



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/02/2012

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/03 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/03 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | AL7T 2012/05/03 | | | Index Future | 428.7090 | 427.7550 | (0.223) | 0.0000 | 0.0000 | 16 |
| 2012/02/03 | AL7T 2012/08/02 | | | Index Future | 435.1890 | 434.2160 | (0.224) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | ALBI 2012/05/03 | | | Index Future | 389.7310 | 389.0490 | (0.175) | 0.0000 | 0.0000 | 926 |
| 2012/02/03 | ALBI 2012/08/02 | | | Index Future | 395.6230 | 394.9250 | (0.176) | 0.0000 | 0.0000 | 118 |
| 2012/02/03 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/03 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | CAAN 2012/03/30 | | | Can-Do Future | 0.0928 | 0.0818 | (11.853) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | CAAO 2012/03/30 | | | Can-Do Future | 0.1873 | 0.2118 | 13.081 | 0.0000 | 0.0000 | 100,000 |
| 2012/02/03 | CAAT 2012/02/29 | | | Can-Do Future | 0.0366 | 0.0281 | (23.224) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/03 | CAAV 2012/02/29 | | | Can-Do Future | 0.1338 | 0.1732 | 29.447 | 0.0000 | 0.0000 | 12,987 |
| 2012/02/03 | CAAW2012/04/20 | | | Any day expiry | 7.7532 | 7.7101 | (0.556) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | CAAW2012/04/20 | 8.10 | Call | Any day expiry | 126.0000 | 118.0000 | (6.349) | 0 | 0 | 0 |
| 2012/02/03 | CAAW2012/04/20 | 8.10 | Put | Any day expiry | 473.0000 | 508.0000 | 7.400 | 0 | 0 | 0 |
| 2012/02/03 | CAAW2012/04/20 | 8.15 | Call | Any day expiry | 116.0000 | 109.0000 | (6.034) | 0 | 0 | 0 |
| 2012/02/03 | CAAW2012/04/20 | 8.15 | Put | Any day expiry | 513.0000 | 549.0000 | 7.018 | 0 | 0 | 0 |
| 2012/02/03 | CAAW2012/04/20 | 8.05 | Call | Any day expiry | 137.0000 | 129.0000 | (5.839) | 0 | 0 | 0 |
| 2012/02/03 | CAAW2012/04/20 | 8.05 | Put | Any day expiry | 434.0000 | 469.0000 | 8.065 | 0 | 0 | 0 |
| 2012/02/03 | CAAX 2012/03/30 | | | Can-Do Future | 0.0683 | 0.0568 | (16.837) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/03 | CAAY 2012/04/30 | | | Can-Do Future | 0.0681 | 0.0579 | (14.978) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/03 | CAAZ 2012/06/18 | | | Can-Do Future | 0.0860 | 0.0678 | (21.163) | 0.0000 | 0.0000 | 5,670 |
| 2012/02/03 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/03 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | DAAA 2012/03/29 | | | Any day expiry | 7.7282 | 7.6522 | (0.983) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | DAAA 2012/03/29 | 7.90 | Call | Any day expiry | 133.0000 | 111.0000 | (16.541) | 0 | 0 | 0 |
| 2012/02/03 | DAAA 2012/03/29 | 7.90 | Put | Any day expiry | 305.0000 | 359.0000 | 17.705 | 0 | 0 | 0 |
| 2012/02/03 | DAAA 2012/03/29 | 7.95 | Call | Any day expiry | 119.0000 | 99.0000 | (16.807) | 0 | 0 | 0 |
| 2012/02/03 | DAAA 2012/03/29 | 7.95 | Put | Any day expiry | 341.0000 | 397.0000 | 16.422 | 0 | 0 | 0 |
| 2012/02/03 | DAAA 2012/03/29 | 7.85 | Call | Any day expiry | 148.0000 | 124.0000 | (16.216) | 0 | 0 | 0 |
| 2012/02/03 | DAAA 2012/03/29 | 7.85 | Put | Any day expiry | 270.0000 | 322.0000 | 19.259 | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/05/03 | | | GOVI | 390.3040 | 389.6430 | (0.169) | 0.0000 | 0.0000 | 181 |
| 2012/02/03 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 83,040.0000 | 76,430.0000 | (7.960) | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 82,940.0000 | 76,330.0000 | (7.970) | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 83,140.0000 | 76,530.0000 | (7.950) | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/08/02 | | | GOVI | 396.2040 | 395.5280 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | GOVI 2012/08/02 | 390.00 | Call | GOVI | 62,040.0000 | 55,280.0000 | (10.896) | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/08/02 | 390.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/08/02 | 390.01 | Call | GOVI | 61,940.0000 | 55,180.0000 | (10.914) | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/08/02 | 390.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/08/02 | 389.99 | Call | GOVI | 62,140.0000 | 55,380.0000 | (10.879) | 0 | 0 | 0 |
| 2012/02/03 | GOVI 2012/08/02 | 389.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | IGOV 2012/05/03 | | | Index Future | 170.5510 | 171.2230 | 0.394 | 0.0000 | 0.0000 | 514 |
| 2012/02/03 | IGOV 2012/08/02 | | | Index Future | 173.1290 | 173.8100 | 0.393 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | ILBI 2012/05/03 | | | Index Future | 463.6340 | 463.6340 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | ILBI 2012/08/02 | | | Index Future | 473.3650 | 473.3650 | 0.000 | 0.0000 | 0.0000 | 152 |
| 2012/02/03 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|--------|------|------------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/03 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.6000 | 5.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.6000 | 5.6100 | 0.179 | 0.0000 | 0.0000 | 2,390 |
| 2012/02/03 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6100 | 5.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6200 | 5.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6400 | 5.6400 | 0.000 | 0.0000 | 0.0000 | 2,890 |
| 2012/02/03 | JBAF 2012/07/18 | | | Jibar Tradeable Future | 5.6500 | 5.6500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7000 | 5.7000 | 0.000 | 0.0000 | 0.0000 | 44,760 |
| 2012/02/03 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.8000 | 5.8100 | 0.172 | 0.0000 | 0.0000 | 940 |
| 2012/02/03 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 5.9100 | 5.9200 | 0.169 | 0.0000 | 0.0000 | 790 |
| 2012/02/03 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.0500 | 6.0600 | 0.165 | 0.0000 | 0.0000 | 1,250 |
| 2012/02/03 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.2200 | 6.2200 | 0.000 | 0.0000 | 0.0000 | 1,500 |
| 2012/02/03 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.4200 | 6.4000 | (0.312) | 93.5450 | 93.5450 | 1,000 |
| 2012/02/03 | R157 2012/02/02 | | | Bond Future | 6.3910 | 6.3900 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R157 2012/05/03 | | | Bond Future | 6.4490 | 6.4870 | 0.589 | 0.0000 | 0.0000 | 10,880 |
| 2012/02/03 | R157 2012/05/03 | 8.25 | Call | Bond Future | 5,857.0000 | 5,730.0000 | (2.168) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 8.25 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 8.30 | Call | Bond Future | 6,014.0000 | 5,887.0000 | (2.112) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 8.30 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 8.20 | Call | Bond Future | 5,700.0000 | 5,573.0000 | (2.228) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 8.20 | Put | Bond Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 6.25 | Put | Bond Future | 1,124.0000 | 1,204.0000 | 7.117 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 6.25 | Call | Bond Future | 454.0000 | 406.0000 | (10.573) | 0 | 0 | 1,500 |
| 2012/02/03 | R157 2012/05/03 | 6.50 | Call | Bond Future | 840.0000 | 769.0000 | (8.452) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 6.50 | Put | Bond Future | 669.0000 | 725.0000 | 8.371 | 0 | 0 | 1,500 |
| 2012/02/03 | R157 2012/05/03 | 6.75 | Call | Bond Future | 1,371.0000 | 1,279.0000 | (6.710) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/05/03 | 6.75 | Put | Bond Future | 366.0000 | 402.0000 | 9.836 | 0 | 0 | 1,500 |
| 2012/02/03 | R157 2012/08/02 | | | Bond Future | 6.4760 | 6.5180 | 0.649 | 0.0000 | 0.0000 | 0 |

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| 2012/02/03 | R157 2012/08/02 | 8.00 | Call | Bond Future | 4,741.0000 | 4,619.0000 | (2.573) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/08/02 | 8.00 | Put | Bond Future | 123.0000 | 132.0000 | 7.317 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/08/02 | 8.05 | Call | Bond Future | 4,876.0000 | 4,754.0000 | (2.502) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/08/02 | 8.05 | Put | Bond Future | 111.0000 | 119.0000 | 7.207 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/08/02 | 7.95 | Call | Bond Future | 4,606.0000 | 4,485.0000 | (2.627) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/08/02 | 7.95 | Put | Bond Future | 136.0000 | 146.0000 | 7.353 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/11/01 | | | Bond Future | 6.5040 | 6.5510 | 0.723 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R157 2012/11/01 | 7.00 | Call | Bond Future | 2,292.0000 | 2,203.0000 | (3.883) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/11/01 | 7.00 | Put | Bond Future | 886.0000 | 931.0000 | 5.079 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/11/01 | 7.05 | Call | Bond Future | 2,388.0000 | 2,297.0000 | (3.811) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/11/01 | 7.05 | Put | Bond Future | 841.0000 | 884.0000 | 5.113 | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/11/01 | 6.95 | Call | Bond Future | 2,199.0000 | 2,112.0000 | (3.956) | 0 | 0 | 0 |
| 2012/02/03 | R157 2012/11/01 | 6.95 | Put | Bond Future | 934.0000 | 981.0000 | 5.032 | 0 | 0 | 0 |
| 2012/02/03 | R157 2013/02/07 | | | Bond Future | 6.5010 | 6.5520 | 0.784 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R157 2013/02/07 | 6.75 | Call | Bond Future | 1,903.0000 | 1,826.0000 | (4.046) | 0 | 0 | 0 |
| 2012/02/03 | R157 2013/02/07 | 6.75 | Put | Bond Future | 1,261.0000 | 1,316.0000 | 4.362 | 0 | 0 | 0 |
| 2012/02/03 | R157 2013/02/07 | 6.80 | Call | Bond Future | 1,980.0000 | 1,902.0000 | (3.939) | 0 | 0 | 0 |
| 2012/02/03 | R157 2013/02/07 | 6.80 | Put | Bond Future | 1,210.0000 | 1,264.0000 | 4.463 | 0 | 0 | 0 |
| 2012/02/03 | R157 2013/02/07 | 6.70 | Call | Bond Future | 1,828.0000 | 1,753.0000 | (4.103) | 0 | 0 | 0 |
| 2012/02/03 | R157 2013/02/07 | 6.70 | Put | Bond Future | 1,315.0000 | 1,371.0000 | 4.259 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/02/02 | | | Bond Future | 8.1210 | 8.0600 | (0.751) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R186 2012/05/03 | | | Bond Future | 8.1230 | 8.1430 | 0.246 | 0.0000 | 0.0000 | 26,982 |
| 2012/02/03 | R186 2012/05/03 | 9.00 | Call | Bond Future | 8,573.0000 | 8,396.0000 | (2.065) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 9.00 | Put | Bond Future | 509.0000 | 526.0000 | 3.340 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 9.05 | Call | Bond Future | 8,954.0000 | 8,776.0000 | (1.988) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 9.05 | Put | Bond Future | 455.0000 | 470.0000 | 3.297 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 8.95 | Call | Bond Future | 8,194.0000 | 8,019.0000 | (2.136) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 8.95 | Put | Bond Future | 569.0000 | 587.0000 | 3.163 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 7.90 | Put | Bond Future | 4,063.0000 | 4,167.0000 | 2.560 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 7.90 | Call | Bond Future | 1,880.0000 | 1,791.0000 | (4.734) | 0 | 0 | 2,250 |
| 2012/02/03 | R186 2012/05/03 | 8.20 | Put | Bond Future | 2,496.0000 | 2,568.0000 | 2.885 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 8.20 | Call | Bond Future | 3,237.0000 | 3,116.0000 | (3.738) | 0 | 0 | 750 |
| 2012/02/03 | R186 2012/05/03 | 8.50 | Call | Bond Future | 5,009.0000 | 4,860.0000 | (2.975) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 8.50 | Put | Bond Future | 1,443.0000 | 1,488.0000 | 3.119 | 0 | 0 | 750 |

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| 2012/02/03 | R186 2012/05/03 | 8.85 | Call | Bond Future | 7,447.0000 | 7,277.0000 | (2.283) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/05/03 | 8.85 | Put | Bond Future | 706.0000 | 729.0000 | 3.258 | 0 | 0 | 2,250 |
| 2012/02/03 | R186 2012/08/02 | | | Bond Future | 8.1850 | 8.2060 | 0.257 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.75 | Call | Bond Future | 8,101.0000 | 7,954.0000 | (1.815) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.75 | Put | Bond Future | 2,905.0000 | 2,957.0000 | 1.790 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.80 | Call | Bond Future | 8,401.0000 | 8,251.0000 | (1.786) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.80 | Put | Bond Future | 2,761.0000 | 2,810.0000 | 1.775 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.70 | Call | Bond Future | 7,806.0000 | 7,661.0000 | (1.858) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,056.0000 | 3,110.0000 | 1.767 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.25 | Put | Bond Future | 4,742.0000 | 4,820.0000 | 1.645 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/08/02 | 8.25 | Call | Bond Future | 5,357.0000 | 5,236.0000 | (2.259) | 0 | 0 | 8,750 |
| 2012/02/03 | R186 2012/11/01 | | | Bond Future | 8.2470 | 8.2680 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R186 2012/11/01 | 8.75 | Call | Bond Future | 8,724.0000 | 8,588.0000 | (1.559) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/11/01 | 8.75 | Put | Bond Future | 4,162.0000 | 4,222.0000 | 1.442 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/11/01 | 8.80 | Call | Bond Future | 9,000.0000 | 8,863.0000 | (1.522) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/11/01 | 8.80 | Put | Bond Future | 3,999.0000 | 4,057.0000 | 1.450 | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/11/01 | 8.70 | Call | Bond Future | 8,450.0000 | 8,316.0000 | (1.586) | 0 | 0 | 0 |
| 2012/02/03 | R186 2012/11/01 | 8.70 | Put | Bond Future | 4,330.0000 | 4,392.0000 | 1.432 | 0 | 0 | 0 |
| 2012/02/03 | R186 2013/02/07 | | | Bond Future | 8.3040 | 8.3260 | 0.265 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R186 2013/02/07 | 8.50 | Call | Bond Future | 8,037.0000 | 7,913.0000 | (1.543) | 0 | 0 | 0 |
| 2012/02/03 | R186 2013/02/07 | 8.50 | Put | Bond Future | 6,261.0000 | 6,339.0000 | 1.246 | 0 | 0 | 0 |
| 2012/02/03 | R186 2013/02/07 | 8.55 | Call | Bond Future | 8,285.0000 | 8,159.0000 | (1.521) | 0 | 0 | 0 |
| 2012/02/03 | R186 2013/02/07 | 8.55 | Put | Bond Future | 6,062.0000 | 6,138.0000 | 1.254 | 0 | 0 | 0 |
| 2012/02/03 | R186 2013/02/07 | 8.45 | Call | Bond Future | 7,800.0000 | 7,678.0000 | (1.564) | 0 | 0 | 0 |
| 2012/02/03 | R186 2013/02/07 | 8.45 | Put | Bond Future | 6,474.0000 | 6,553.0000 | 1.220 | 0 | 0 | 0 |
| 2012/02/03 | R189 2012/02/02 | | | Bond Future | 218.8651 | 218.9712 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R189 2012/05/03 | | | Bond Future | 215.7353 | 215.7185 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R189 2012/05/03 | 215.00 | Call | Bond Future | 735.0000 | 719.0000 | (2.177) | 0 | 0 | 0 |
| 2012/02/03 | R189 2012/05/03 | 215.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R189 2012/05/03 | 215.05 | Call | Bond Future | 685.0000 | 669.0000 | (2.336) | 0 | 0 | 0 |
| 2012/02/03 | R189 2012/05/03 | 215.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R189 2012/05/03 | 214.95 | Call | Bond Future | 785.0000 | 769.0000 | (2.038) | 0 | 0 | 0 |
| 2012/02/03 | R189 2012/05/03 | 214.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/03 | R197 2012/02/02 | | | Bond Future | 248.8577 | 248.8568 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R197 2012/05/03 | | | Bond Future | 253.0356 | 253.9617 | 0.366 | 0.0000 | 0.0000 | 1,005 |
| 2012/02/03 | R197 2012/05/03 | 251.00 | Call | Bond Future | 2,036.0000 | 2,962.0000 | 45.481 | 0 | 0 | 0 |
| 2012/02/03 | R197 2012/05/03 | 251.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R197 2012/05/03 | 251.05 | Call | Bond Future | 1,986.0000 | 2,912.0000 | 46.626 | 0 | 0 | 0 |
| 2012/02/03 | R197 2012/05/03 | 251.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R197 2012/05/03 | 250.95 | Call | Bond Future | 2,086.0000 | 3,012.0000 | 44.391 | 0 | 0 | 0 |
| 2012/02/03 | R197 2012/05/03 | 250.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/02/02 | | | Bond Future | 5.9500 | 5.9600 | 0.168 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R201 2012/05/03 | | | Bond Future | 5.9960 | 6.0240 | 0.467 | 0.0000 | 0.0000 | 968 |
| 2012/02/03 | R201 2012/05/03 | 7.75 | Call | Bond Future | 4,260.0000 | 4,190.0000 | (1.643) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/05/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,378.0000 | 4,308.0000 | (1.599) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/05/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/05/03 | 7.70 | Call | Bond Future | 4,142.0000 | 4,072.0000 | (1.690) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/05/03 | 7.70 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/08/02 | | | Bond Future | 5.9810 | 6.0120 | 0.518 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,435.0000 | 3,368.0000 | (1.951) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/08/02 | 7.50 | Put | Bond Future | 63.0000 | 67.0000 | 6.349 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,536.0000 | 3,470.0000 | (1.867) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/08/02 | 7.55 | Put | Bond Future | 56.0000 | 60.0000 | 7.143 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,333.0000 | 3,267.0000 | (1.980) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/08/02 | 7.45 | Put | Bond Future | 70.0000 | 74.0000 | 5.714 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/11/01 | | | Bond Future | 5.9480 | 5.9840 | 0.605 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,620.0000 | 1,569.0000 | (3.148) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/11/01 | 6.50 | Put | Bond Future | 503.0000 | 525.0000 | 4.374 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,691.0000 | 1,639.0000 | (3.075) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/11/01 | 6.55 | Put | Bond Future | 473.0000 | 495.0000 | 4.651 | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,550.0000 | 1,500.0000 | (3.226) | 0 | 0 | 0 |
| 2012/02/03 | R201 2012/11/01 | 6.45 | Put | Bond Future | 533.0000 | 557.0000 | 4.503 | 0 | 0 | 0 |
| 2012/02/03 | R201 2013/02/07 | | | Bond Future | 5.8490 | 5.8880 | 0.667 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R201 2013/02/07 | 6.25 | Call | Bond Future | 1,367.0000 | 1,323.0000 | (3.219) | 0 | 0 | 0 |
| 2012/02/03 | R201 2013/02/07 | 6.25 | Put | Bond Future | 651.0000 | 677.0000 | 3.994 | 0 | 0 | 0 |
| 2012/02/03 | R201 2013/02/07 | 6.30 | Call | Bond Future | 1,424.0000 | 1,379.0000 | (3.160) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/03 | R201 | 2013/02/07 | 6.30 | Put | Bond Future | 620.0000 | 645.0000 | 4.032 | 0 | 0 | 0 |
| 2012/02/03 | R201 | 2013/02/07 | 6.20 | Call | Bond Future | 1,310.0000 | 1,266.0000 | (3.359) | 0 | 0 | 0 |
| 2012/02/03 | R201 | 2013/02/07 | 6.20 | Put | Bond Future | 683.0000 | 709.0000 | 3.807 | 0 | 0 | 0 |
| 2012/02/03 | R202 | 2012/02/02 | | | Bond Future | 186.3740 | 185.7840 | (0.317) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R202 | 2012/05/03 | | | Bond Future | 188.6839 | 189.5827 | 0.476 | 0.0000 | 0.0000 | 37,020 |
| 2012/02/03 | R202 | 2012/05/03 | 190.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R202 | 2012/05/03 | 190.00 | Put | Bond Future | 1,316.0000 | 417.0000 | (68.313) | 0 | 0 | 0 |
| 2012/02/03 | R202 | 2012/05/03 | 190.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R202 | 2012/05/03 | 190.05 | Put | Bond Future | 1,366.0000 | 467.0000 | (65.813) | 0 | 0 | 0 |
| 2012/02/03 | R202 | 2012/05/03 | 189.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R202 | 2012/05/03 | 189.95 | Put | Bond Future | 1,266.0000 | 367.0000 | (71.011) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/02/02 | | | Bond Future | 7.0810 | 7.0700 | (0.155) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | | | Bond Future | 7.1290 | 7.1700 | 0.575 | 0.0000 | 0.0000 | 3,536 |
| 2012/02/03 | R203 | 2012/05/03 | 8.75 | Call | Bond Future | 7,036.0000 | 6,852.0000 | (2.615) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 8.75 | Put | Bond Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 8.80 | Call | Bond Future | 7,240.0000 | 7,057.0000 | (2.528) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 8.80 | Put | Bond Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 8.70 | Call | Bond Future | 6,831.0000 | 6,648.0000 | (2.679) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 8.70 | Put | Bond Future | 17.0000 | 19.0000 | 11.765 | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 7.00 | Put | Bond Future | 1,504.0000 | 1,606.0000 | 6.782 | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 7.00 | Call | Bond Future | 919.0000 | 836.0000 | (9.032) | 0 | 0 | 4,200 |
| 2012/02/03 | R203 | 2012/05/03 | 7.15 | Put | Bond Future | 1,148.0000 | 1,233.0000 | 7.404 | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 7.15 | Call | Bond Future | 1,243.0000 | 1,143.0000 | (8.045) | 0 | 0 | 1,400 |
| 2012/02/03 | R203 | 2012/05/03 | 7.45 | Call | Bond Future | 2,066.0000 | 1,934.0000 | (6.389) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 7.45 | Put | Bond Future | 627.0000 | 681.0000 | 8.612 | 0 | 0 | 1,400 |
| 2012/02/03 | R203 | 2012/05/03 | 7.80 | Call | Bond Future | 3,257.0000 | 3,100.0000 | (4.820) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/05/03 | 7.80 | Put | Bond Future | 278.0000 | 306.0000 | 10.072 | 0 | 0 | 4,200 |
| 2012/02/03 | R203 | 2012/08/02 | | | Bond Future | 7.1860 | 7.2310 | 0.626 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R203 | 2012/08/02 | 8.50 | Call | Bond Future | 5,917.0000 | 5,748.0000 | (2.856) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/08/02 | 8.50 | Put | Bond Future | 415.0000 | 441.0000 | 6.265 | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/08/02 | 8.55 | Call | Bond Future | 6,089.0000 | 5,918.0000 | (2.808) | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/08/02 | 8.55 | Put | Bond Future | 385.0000 | 408.0000 | 5.974 | 0 | 0 | 0 |
| 2012/02/03 | R203 | 2012/08/02 | 8.45 | Call | Bond Future | 5,747.0000 | 5,580.0000 | (2.906) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/03 | R203 2012/08/02 | 8.45 | Put | Bond Future | 448.0000 | 475.0000 | 6.027 | 0 | 0 | 0 |
| 2012/02/03 | R203 2012/11/01 | | | Bond Future | 7.2470 | 7.2950 | 0.662 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R203 2012/11/01 | 7.75 | Call | Bond Future | 3,665.0000 | 3,535.0000 | (3.547) | 0 | 0 | 0 |
| 2012/02/03 | R203 2012/11/01 | 7.75 | Put | Bond Future | 1,611.0000 | 1,679.0000 | 4.221 | 0 | 0 | 0 |
| 2012/02/03 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,797.0000 | 3,664.0000 | (3.503) | 0 | 0 | 0 |
| 2012/02/03 | R203 2012/11/01 | 7.80 | Put | Bond Future | 1,541.0000 | 1,606.0000 | 4.218 | 0 | 0 | 0 |
| 2012/02/03 | R203 2012/11/01 | 7.70 | Call | Bond Future | 3,535.0000 | 3,407.0000 | (3.621) | 0 | 0 | 0 |
| 2012/02/03 | R203 2012/11/01 | 7.70 | Put | Bond Future | 1,683.0000 | 1,753.0000 | 4.159 | 0 | 0 | 0 |
| 2012/02/03 | R203 2013/02/07 | | | Bond Future | 7.2990 | 7.3490 | 0.685 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R203 2013/02/07 | 6.50 | Call | Bond Future | 1,378.0000 | 1,312.0000 | (4.790) | 0 | 0 | 0 |
| 2012/02/03 | R203 2013/02/07 | 6.50 | Put | Bond Future | 4,573.0000 | 4,703.0000 | 2.843 | 0 | 0 | 0 |
| 2012/02/03 | R203 2013/02/07 | 6.55 | Call | Bond Future | 1,446.0000 | 1,377.0000 | (4.772) | 0 | 0 | 0 |
| 2012/02/03 | R203 2013/02/07 | 6.55 | Put | Bond Future | 4,438.0000 | 4,565.0000 | 2.862 | 0 | 0 | 0 |
| 2012/02/03 | R203 2013/02/07 | 6.45 | Call | Bond Future | 1,317.0000 | 1,253.0000 | (4.860) | 0 | 0 | 0 |
| 2012/02/03 | R203 2013/02/07 | 6.45 | Put | Bond Future | 4,716.0000 | 4,848.0000 | 2.799 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/02/02 | | | Bond Future | 7.3910 | 7.3600 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R204 2012/05/03 | | | Bond Future | 7.4260 | 7.4620 | 0.485 | 0.0000 | 0.0000 | 3,126 |
| 2012/02/03 | R204 2012/05/03 | 8.75 | Call | Bond Future | 6,731.0000 | 6,547.0000 | (2.734) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 8.75 | Put | Bond Future | 60.0000 | 65.0000 | 8.333 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,963.0000 | 6,779.0000 | (2.643) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 8.80 | Put | Bond Future | 51.0000 | 55.0000 | 7.843 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 8.70 | Call | Bond Future | 6,499.0000 | 6,317.0000 | (2.800) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 8.70 | Put | Bond Future | 70.0000 | 77.0000 | 10.000 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 7.00 | Put | Bond Future | 2,832.0000 | 2,966.0000 | 4.732 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 7.00 | Call | Bond Future | 564.0000 | 509.0000 | (9.752) | 0 | 0 | 550 |
| 2012/02/03 | R204 2012/05/03 | 7.75 | Call | Bond Future | 2,456.0000 | 2,321.0000 | (5.497) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/05/03 | 7.75 | Put | Bond Future | 772.0000 | 826.0000 | 6.995 | 0 | 0 | 550 |
| 2012/02/03 | R204 2012/08/02 | | | Bond Future | 7.4910 | 7.5290 | 0.507 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R204 2012/08/02 | 8.50 | Call | Bond Future | 5,787.0000 | 5,630.0000 | (2.713) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/08/02 | 8.50 | Put | Bond Future | 822.0000 | 857.0000 | 4.258 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,971.0000 | 5,813.0000 | (2.646) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/08/02 | 8.55 | Put | Bond Future | 768.0000 | 802.0000 | 4.427 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/08/02 | 8.45 | Call | Bond Future | 5,599.0000 | 5,445.0000 | (2.750) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/08/02 | 8.45 | Put | Bond Future | 873.0000 | 911.0000 | 4.353 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/03 | R204 2012/11/01 | | | Bond Future | 7.5560 | 7.5960 | 0.529 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R204 2012/11/01 | 8.00 | Call | Bond Future | 4,223.0000 | 4,096.0000 | (3.007) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/11/01 | 8.00 | Put | Bond Future | 2,077.0000 | 2,146.0000 | 3.322 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/11/01 | 8.05 | Call | Bond Future | 4,374.0000 | 4,245.0000 | (2.949) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/11/01 | 8.05 | Put | Bond Future | 1,990.0000 | 2,057.0000 | 3.367 | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/11/01 | 7.95 | Call | Bond Future | 4,074.0000 | 3,950.0000 | (3.044) | 0 | 0 | 0 |
| 2012/02/03 | R204 2012/11/01 | 7.95 | Put | Bond Future | 2,167.0000 | 2,239.0000 | 3.323 | 0 | 0 | 0 |
| 2012/02/03 | R204 2013/02/07 | | | Bond Future | 7.6120 | 7.6540 | 0.552 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R204 2013/02/07 | 8.00 | Call | Bond Future | 4,409.0000 | 4,287.0000 | (2.767) | 0 | 0 | 0 |
| 2012/02/03 | R204 2013/02/07 | 8.00 | Put | Bond Future | 2,602.0000 | 2,678.0000 | 2.921 | 0 | 0 | 0 |
| 2012/02/03 | R204 2013/02/07 | 8.05 | Call | Bond Future | 4,549.0000 | 4,425.0000 | (2.726) | 0 | 0 | 0 |
| 2012/02/03 | R204 2013/02/07 | 8.05 | Put | Bond Future | 2,513.0000 | 2,586.0000 | 2.905 | 0 | 0 | 0 |
| 2012/02/03 | R204 2013/02/07 | 7.95 | Call | Bond Future | 4,272.0000 | 4,152.0000 | (2.809) | 0 | 0 | 0 |
| 2012/02/03 | R204 2013/02/07 | 7.95 | Put | Bond Future | 2,696.0000 | 2,774.0000 | 2.893 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/02/02 | | | Bond Future | 5.8300 | 5.8600 | 0.515 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R206 2012/05/03 | | | Bond Future | 5.8890 | 5.9290 | 0.679 | 0.0000 | 0.0000 | 300 |
| 2012/02/03 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,555.0000 | 2,491.0000 | (2.505) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/05/03 | 7.50 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,633.0000 | 2,568.0000 | (2.469) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/05/03 | 7.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,477.0000 | 2,413.0000 | (2.584) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/05/03 | 7.45 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/08/02 | | | Bond Future | 5.8480 | 5.8970 | 0.838 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,950.0000 | 1,887.0000 | (3.231) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/08/02 | 7.25 | Put | Bond Future | 38.0000 | 42.0000 | 10.526 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/08/02 | 7.30 | Call | Bond Future | 2,013.0000 | 1,949.0000 | (3.179) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/08/02 | 7.30 | Put | Bond Future | 34.0000 | 37.0000 | 8.824 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,888.0000 | 1,825.0000 | (3.337) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/08/02 | 7.20 | Put | Bond Future | 43.0000 | 48.0000 | 11.628 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/11/01 | | | Bond Future | 5.7560 | 5.8170 | 1.060 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R206 2012/11/01 | 6.00 | Call | Bond Future | 649.0000 | 607.0000 | (6.471) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/11/01 | 6.00 | Put | Bond Future | 368.0000 | 397.0000 | 7.880 | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/11/01 | 6.05 | Call | Bond Future | 684.0000 | 641.0000 | (6.287) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/11/01 | 6.05 | Put | Bond Future | 346.0000 | 373.0000 | 7.803 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/03 | R206 2012/11/01 | 5.95 | Call | Bond Future | 614.0000 | 574.0000 | (6.515) | 0 | 0 | 0 |
| 2012/02/03 | R206 2012/11/01 | 5.95 | Put | Bond Future | 391.0000 | 421.0000 | 7.673 | 0 | 0 | 0 |
| 2012/02/03 | R206 2013/02/07 | | | Bond Future | 5.5000 | 5.5760 | 1.382 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R206 2013/02/07 | 6.00 | Call | Bond Future | 711.0000 | 667.0000 | (6.188) | 0 | 0 | 0 |
| 2012/02/03 | R206 2013/02/07 | 6.00 | Put | Bond Future | 262.0000 | 286.0000 | 9.160 | 0 | 0 | 0 |
| 2012/02/03 | R206 2013/02/07 | 6.05 | Call | Bond Future | 742.0000 | 697.0000 | (6.065) | 0 | 0 | 0 |
| 2012/02/03 | R206 2013/02/07 | 6.05 | Put | Bond Future | 248.0000 | 272.0000 | 9.677 | 0 | 0 | 0 |
| 2012/02/03 | R206 2013/02/07 | 5.95 | Call | Bond Future | 681.0000 | 637.0000 | (6.461) | 0 | 0 | 0 |
| 2012/02/03 | R206 2013/02/07 | 5.95 | Put | Bond Future | 277.0000 | 301.0000 | 8.664 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/02/02 | | | Bond Future | 7.6260 | 7.5900 | (0.472) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R207 2012/05/03 | | | Bond Future | 7.6630 | 7.6990 | 0.470 | 0.0000 | 0.0000 | 24,935 |
| 2012/02/03 | R207 2012/05/03 | 8.75 | Call | Bond Future | 6,054.0000 | 5,863.0000 | (3.155) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 8.75 | Put | Bond Future | 150.0000 | 162.0000 | 8.000 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 8.80 | Call | Bond Future | 6,294.0000 | 6,102.0000 | (3.051) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 8.80 | Put | Bond Future | 130.0000 | 141.0000 | 8.462 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 8.70 | Call | Bond Future | 5,812.0000 | 5,623.0000 | (3.252) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 8.70 | Put | Bond Future | 170.0000 | 184.0000 | 8.235 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 7.45 | Put | Bond Future | 2,257.0000 | 2,375.0000 | 5.228 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 7.45 | Call | Bond Future | 1,045.0000 | 960.0000 | (8.134) | 0 | 0 | 2,400 |
| 2012/02/03 | R207 2012/05/03 | 7.65 | Put | Bond Future | 1,622.0000 | 1,717.0000 | 5.857 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 7.65 | Call | Bond Future | 1,549.0000 | 1,441.0000 | (6.972) | 0 | 0 | 800 |
| 2012/02/03 | R207 2012/05/03 | 8.00 | Call | Bond Future | 2,722.0000 | 2,576.0000 | (5.364) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 8.00 | Put | Bond Future | 842.0000 | 899.0000 | 6.770 | 0 | 0 | 800 |
| 2012/02/03 | R207 2012/05/03 | 8.30 | Call | Bond Future | 3,959.0000 | 3,790.0000 | (4.269) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/05/03 | 8.30 | Put | Bond Future | 444.0000 | 478.0000 | 7.658 | 0 | 0 | 2,400 |
| 2012/02/03 | R207 2012/08/02 | | | Bond Future | 7.7320 | 7.7690 | 0.479 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R207 2012/08/02 | 8.75 | Call | Bond Future | 6,323.0000 | 6,159.0000 | (2.594) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/08/02 | 8.75 | Put | Bond Future | 934.0000 | 973.0000 | 4.176 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/08/02 | 8.80 | Call | Bond Future | 6,519.0000 | 6,353.0000 | (2.546) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/08/02 | 8.80 | Put | Bond Future | 875.0000 | 912.0000 | 4.229 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/08/02 | 8.70 | Call | Bond Future | 6,124.0000 | 5,962.0000 | (2.645) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/08/02 | 8.70 | Put | Bond Future | 991.0000 | 1,032.0000 | 4.137 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/11/01 | | | Bond Future | 7.7960 | 7.8360 | 0.513 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R207 2012/11/01 | 8.25 | Call | Bond Future | 4,709.0000 | 4,571.0000 | (2.931) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/03 | R207 2012/11/01 | 8.25 | Put | Bond Future | 2,327.0000 | 2,402.0000 | 3.223 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,872.0000 | 4,731.0000 | (2.894) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/11/01 | 8.30 | Put | Bond Future | 2,232.0000 | 2,304.0000 | 3.226 | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/11/01 | 8.20 | Call | Bond Future | 4,549.0000 | 4,413.0000 | (2.990) | 0 | 0 | 0 |
| 2012/02/03 | R207 2012/11/01 | 8.20 | Put | Bond Future | 2,426.0000 | 2,503.0000 | 3.174 | 0 | 0 | 0 |
| 2012/02/03 | R207 2013/02/07 | | | Bond Future | 7.8560 | 7.8970 | 0.522 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R207 2013/02/07 | 8.25 | Call | Bond Future | 4,948.0000 | 4,817.0000 | (2.648) | 0 | 0 | 0 |
| 2012/02/03 | R207 2013/02/07 | 8.25 | Put | Bond Future | 2,942.0000 | 3,022.0000 | 2.719 | 0 | 0 | 0 |
| 2012/02/03 | R207 2013/02/07 | 8.30 | Call | Bond Future | 5,100.0000 | 4,967.0000 | (2.608) | 0 | 0 | 0 |
| 2012/02/03 | R207 2013/02/07 | 8.30 | Put | Bond Future | 2,843.0000 | 2,921.0000 | 2.744 | 0 | 0 | 0 |
| 2012/02/03 | R207 2013/02/07 | 8.20 | Call | Bond Future | 4,798.0000 | 4,669.0000 | (2.689) | 0 | 0 | 0 |
| 2012/02/03 | R207 2013/02/07 | 8.20 | Put | Bond Future | 3,043.0000 | 3,125.0000 | 2.695 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/02/02 | | | Bond Future | 7.6810 | 7.6500 | (0.404) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R208 2012/05/03 | | | Bond Future | 7.7100 | 7.7500 | 0.519 | 0.0000 | 0.0000 | 9,269 |
| 2012/02/03 | R208 2012/05/03 | 9.00 | Call | Bond Future | 7,567.0000 | 7,332.0000 | (3.106) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 9.00 | Put | Bond Future | 88.0000 | 97.0000 | 10.227 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 9.05 | Call | Bond Future | 7,829.0000 | 7,593.0000 | (3.014) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 9.05 | Put | Bond Future | 76.0000 | 84.0000 | 10.526 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 8.95 | Call | Bond Future | 7,307.0000 | 7,073.0000 | (3.202) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 8.95 | Put | Bond Future | 104.0000 | 114.0000 | 9.615 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 7.50 | Put | Bond Future | 2,434.0000 | 2,576.0000 | 5.834 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 7.50 | Call | Bond Future | 1,140.0000 | 1,038.0000 | (8.947) | 0 | 0 | 3,000 |
| 2012/02/03 | R208 2012/05/03 | 7.70 | Put | Bond Future | 1,748.0000 | 1,863.0000 | 6.579 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 7.70 | Call | Bond Future | 1,687.0000 | 1,558.0000 | (7.647) | 0 | 0 | 1,000 |
| 2012/02/03 | R208 2012/05/03 | 8.05 | Call | Bond Future | 2,958.0000 | 2,783.0000 | (5.916) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 8.05 | Put | Bond Future | 910.0000 | 979.0000 | 7.582 | 0 | 0 | 1,000 |
| 2012/02/03 | R208 2012/05/03 | 8.35 | Call | Bond Future | 4,290.0000 | 4,087.0000 | (4.732) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/05/03 | 8.35 | Put | Bond Future | 482.0000 | 522.0000 | 8.299 | 0 | 0 | 3,000 |
| 2012/02/03 | R208 2012/08/02 | | | Bond Future | 7.7710 | 7.8130 | 0.540 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R208 2012/08/02 | 8.75 | Call | Bond Future | 6,652.0000 | 6,451.0000 | (3.022) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,035.0000 | 1,084.0000 | 4.734 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/08/02 | 8.80 | Call | Bond Future | 6,868.0000 | 6,665.0000 | (2.956) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/08/02 | 8.80 | Put | Bond Future | 976.0000 | 1,023.0000 | 4.816 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/08/02 | 8.70 | Call | Bond Future | 6,438.0000 | 6,240.0000 | (3.075) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/03 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,098.0000 | 1,150.0000 | 4.736 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/11/01 | | | Bond Future | 7.8320 | 7.8770 | 0.575 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R208 2012/11/01 | 8.25 | Call | Bond Future | 5,011.0000 | 4,843.0000 | (3.353) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/11/01 | 8.25 | Put | Bond Future | 2,618.0000 | 2,711.0000 | 3.552 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/11/01 | 8.30 | Call | Bond Future | 5,185.0000 | 5,015.0000 | (3.279) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/11/01 | 8.30 | Put | Bond Future | 2,511.0000 | 2,602.0000 | 3.624 | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/11/01 | 8.20 | Call | Bond Future | 4,838.0000 | 4,674.0000 | (3.390) | 0 | 0 | 0 |
| 2012/02/03 | R208 2012/11/01 | 8.20 | Put | Bond Future | 2,727.0000 | 2,824.0000 | 3.557 | 0 | 0 | 0 |
| 2012/02/03 | R208 2013/02/07 | | | Bond Future | 7.8880 | 7.9340 | 0.583 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R208 2013/02/07 | 8.00 | Call | Bond Future | 4,536.0000 | 4,390.0000 | (3.219) | 0 | 0 | 0 |
| 2012/02/03 | R208 2013/02/07 | 8.00 | Put | Bond Future | 3,904.0000 | 4,018.0000 | 2.920 | 0 | 0 | 0 |
| 2012/02/03 | R208 2013/02/07 | 8.05 | Call | Bond Future | 4,690.0000 | 4,541.0000 | (3.177) | 0 | 0 | 0 |
| 2012/02/03 | R208 2013/02/07 | 8.05 | Put | Bond Future | 3,777.0000 | 3,889.0000 | 2.965 | 0 | 0 | 0 |
| 2012/02/03 | R208 2013/02/07 | 7.95 | Call | Bond Future | 4,390.0000 | 4,246.0000 | (3.280) | 0 | 0 | 0 |
| 2012/02/03 | R208 2013/02/07 | 7.95 | Put | Bond Future | 4,039.0000 | 4,156.0000 | 2.897 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/02/02 | | | Bond Future | 8.5710 | 8.5050 | (0.770) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R209 2012/05/03 | | | Bond Future | 8.5650 | 8.5950 | 0.350 | 0.0000 | 0.0000 | 2,042 |
| 2012/02/03 | R209 2012/05/03 | 9.00 | Call | Bond Future | 4,625.0000 | 4,437.0000 | (4.065) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,183.0000 | 1,240.0000 | 4.818 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/05/03 | 9.05 | Call | Bond Future | 4,899.0000 | 4,707.0000 | (3.919) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,077.0000 | 1,130.0000 | 4.921 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/05/03 | 8.95 | Call | Bond Future | 4,357.0000 | 4,174.0000 | (4.200) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,298.0000 | 1,360.0000 | 4.777 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/08/02 | | | Bond Future | 8.6220 | 8.6530 | 0.360 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R209 2012/08/02 | 9.25 | Call | Bond Future | 7,325.0000 | 7,141.0000 | (2.512) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/08/02 | 9.25 | Put | Bond Future | 2,487.0000 | 2,554.0000 | 2.694 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/08/02 | 9.30 | Call | Bond Future | 7,571.0000 | 7,384.0000 | (2.470) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/08/02 | 9.30 | Put | Bond Future | 2,369.0000 | 2,433.0000 | 2.702 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/08/02 | 9.20 | Call | Bond Future | 7,082.0000 | 6,901.0000 | (2.556) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/08/02 | 9.20 | Put | Bond Future | 2,611.0000 | 2,681.0000 | 2.681 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/11/01 | | | Bond Future | 8.6780 | 8.7100 | 0.369 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R209 2012/11/01 | 9.00 | Call | Bond Future | 6,914.0000 | 6,749.0000 | (2.386) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/11/01 | 9.00 | Put | Bond Future | 4,398.0000 | 4,490.0000 | 2.092 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/11/01 | 9.05 | Call | Bond Future | 7,131.0000 | 6,964.0000 | (2.342) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/03 | R209 2012/11/01 | 9.05 | Put | Bond Future | 4,237.0000 | 4,326.0000 | 2.101 | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/11/01 | 8.95 | Call | Bond Future | 6,699.0000 | 6,537.0000 | (2.418) | 0 | 0 | 0 |
| 2012/02/03 | R209 2012/11/01 | 8.95 | Put | Bond Future | 4,565.0000 | 4,659.0000 | 2.059 | 0 | 0 | 0 |
| 2012/02/03 | R209 2013/02/07 | | | Bond Future | 8.7320 | 8.7640 | 0.366 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R209 2013/02/07 | 9.00 | Call | Bond Future | 7,569.0000 | 7,411.0000 | (2.087) | 0 | 0 | 0 |
| 2012/02/03 | R209 2013/02/07 | 9.00 | Put | Bond Future | 5,489.0000 | 5,584.0000 | 1.731 | 0 | 0 | 0 |
| 2012/02/03 | R209 2013/02/07 | 9.05 | Call | Bond Future | 7,778.0000 | 7,618.0000 | (2.057) | 0 | 0 | 0 |
| 2012/02/03 | R209 2013/02/07 | 9.05 | Put | Bond Future | 5,319.0000 | 5,413.0000 | 1.767 | 0 | 0 | 0 |
| 2012/02/03 | R209 2013/02/07 | 8.95 | Call | Bond Future | 7,361.0000 | 7,205.0000 | (2.119) | 0 | 0 | 0 |
| 2012/02/03 | R209 2013/02/07 | 8.95 | Put | Bond Future | 5,662.0000 | 5,759.0000 | 1.713 | 0 | 0 | 0 |
| 2012/02/03 | R210 2012/02/02 | | | Bond Future | 139.5201 | 139.3380 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R210 2012/05/03 | | | Bond Future | 139.5329 | 140.4586 | 0.663 | 0.0000 | 0.0000 | 820 |
| 2012/02/03 | R210 2012/05/03 | 139.00 | Call | Bond Future | 533.0000 | 1,459.0000 | 173.734 | 0 | 0 | 0 |
| 2012/02/03 | R210 2012/05/03 | 139.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R210 2012/05/03 | 139.05 | Call | Bond Future | 483.0000 | 1,409.0000 | 191.718 | 0 | 0 | 0 |
| 2012/02/03 | R210 2012/05/03 | 139.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R210 2012/05/03 | 138.95 | Call | Bond Future | 583.0000 | 1,509.0000 | 158.834 | 0 | 0 | 0 |
| 2012/02/03 | R210 2012/05/03 | 138.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R211 2012/02/02 | | | Bond Future | 116.6369 | 116.5229 | (0.098) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R211 2012/05/03 | | | Bond Future | 118.2099 | 118.2601 | 0.042 | 0.0000 | 0.0000 | 480 |
| 2012/02/03 | R211 2012/05/03 | 118.20 | Call | Bond Future | 10.0000 | 60.0000 | 500.000 | 0 | 0 | 0 |
| 2012/02/03 | R211 2012/05/03 | 118.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R211 2012/05/03 | 118.25 | Call | Bond Future | 0.0000 | 10.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/03 | R211 2012/05/03 | 118.25 | Put | Bond Future | 40.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/03 | R211 2012/05/03 | 118.15 | Call | Bond Future | 60.0000 | 110.0000 | 83.333 | 0 | 0 | 0 |
| 2012/02/03 | R211 2012/05/03 | 118.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R212 2012/02/02 | | | Bond Future | 114.5798 | 114.5791 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R212 2012/05/03 | | | Bond Future | 116.1833 | 116.4868 | 0.261 | 0.0000 | 0.0000 | 2,827 |
| 2012/02/03 | R212 2012/05/03 | 115.30 | Call | Bond Future | 883.0000 | 1,187.0000 | 34.428 | 0 | 0 | 0 |
| 2012/02/03 | R212 2012/05/03 | 115.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R212 2012/05/03 | 115.35 | Call | Bond Future | 833.0000 | 1,137.0000 | 36.495 | 0 | 0 | 0 |
| 2012/02/03 | R212 2012/05/03 | 115.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R212 2012/05/03 | 115.25 | Call | Bond Future | 933.0000 | 1,237.0000 | 32.583 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/03 | R212 2012/05/03 | 115.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/02/02 | | | Bond Future | 8.5360 | 8.4700 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R213 2012/05/03 | | | Bond Future | 8.5400 | 8.5600 | 0.234 | 0.0000 | 0.0000 | 92 |
| 2012/02/03 | R213 2012/05/03 | 9.25 | Call | Bond Future | 6,290.0000 | 6,145.0000 | (2.305) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/05/03 | 9.25 | Put | Bond Future | 696.0000 | 717.0000 | 3.017 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/05/03 | 9.30 | Call | Bond Future | 6,595.0000 | 6,449.0000 | (2.214) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/05/03 | 9.30 | Put | Bond Future | 628.0000 | 648.0000 | 3.185 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/05/03 | 9.20 | Call | Bond Future | 5,987.0000 | 5,845.0000 | (2.372) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/05/03 | 9.20 | Put | Bond Future | 769.0000 | 793.0000 | 3.121 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/08/02 | | | Bond Future | 8.6000 | 8.6200 | 0.233 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R213 2012/08/02 | 9.25 | Call | Bond Future | 7,529.0000 | 7,405.0000 | (1.647) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/08/02 | 9.25 | Put | Bond Future | 2,451.0000 | 2,490.0000 | 1.591 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/08/02 | 9.30 | Call | Bond Future | 7,783.0000 | 7,657.0000 | (1.619) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/08/02 | 9.30 | Put | Bond Future | 2,333.0000 | 2,370.0000 | 1.586 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/08/02 | 9.20 | Call | Bond Future | 7,278.0000 | 7,155.0000 | (1.690) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/08/02 | 9.20 | Put | Bond Future | 2,574.0000 | 2,615.0000 | 1.593 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/11/01 | | | Bond Future | 8.6620 | 8.6830 | 0.242 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R213 2012/11/01 | 9.00 | Call | Bond Future | 7,044.0000 | 6,932.0000 | (1.590) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/11/01 | 9.00 | Put | Bond Future | 4,380.0000 | 4,437.0000 | 1.301 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/11/01 | 9.05 | Call | Bond Future | 7,267.0000 | 7,153.0000 | (1.569) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/11/01 | 9.05 | Put | Bond Future | 4,219.0000 | 4,275.0000 | 1.327 | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/11/01 | 8.95 | Call | Bond Future | 6,824.0000 | 6,713.0000 | (1.627) | 0 | 0 | 0 |
| 2012/02/03 | R213 2012/11/01 | 8.95 | Put | Bond Future | 4,546.0000 | 4,604.0000 | 1.276 | 0 | 0 | 0 |
| 2012/02/03 | R213 2013/02/07 | | | Bond Future | 8.7230 | 8.7450 | 0.252 | 0.0000 | 0.0000 | 0 |
| 2012/02/03 | R213 2013/02/07 | 9.00 | Call | Bond Future | 7,658.0000 | 7,547.0000 | (1.449) | 0 | 0 | 0 |
| 2012/02/03 | R213 2013/02/07 | 9.00 | Put | Bond Future | 5,495.0000 | 5,558.0000 | 1.146 | 0 | 0 | 0 |
| 2012/02/03 | R213 2013/02/07 | 9.05 | Call | Bond Future | 7,872.0000 | 7,759.0000 | (1.435) | 0 | 0 | 0 |
| 2012/02/03 | R213 2013/02/07 | 9.05 | Put | Bond Future | 5,327.0000 | 5,389.0000 | 1.164 | 0 | 0 | 0 |
| 2012/02/03 | R213 2013/02/07 | 8.95 | Call | Bond Future | 7,446.0000 | 7,336.0000 | (1.477) | 0 | 0 | 0 |
| 2012/02/03 | R213 2013/02/07 | 8.95 | Put | Bond Future | 5,667.0000 | 5,732.0000 | 1.147 | 0 | 0 | 0 |

Total

383816.00