (16.960) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/08/02 | | | Bond Future | 8.1310 | 7.9840 | (1.808) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R204 2012/08/02 | 8.50 | Call | Bond Future | 4,046.0000 | 4,480.0000 | 10.727 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/08/02 | 8.50 | Put | Bond Future | 2,266.0000 | 1,979.0000 | (12.665) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/08/02 | 8.55 | Call | Bond Future | 4,192.0000 | 4,635.0000 | 10.568 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/08/02 | 8.55 | Put | Bond Future | 2,173.0000 | 1,896.0000 | (12.747) | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/08/02 | 8.45 | Call | Bond Future | 3,902.0000 | 4,328.0000 | 10.917 | 0 | 0 | 0 |
| 2011/10/10 | R204 2012/08/02 | 8.45 | Put | Bond Future | 2,360.0000 | 2,066.0000 | (12.458) | 0 | 0 | 0 |
| 2011/10/10 | R206 2011/11/03 | | | Bond Future | 6.0570 | 5.9320 | (2.064) | 0.0000 | 0.0000 | 12,577 |
| 2011/10/10 | R206 2011/11/03 | 7.75 | Call | Bond Future | 3,409.0000 | 3,667.0000 | 7.568 | 0 | 0 | 0 |
| 2011/10/10 | R206 2011/11/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R206 2011/11/03 | 7.80 | Call | Bond Future | 3,508.0000 | 3,765.0000 | 7.326 | 0 | 0 | 0 |
| 2011/10/10 | R206 2011/11/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R206 2011/11/03 | 7.70 | Call | Bond Future | 3,311.0000 | 3,568.0000 | 7.762 | 0 | 0 | 0 |
| 2011/10/10 | R206 2011/11/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/02/02 | | | Bond Future | 6.0880 | 5.9470 | (2.316) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R206 2012/02/02 | 8.00 | Call | Bond Future | 3,430.0000 | 3,687.0000 | 7.493 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R206 2012/02/02 | 8.00 | Put | Bond Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/02/02 | 8.05 | Call | Bond Future | 3,517.0000 | 3,774.0000 | 7.307 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/02/02 | 8.05 | Put | Bond Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/02/02 | 7.95 | Call | Bond Future | 3,343.0000 | 3,599.0000 | 7.658 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/02/02 | 7.95 | Put | Bond Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/05/03 | | | Bond Future | 6.0910 | 5.9270 | (2.692) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,343.0000 | 2,576.0000 | 9.945 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/05/03 | 7.50 | Put | Bond Future | 113.0000 | 83.0000 | (26.549) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,411.0000 | 2,647.0000 | 9.788 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/05/03 | 7.55 | Put | Bond Future | 103.0000 | 76.0000 | (26.214) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,274.0000 | 2,506.0000 | 10.202 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/05/03 | 7.45 | Put | Bond Future | 122.0000 | 91.0000 | (25.410) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/08/02 | | | Bond Future | 6.0510 | 5.8580 | (3.190) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,866.0000 | 2,080.0000 | 11.468 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/08/02 | 7.25 | Put | Bond Future | 234.0000 | 182.0000 | (22.222) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,919.0000 | 2,136.0000 | 11.308 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/08/02 | 7.30 | Put | Bond Future | 220.0000 | 170.0000 | (22.727) | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,812.0000 | 2,023.0000 | 11.645 | 0 | 0 | 0 |
| 2011/10/10 | R206 2012/08/02 | 7.20 | Put | Bond Future | 247.0000 | 192.0000 | (22.267) | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | | | Bond Future | 8.1070 | 7.9740 | (1.641) | 0.0000 | 0.0000 | 8,999 |
| 2011/10/10 | R207 2011/11/03 | 8.75 | Call | Bond Future | 3,651.0000 | 4,370.0000 | 19.693 | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.75 | Put | Bond Future | 67.0000 | 22.0000 | (67.164) | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.80 | Call | Bond Future | 3,907.0000 | 4,635.0000 | 18.633 | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.80 | Put | Bond Future | 51.0000 | 16.0000 | (68.627) | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.70 | Call | Bond Future | 3,398.0000 | 4,105.0000 | 20.806 | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.70 | Put | Bond Future | 86.0000 | 30.0000 | (65.116) | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 7.90 | Put | Bond Future | 1,647.0000 | 1,114.0000 | (32.362) | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 7.90 | Call | Bond Future | 456.0000 | 686.0000 | 50.439 | 0 | 0 | 2,000 |
| 2011/10/10 | R207 2011/11/03 | 8.15 | Call | Bond Future | 1,063.0000 | 1,479.0000 | 39.135 | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.15 | Put | Bond Future | 818.0000 | 470.0000 | (42.543) | 0 | 0 | 2,000 |
| 2011/10/10 | R207 2011/11/03 | 8.35 | Call | Bond Future | 1,781.0000 | 2,338.0000 | 31.275 | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.35 | Put | Bond Future | 406.0000 | 200.0000 | (50.739) | 0 | 0 | 2,000 |
| 2011/10/10 | R207 2011/11/03 | 7.30 | Put | Bond Future | 4,771.0000 | 4,021.0000 | (15.720) | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 7.30 | Call | Bond Future | 18.0000 | 32.0000 | 77.778 | 0 | 0 | 900 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R207 2011/11/03 | 7.75 | Put | Bond Future | 2,309.0000 | 1,683.0000 | (27.111) | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 7.75 | Call | Bond Future | 242.0000 | 380.0000 | 57.025 | 0 | 0 | 300 |
| 2011/10/10 | R207 2011/11/03 | 7.95 | Put | Bond Future | 1,453.0000 | 955.0000 | (34.274) | 0 | 0 | 300 |
| 2011/10/10 | R207 2011/11/03 | 7.95 | Call | Bond Future | 551.0000 | 816.0000 | 48.094 | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.40 | Call | Bond Future | 1,988.0000 | 2,575.0000 | 29.527 | 0 | 0 | 0 |
| 2011/10/10 | R207 2011/11/03 | 8.40 | Put | Bond Future | 333.0000 | 157.0000 | (52.853) | 0 | 0 | 900 |
| 2011/10/10 | R207 2012/02/02 | | | Bond Future | 8.2030 | 8.0640 | (1.695) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R207 2012/02/02 | 9.00 | Call | Bond Future | 4,917.0000 | 5,535.0000 | 12.569 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/02/02 | 9.00 | Put | Bond Future | 620.0000 | 462.0000 | (25.484) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/02/02 | 9.05 | Call | Bond Future | 5,127.0000 | 5,756.0000 | 12.268 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/02/02 | 9.05 | Put | Bond Future | 569.0000 | 422.0000 | (25.835) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/02/02 | 8.95 | Call | Bond Future | 4,710.0000 | 5,317.0000 | 12.887 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/02/02 | 8.95 | Put | Bond Future | 675.0000 | 507.0000 | (24.889) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/05/03 | | | Bond Future | 8.2950 | 8.1500 | (1.748) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R207 2012/05/03 | 8.75 | Call | Bond Future | 4,219.0000 | 4,724.0000 | 11.970 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/05/03 | 8.75 | Put | Bond Future | 1,804.0000 | 1,522.0000 | (15.632) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/05/03 | 8.80 | Call | Bond Future | 4,388.0000 | 4,904.0000 | 11.759 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/05/03 | 8.80 | Put | Bond Future | 1,712.0000 | 1,442.0000 | (15.771) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/05/03 | 8.70 | Call | Bond Future | 4,047.0000 | 4,542.0000 | 12.231 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/05/03 | 8.70 | Put | Bond Future | 1,893.0000 | 1,602.0000 | (15.372) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/08/02 | | | Bond Future | 8.3830 | 8.2320 | (1.801) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R207 2012/08/02 | 8.75 | Call | Bond Future | 4,352.0000 | 4,834.0000 | 11.075 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/08/02 | 8.75 | Put | Bond Future | 2,453.0000 | 2,140.0000 | (12.760) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/08/02 | 8.80 | Call | Bond Future | 4,507.0000 | 4,998.0000 | 10.894 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/08/02 | 8.80 | Put | Bond Future | 2,353.0000 | 2,049.0000 | (12.920) | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/08/02 | 8.70 | Call | Bond Future | 4,199.0000 | 4,671.0000 | 11.241 | 0 | 0 | 0 |
| 2011/10/10 | R207 2012/08/02 | 8.70 | Put | Bond Future | 2,556.0000 | 2,233.0000 | (12.637) | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | | | Bond Future | 8.1450 | 8.0070 | (1.694) | 0.0000 | 0.0000 | 7,097 |
| 2011/10/10 | R208 2011/11/03 | 8.75 | Call | Bond Future | 3,684.0000 | 4,473.0000 | 21.417 | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.75 | Put | Bond Future | 87.0000 | 29.0000 | (66.667) | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.80 | Call | Bond Future | 3,953.0000 | 4,754.0000 | 20.263 | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.80 | Put | Bond Future | 67.0000 | 21.0000 | (68.657) | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.70 | Call | Bond Future | 3,417.0000 | 4,192.0000 | 22.681 | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.70 | Put | Bond Future | 110.0000 | 39.0000 | (64.545) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/10/10 | R208 2011/11/03 | 7.95 | Put | Bond Future | 1,699.0000 | 1,121.0000 | (34.020) | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 7.95 | Call | Bond Future | 500.0000 | 768.0000 | 53.600 | 0 | 0 | 1,995 |
| 2011/10/10 | R208 2011/11/03 | 8.20 | Put | Bond Future | 832.0000 | 464.0000 | (44.231) | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.20 | Call | Bond Future | 1,167.0000 | 1,645.0000 | 40.960 | 0 | 0 | 665 |
| 2011/10/10 | R208 2011/11/03 | 8.40 | Call | Bond Future | 1,948.0000 | 2,579.0000 | 32.392 | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.40 | Put | Bond Future | 409.0000 | 194.0000 | (52.567) | 0 | 0 | 665 |
| 2011/10/10 | R208 2011/11/03 | 8.90 | Call | Bond Future | 4,500.0000 | 5,319.0000 | 18.200 | 0 | 0 | 0 |
| 2011/10/10 | R208 2011/11/03 | 8.90 | Put | Bond Future | 39.0000 | 12.0000 | (69.231) | 0 | 0 | 1,995 |
| 2011/10/10 | R208 2012/02/02 | | | Bond Future | 8.2320 | 8.0890 | (1.737) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R208 2012/02/02 | 9.00 | Call | Bond Future | 5,142.0000 | 5,818.0000 | 13.147 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/02/02 | 9.00 | Put | Bond Future | 711.0000 | 531.0000 | (25.316) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/02/02 | 9.05 | Call | Bond Future | 5,364.0000 | 6,052.0000 | 12.826 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/02/02 | 9.05 | Put | Bond Future | 654.0000 | 486.0000 | (25.688) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/02/02 | 8.95 | Call | Bond Future | 4,922.0000 | 5,586.0000 | 13.490 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/02/02 | 8.95 | Put | Bond Future | 771.0000 | 578.0000 | (25.032) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/05/03 | | | Bond Future | 8.3140 | 8.1650 | (1.792) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R208 2012/05/03 | 9.00 | Call | Bond Future | 5,308.0000 | 5,928.0000 | 11.680 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/05/03 | 9.00 | Put | Bond Future | 1,429.0000 | 1,177.0000 | (17.635) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/05/03 | 9.05 | Call | Bond Future | 5,506.0000 | 6,137.0000 | 11.460 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/05/03 | 9.05 | Put | Bond Future | 1,352.0000 | 1,112.0000 | (17.751) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/05/03 | 8.95 | Call | Bond Future | 5,113.0000 | 5,722.0000 | 11.911 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/05/03 | 8.95 | Put | Bond Future | 1,509.0000 | 1,247.0000 | (17.362) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/08/02 | | | Bond Future | 8.3910 | 8.2370 | (1.835) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R208 2012/08/02 | 8.75 | Call | Bond Future | 4,646.0000 | 5,180.0000 | 11.494 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/08/02 | 8.75 | Put | Bond Future | 2,637.0000 | 2,291.0000 | (13.121) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/08/02 | 8.80 | Call | Bond Future | 4,815.0000 | 5,360.0000 | 11.319 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/08/02 | 8.80 | Put | Bond Future | 2,531.0000 | 2,196.0000 | (13.236) | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/08/02 | 8.70 | Call | Bond Future | 4,478.0000 | 5,002.0000 | 11.702 | 0 | 0 | 0 |
| 2011/10/10 | R208 2012/08/02 | 8.70 | Put | Bond Future | 2,745.0000 | 2,390.0000 | (12.933) | 0 | 0 | 0 |
| 2011/10/10 | R209 2011/11/03 | | | Bond Future | 8.8400 | 8.6530 | (2.115) | 0.0000 | 0.0000 | 1,374 |
| 2011/10/10 | R209 2011/11/03 | 8.75 | Call | Bond Future | 1,044.0000 | 1,733.0000 | 65.996 | 0 | 0 | 0 |
| 2011/10/10 | R209 2011/11/03 | 8.75 | Put | Bond Future | 1,757.0000 | 952.0000 | (45.817) | 0 | 0 | 0 |
| 2011/10/10 | R209 2011/11/03 | 8.80 | Call | Bond Future | 1,217.0000 | 1,977.0000 | 62.449 | 0 | 0 | 0 |
| 2011/10/10 | R209 2011/11/03 | 8.80 | Put | Bond Future | 1,532.0000 | 799.0000 | (47.846) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R209 2011/11/03 | 8.70 | Call | Bond Future | 887.0000 | 1,505.0000 | 69.673 | 0 | 0 | 0 |
| 2011/10/10 | R209 2011/11/03 | 8.70 | Put | Bond Future | 2,001.0000 | 1,125.0000 | (43.778) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/02/02 | | | Bond Future | 8.9110 | 8.7190 | (2.155) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R209 2012/02/02 | 9.00 | Call | Bond Future | 3,372.0000 | 4,234.0000 | 25.563 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/02/02 | 9.00 | Put | Bond Future | 2,687.0000 | 2,036.0000 | (24.228) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/02/02 | 9.05 | Call | Bond Future | 3,579.0000 | 4,471.0000 | 24.923 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/02/02 | 9.05 | Put | Bond Future | 2,514.0000 | 1,892.0000 | (24.741) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/02/02 | 8.95 | Call | Bond Future | 3,172.0000 | 4,004.0000 | 26.230 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/02/02 | 8.95 | Put | Bond Future | 2,871.0000 | 2,189.0000 | (23.755) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/05/03 | | | Bond Future | 8.9780 | 8.7800 | (2.205) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R209 2012/05/03 | 9.00 | Call | Bond Future | 4,063.0000 | 4,904.0000 | 20.699 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/05/03 | 9.00 | Put | Bond Future | 3,895.0000 | 3,194.0000 | (17.997) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/05/03 | 9.05 | Call | Bond Future | 4,257.0000 | 5,121.0000 | 20.296 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/05/03 | 9.05 | Put | Bond Future | 3,709.0000 | 3,032.0000 | (18.253) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/05/03 | 8.95 | Call | Bond Future | 3,875.0000 | 4,692.0000 | 21.084 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/05/03 | 8.95 | Put | Bond Future | 4,090.0000 | 3,365.0000 | (17.726) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/08/02 | | | Bond Future | 9.0410 | 8.8380 | (2.245) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R209 2012/08/02 | 9.25 | Call | Bond Future | 5,673.0000 | 6,598.0000 | 16.305 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/08/02 | 9.25 | Put | Bond Future | 4,119.0000 | 3,482.0000 | (15.465) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/08/02 | 9.30 | Call | Bond Future | 5,875.0000 | 6,818.0000 | 16.051 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/08/02 | 9.30 | Put | Bond Future | 3,957.0000 | 3,338.0000 | (15.643) | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/08/02 | 9.20 | Call | Bond Future | 5,474.0000 | 6,381.0000 | 16.569 | 0 | 0 | 0 |
| 2011/10/10 | R209 2012/08/02 | 9.20 | Put | Bond Future | 4,287.0000 | 3,632.0000 | (15.279) | 0 | 0 | 0 |
| 2011/10/10 | R210 2011/11/03 | | | Bond Future | 132.0367 | 132.0435 | 0.005 | 0.0000 | 0.0000 | 750 |
| 2011/10/10 | R210 2011/11/03 | 131.00 | Call | Bond Future | 1,037.0000 | 1,043.0000 | 0.579 | 0 | 0 | 0 |
| 2011/10/10 | R210 2011/11/03 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R210 2011/11/03 | 131.05 | Call | Bond Future | 987.0000 | 993.0000 | 0.608 | 0 | 0 | 0 |
| 2011/10/10 | R210 2011/11/03 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R210 2011/11/03 | 130.95 | Call | Bond Future | 1,087.0000 | 1,093.0000 | 0.552 | 0 | 0 | 0 |
| 2011/10/10 | R210 2011/11/03 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R211 2011/11/03 | | | Bond Future | 113.1440 | 113.1462 | 0.002 | 0.0000 | 0.0000 | 529 |
| 2011/10/10 | R211 2011/11/03 | 1.25 | Call | Bond Future | 111,894.0000 | 111,896.0000 | 0.002 | 0 | 0 | 0 |
| 2011/10/10 | R211 2011/11/03 | 1.25 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/10/10 | R211 2011/11/03 | 1.30 | Call | Bond Future | 111,844.0000 | 111,846.0000 | 0.002 | 0 | 0 | 0 |
| 2011/10/10 | R211 2011/11/03 | 1.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R211 2011/11/03 | 1.20 | Call | Bond Future | 111,944.0000 | 111,946.0000 | 0.002 | 0 | 0 | 0 |
| 2011/10/10 | R211 2011/11/03 | 1.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R211 2012/02/02 | | | Bond Future | 113.4299 | 113.4318 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R211 2012/02/02 | 110.50 | Call | Bond Future | 2,930.0000 | 2,932.0000 | 0.068 | 0 | 0 | 0 |
| 2011/10/10 | R211 2012/02/02 | 110.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R211 2012/02/02 | 110.55 | Call | Bond Future | 2,880.0000 | 2,882.0000 | 0.069 | 0 | 0 | 0 |
| 2011/10/10 | R211 2012/02/02 | 110.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R211 2012/02/02 | 110.45 | Call | Bond Future | 2,980.0000 | 2,982.0000 | 0.067 | 0 | 0 | 0 |
| 2011/10/10 | R211 2012/02/02 | 110.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R212 2011/11/03 | | | Bond Future | 109.5873 | 109.6902 | 0.094 | 0.0000 | 0.0000 | 2,677 |
| 2011/10/10 | R212 2011/11/03 | 2.50 | Call | Bond Future | 107,087.0000 | 107,190.0000 | 0.096 | 0 | 0 | 0 |
| 2011/10/10 | R212 2011/11/03 | 2.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R212 2011/11/03 | 2.55 | Call | Bond Future | 107,037.0000 | 107,140.0000 | 0.096 | 0 | 0 | 0 |
| 2011/10/10 | R212 2011/11/03 | 2.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R212 2011/11/03 | 2.45 | Call | Bond Future | 107,137.0000 | 107,240.0000 | 0.096 | 0 | 0 | 0 |
| 2011/10/10 | R212 2011/11/03 | 2.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R212 2012/02/02 | | | Bond Future | 109.6916 | 109.7956 | 0.095 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R212 2012/02/02 | 108.50 | Call | Bond Future | 1,192.0000 | 1,296.0000 | 8.725 | 0 | 0 | 0 |
| 2011/10/10 | R212 2012/02/02 | 108.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R212 2012/02/02 | 108.55 | Call | Bond Future | 1,142.0000 | 1,246.0000 | 9.107 | 0 | 0 | 0 |
| 2011/10/10 | R212 2012/02/02 | 108.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R212 2012/02/02 | 108.45 | Call | Bond Future | 1,242.0000 | 1,346.0000 | 8.374 | 0 | 0 | 0 |
| 2011/10/10 | R212 2012/02/02 | 108.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2011/11/03 | | | Bond Future | 8.8940 | 8.7260 | (1.889) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R213 2011/11/03 | 8.75 | Call | Bond Future | 0.0000 | 195.0000 | 100.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2011/11/03 | 8.75 | Put | Bond Future | 1,155.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/10/10 | R213 2011/11/03 | 8.80 | Call | Bond Future | 0.0000 | 599.0000 | 100.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2011/11/03 | 8.80 | Put | Bond Future | 751.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/10/10 | R213 2011/11/03 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2011/11/03 | 8.70 | Put | Bond Future | 1,561.0000 | 212.0000 | (86.419) | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/02/02 | | | Bond Future | 8.9770 | 8.8040 | (1.927) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/10/10 | R213 2012/02/02 | 9.00 | Call | Bond Future | 179.0000 | 1,548.0000 | 764.804 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/02/02 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/02/02 | 9.05 | Call | Bond Future | 567.0000 | 1,936.0000 | 241.446 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/02/02 | 9.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/02/02 | 8.95 | Call | Bond Future | 0.0000 | 1,157.0000 | 100.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/02/02 | 8.95 | Put | Bond Future | 211.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/05/03 | | | Bond Future | 9.0500 | 8.8730 | (1.956) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R213 2012/05/03 | 9.25 | Call | Bond Future | 1,519.0000 | 2,900.0000 | 90.915 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/05/03 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/05/03 | 9.30 | Call | Bond Future | 1,892.0000 | 3,273.0000 | 72.992 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/05/03 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/05/03 | 9.20 | Call | Bond Future | 1,143.0000 | 2,524.0000 | 120.822 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/05/03 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/08/02 | | | Bond Future | 9.1190 | 8.9370 | (1.996) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | R213 2012/08/02 | 9.25 | Call | Bond Future | 986.0000 | 2,387.0000 | 142.089 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/08/02 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/08/02 | 9.30 | Call | Bond Future | 1,358.0000 | 2,759.0000 | 103.166 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/08/02 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/08/02 | 9.20 | Call | Bond Future | 612.0000 | 2,013.0000 | 228.922 | 0 | 0 | 0 |
| 2011/10/10 | R213 2012/08/02 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ02 2011/11/03 | | | Bond Future | 0.0050 | 0.0050 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | RZ02 2011/11/03 | 1.00 | Call | Bond Future | 27,590.0000 | 27,590.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ02 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ02 2011/11/03 | 1.05 | Call | Bond Future | 28,834.0000 | 28,834.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ02 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ02 2011/11/03 | 0.95 | Call | Bond Future | 26,333.0000 | 26,333.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ02 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ11 2011/11/03 | | | Bond Future | 0.7760 | 0.7700 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | RZ11 2011/11/03 | 1.00 | Call | Bond Future | 1,226.0000 | 1,226.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ11 2011/11/03 | 1.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ11 2011/11/03 | 1.05 | Call | Bond Future | 1,491.0000 | 1,491.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ11 2011/11/03 | 1.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ11 2011/11/03 | 0.95 | Call | Bond Future | 961.0000 | 961.0000 | 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 |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2011/10/10 | RZ11 2011/11/03 | 0.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ12 2011/11/03 | | | Bond Future | 1.9230 | 1.9190 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | RZ12 2011/11/03 | 2.00 | Call | Bond Future | 778.0000 | 778.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ12 2011/11/03 | 2.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ12 2011/11/03 | 2.05 | Call | Bond Future | 1,255.0000 | 1,255.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ12 2011/11/03 | 2.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ12 2011/11/03 | 1.95 | Call | Bond Future | 298.0000 | 298.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | RZ12 2011/11/03 | 1.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2011/10/10 | TRT1 2011/11/03 | | | Index Future | 362.3640 | 364.0240 | 0.458 | 0.0000 | 0.0000 | 0 |
| 2011/10/10 | TRT1 2012/02/02 | | | Index Future | 367.2150 | 368.9020 | 0.459 | 0.0000 | 0.0000 | 0 |
| Total | | | | | | | | | | 531335.00 |