



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/03/2012

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/03/14 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | AL7T 2012/05/03 | | | Index Future | 424.4590 | 419.8110 | (1.095) | 0.0000 | 0.0000 | 16 |
| 2012/03/14 | AL7T 2012/08/02 | | | Index Future | 430.6730 | 425.9510 | (1.096) | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | ALBI 2012/05/03 | | | Index Future | 386.0190 | 382.0980 | (1.016) | 0.0000 | 0.0000 | 897 |
| 2012/03/14 | ALBI 2012/08/02 | | | Index Future | 391.6700 | 387.6870 | (1.017) | 0.0000 | 0.0000 | 118 |
| 2012/03/14 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/03/14 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | CAAN 2012/03/30 | | | Can-Do Future | 0.0137 | 0.0204 | 48.905 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | CAAO 2012/03/30 | | | Can-Do Future | 0.2199 | 0.1792 | (18.508) | 0.0000 | 0.0000 | 100,000 |
| 2012/03/14 | CAAW2012/04/20 | | | Any day expiry | 7.5877 | 7.7032 | 1.522 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | CAAW2012/04/20 | 8.10 | Call | Any day expiry | 34.0000 | 46.0000 | 35.294 | 0 | 0 | 0 |
| 2012/03/14 | CAAW2012/04/20 | 8.10 | Put | Any day expiry | 546.0000 | 443.0000 | (18.864) | 0 | 0 | 0 |
| 2012/03/14 | CAAW2012/04/20 | 8.15 | Call | Any day expiry | 30.0000 | 40.0000 | 33.333 | 0 | 0 | 0 |
| 2012/03/14 | CAAW2012/04/20 | 8.15 | Put | Any day expiry | 592.0000 | 487.0000 | (17.736) | 0 | 0 | 0 |
| 2012/03/14 | CAAW2012/04/20 | 8.05 | Call | Any day expiry | 39.0000 | 53.0000 | 35.897 | 0 | 0 | 0 |
| 2012/03/14 | CAAW2012/04/20 | 8.05 | Put | Any day expiry | 501.0000 | 400.0000 | (20.160) | 0 | 0 | 0 |
| 2012/03/14 | CAAX 2012/03/30 | | | Can-Do Future | 0.0154 | 0.0210 | 36.364 | 0.0000 | 0.0000 | 12,500 |
| 2012/03/14 | CAAY 2012/04/30 | | | Can-Do Future | 0.0301 | 0.0511 | 69.767 | 0.0000 | 0.0000 | 12,500 |
| 2012/03/14 | CAAZ 2012/06/18 | | | Can-Do Future | 0.0548 | 0.0977 | 78.285 | 0.0000 | 0.0000 | 5,670 |
| 2012/03/14 | CABA 2012/06/18 | | | Can-Do Future | 0.1000 | 0.1027 | 2.700 | 0.0000 | 0.0000 | 8,000 |
| 2012/03/14 | CABB 2012/06/18 | | | Can-Do Future | 0.1000 | 0.1016 | 1.600 | 0.0000 | 0.0000 | 8,000 |
| 2012/03/14 | CABC 2012/06/18 | | | Can-Do Future | 0.0800 | 0.0791 | (1.125) | 0.0000 | 0.0000 | 16,000 |
| 2012/03/14 | CABD 2012/06/18 | | | Can-Do Future | 0.0400 | 0.0387 | (3.250) | 0.0000 | 0.0000 | 16,000 |
| 2012/03/14 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/03/14 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | DAAA 2012/03/29 | | | Any day expiry | 7.5646 | 7.6780 | 1.499 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | DAAA 2012/03/29 | 7.90 | Call | Any day expiry | 19.0000 | 31.0000 | 63.158 | 0 | 0 | 0 |
| 2012/03/14 | DAAA 2012/03/29 | 7.90 | Put | Any day expiry | 354.0000 | 253.0000 | (28.531) | 0 | 0 | 0 |
| 2012/03/14 | DAAA 2012/03/29 | 7.95 | Call | Any day expiry | 15.0000 | 24.0000 | 60.000 | 0 | 0 | 0 |
| 2012/03/14 | DAAA 2012/03/29 | 7.95 | Put | Any day expiry | 400.0000 | 296.0000 | (26.000) | 0 | 0 | 0 |
| 2012/03/14 | DAAA 2012/03/29 | 7.85 | Call | Any day expiry | 24.0000 | 40.0000 | 66.667 | 0 | 0 | 0 |
| 2012/03/14 | DAAA 2012/03/29 | 7.85 | Put | Any day expiry | 309.0000 | 212.0000 | (31.392) | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/05/03 | | | GOVI | 386.9330 | 383.1450 | (0.979) | 0.0000 | 0.0000 | 193 |
| 2012/03/14 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 49,330.0000 | 11,450.0000 | (76.789) | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 49,230.0000 | 11,350.0000 | (76.945) | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 49,430.0000 | 11,550.0000 | (76.634) | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/08/02 | | | GOVI | 392.5980 | 388.7490 | (0.980) | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | GOVI 2012/08/02 | 390.00 | Call | GOVI | 25,980.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/08/02 | 390.00 | Put | GOVI | 0.0000 | 12,510.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/08/02 | 390.01 | Call | GOVI | 25,880.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/08/02 | 390.01 | Put | GOVI | 0.0000 | 12,610.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/08/02 | 389.99 | Call | GOVI | 26,080.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/03/14 | GOVI 2012/08/02 | 389.99 | Put | GOVI | 0.0000 | 12,410.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | IGOV 2012/05/03 | | | Index Future | 171.5890 | 171.3920 | (0.115) | 0.0000 | 0.0000 | 515 |
| 2012/03/14 | IGOV 2012/08/02 | | | Index Future | 174.1010 | 173.8990 | (0.116) | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | ILBI 2012/05/03 | | | Index Future | 464.6220 | 464.6220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | ILBI 2012/08/02 | | | Index Future | 471.2670 | 471.2670 | 0.000 | 0.0000 | 0.0000 | 152 |

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|------------|------------------|--------|------|------------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.6000 | 5.6000 | 0.000 | 0.0000 | 0.0000 | 2,390 |
| 2012/03/14 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6200 | 5.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6300 | 5.6300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6500 | 5.6700 | 0.354 | 0.0000 | 0.0000 | 2,890 |
| 2012/03/14 | JBAF 2012/07/18 | | | Jibar Tradeable Future | 5.6700 | 5.6900 | 0.353 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | JBAF 2012/08/15 | | | Jibar Tradeable Future | 5.7000 | 5.7300 | 0.526 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7500 | 5.7700 | 0.348 | 0.0000 | 0.0000 | 44,760 |
| 2012/03/14 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.9000 | 5.9500 | 0.847 | 0.0000 | 0.0000 | 940 |
| 2012/03/14 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.0900 | 6.1700 | 1.314 | 0.0000 | 0.0000 | 790 |
| 2012/03/14 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.2800 | 6.3700 | 1.433 | 0.0000 | 0.0000 | 1,250 |
| 2012/03/14 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.4700 | 6.5900 | 1.855 | 0.0000 | 0.0000 | 1,700 |
| 2012/03/14 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.6700 | 6.8000 | 1.949 | 0.0000 | 0.0000 | 2,000 |
| 2012/03/14 | R157 2012/05/03 | | | Bond Future | 6.7130 | 6.8880 | 2.607 | 0.0000 | 0.0000 | 11,534 |
| 2012/03/14 | R157 2012/05/03 | 8.25 | Call | Bond Future | 4,975.0000 | 4,395.0000 | (11.658) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,132.0000 | 4,553.0000 | (11.282) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 8.30 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,817.0000 | 4,238.0000 | (12.020) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 8.20 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 6.25 | Put | Bond Future | 1,652.0000 | 2,170.0000 | 31.356 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 6.25 | Call | Bond Future | 100.0000 | 38.0000 | (62.000) | 0 | 0 | 1,500 |
| 2012/03/14 | R157 2012/05/03 | 6.50 | Call | Bond Future | 288.0000 | 138.0000 | (52.083) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/05/03 | 6.50 | Put | Bond Future | 999.0000 | 1,429.0000 | 43.043 | 0 | 0 | 1,500 |
| 2012/03/14 | R157 2012/05/03 | 6.75 | Call | Bond Future | 644.0000 | 370.0000 | (42.547) | 0 | 0 | 0 |

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| 2012/03/14 | R157 2012/05/03 | 6.75 | Put | Bond Future | 521.0000 | 827.0000 | 58.733 | 0 | 0 | 1,500 |
| 2012/03/14 | R157 2012/08/02 | | | Bond Future | 6.7850 | 6.9780 | 2.845 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R157 2012/08/02 | 8.00 | Call | Bond Future | 3,822.0000 | 3,298.0000 | (13.710) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/08/02 | 8.00 | Put | Bond Future | 160.0000 | 227.0000 | 41.875 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/08/02 | 8.05 | Call | Bond Future | 3,954.0000 | 3,424.0000 | (13.404) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/08/02 | 8.05 | Put | Bond Future | 144.0000 | 206.0000 | 43.056 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,691.0000 | 3,173.0000 | (14.034) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/08/02 | 7.95 | Put | Bond Future | 176.0000 | 250.0000 | 42.045 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/11/01 | | | Bond Future | 6.8380 | 7.0510 | 3.115 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,592.0000 | 1,285.0000 | (19.284) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,135.0000 | 1,428.0000 | 25.815 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/11/01 | 7.05 | Call | Bond Future | 1,674.0000 | 1,357.0000 | (18.937) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,076.0000 | 1,360.0000 | 26.394 | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,514.0000 | 1,215.0000 | (19.749) | 0 | 0 | 0 |
| 2012/03/14 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,198.0000 | 1,499.0000 | 25.125 | 0 | 0 | 0 |
| 2012/03/14 | R157 2013/02/07 | | | Bond Future | 6.8890 | 7.1230 | 3.397 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R157 2013/02/07 | 6.75 | Call | Bond Future | 1,270.0000 | 1,000.0000 | (21.260) | 0 | 0 | 0 |
| 2012/03/14 | R157 2013/02/07 | 6.75 | Put | Bond Future | 1,626.0000 | 1,953.0000 | 20.111 | 0 | 0 | 0 |
| 2012/03/14 | R157 2013/02/07 | 6.80 | Call | Bond Future | 1,332.0000 | 1,052.0000 | (21.021) | 0 | 0 | 0 |
| 2012/03/14 | R157 2013/02/07 | 6.80 | Put | Bond Future | 1,560.0000 | 1,877.0000 | 20.321 | 0 | 0 | 0 |
| 2012/03/14 | R157 2013/02/07 | 6.70 | Call | Bond Future | 1,210.0000 | 948.0000 | (21.653) | 0 | 0 | 0 |
| 2012/03/14 | R157 2013/02/07 | 6.70 | Put | Bond Future | 1,695.0000 | 2,030.0000 | 19.764 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | | | Bond Future | 8.3130 | 8.4890 | 2.117 | 8.4100 | 8.4100 | 28,388 |
| 2012/03/14 | R186 2012/05/03 | 9.00 | Call | Bond Future | 6,583.0000 | 5,194.0000 | (21.100) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 9.00 | Put | Bond Future | 336.0000 | 594.0000 | 76.786 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 9.05 | Call | Bond Future | 6,970.0000 | 5,551.0000 | (20.359) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 9.05 | Put | Bond Future | 287.0000 | 515.0000 | 79.443 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 8.95 | Call | Bond Future | 6,200.0000 | 4,844.0000 | (21.871) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 8.95 | Put | Bond Future | 391.0000 | 683.0000 | 74.680 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 7.90 | Put | Bond Future | 4,678.0000 | 6,019.0000 | 28.666 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 7.90 | Call | Bond Future | 679.0000 | 372.0000 | (45.214) | 0 | 0 | 2,250 |
| 2012/03/14 | R186 2012/05/03 | 8.20 | Put | Bond Future | 2,690.0000 | 3,731.0000 | 38.699 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 8.20 | Call | Bond Future | 1,615.0000 | 1,008.0000 | (37.585) | 0 | 0 | 750 |
| 2012/03/14 | R186 2012/05/03 | 8.50 | Call | Bond Future | 3,108.0000 | 2,168.0000 | (30.245) | 0 | 0 | 0 |

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| 2012/03/14 | R186 2012/05/03 | 8.50 | Put | Bond Future | 1,359.0000 | 2,066.0000 | 52.024 | 0 | 0 | 750 |
| 2012/03/14 | R186 2012/05/03 | 8.85 | Call | Bond Future | 5,452.0000 | 4,170.0000 | (23.514) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/05/03 | 8.85 | Put | Bond Future | 527.0000 | 893.0000 | 69.450 | 0 | 0 | 2,250 |
| 2012/03/14 | R186 2012/08/02 | | | Bond Future | 8.3880 | 8.5700 | 2.170 | 8.5630 | 8.5630 | 360 |
| 2012/03/14 | R186 2012/08/02 | 8.75 | Call | Bond Future | 6,351.0000 | 5,304.0000 | (16.486) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.75 | Put | Bond Future | 3,060.0000 | 3,684.0000 | 20.392 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.80 | Call | Bond Future | 6,631.0000 | 5,560.0000 | (16.151) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.80 | Put | Bond Future | 2,896.0000 | 3,496.0000 | 20.718 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.70 | Call | Bond Future | 6,075.0000 | 5,053.0000 | (16.823) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,231.0000 | 3,880.0000 | 20.087 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.25 | Put | Bond Future | 5,172.0000 | 6,067.0000 | 17.305 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.25 | Call | Bond Future | 3,882.0000 | 3,105.0000 | (20.015) | 0 | 0 | 8,750 |
| 2012/03/14 | R186 2012/08/02 | 8.66 | Call | Bond Future | 5,858.0000 | 4,857.0000 | (17.088) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.66 | Put | Bond Future | 3,373.0000 | 4,043.0000 | 19.864 | 0 | 0 | 276 |
| 2012/03/14 | R186 2012/08/02 | 7.66 | Put | Bond Future | 8,883.0000 | 10,097.0000 | 13.667 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 7.66 | Call | Bond Future | 1,841.0000 | 1,384.0000 | (24.823) | 0 | 0 | 276 |
| 2012/03/14 | R186 2012/08/02 | 7.76 | Put | Bond Future | 8,159.0000 | 9,323.0000 | 14.266 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 7.76 | Call | Bond Future | 2,120.0000 | 1,612.0000 | (23.962) | 0 | 0 | 43 |
| 2012/03/14 | R186 2012/08/02 | 8.76 | Call | Bond Future | 6,406.0000 | 5,355.0000 | (16.406) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/08/02 | 8.76 | Put | Bond Future | 3,026.0000 | 3,646.0000 | 20.489 | 0 | 0 | 43 |
| 2012/03/14 | R186 2012/11/01 | | | Bond Future | 8.4540 | 8.6420 | 2.224 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R186 2012/11/01 | 8.75 | Call | Bond Future | 7,125.0000 | 6,113.0000 | (14.204) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/11/01 | 8.75 | Put | Bond Future | 4,472.0000 | 5,155.0000 | 15.273 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/11/01 | 8.80 | Call | Bond Future | 7,383.0000 | 6,352.0000 | (13.965) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/11/01 | 8.80 | Put | Bond Future | 4,290.0000 | 4,954.0000 | 15.478 | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/11/01 | 8.70 | Call | Bond Future | 6,869.0000 | 5,879.0000 | (14.413) | 0 | 0 | 0 |
| 2012/03/14 | R186 2012/11/01 | 8.70 | Put | Bond Future | 4,658.0000 | 5,363.0000 | 15.135 | 0 | 0 | 0 |
| 2012/03/14 | R186 2013/02/07 | | | Bond Future | 8.5230 | 8.7160 | 2.264 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R186 2013/02/07 | 8.50 | Call | Bond Future | 6,544.0000 | 5,645.0000 | (13.738) | 0 | 0 | 0 |
| 2012/03/14 | R186 2013/02/07 | 8.50 | Put | Bond Future | 6,750.0000 | 7,558.0000 | 11.970 | 0 | 0 | 0 |
| 2012/03/14 | R186 2013/02/07 | 8.55 | Call | Bond Future | 6,772.0000 | 5,855.0000 | (13.541) | 0 | 0 | 0 |
| 2012/03/14 | R186 2013/02/07 | 8.55 | Put | Bond Future | 6,531.0000 | 7,321.0000 | 12.096 | 0 | 0 | 0 |
| 2012/03/14 | R186 2013/02/07 | 8.45 | Call | Bond Future | 6,326.0000 | 5,446.0000 | (13.911) | 0 | 0 | 0 |
| 2012/03/14 | R186 2013/02/07 | 8.45 | Put | Bond Future | 6,981.0000 | 7,808.0000 | 11.846 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | R189 2012/05/03 | | | Bond Future | 215.5097 | 215.6796 | 0.079 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R189 2012/05/03 | 215.00 | Call | Bond Future | 510.0000 | 680.0000 | 33.333 | 0 | 0 | 0 |
| 2012/03/14 | R189 2012/05/03 | 215.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R189 2012/05/03 | 215.05 | Call | Bond Future | 460.0000 | 630.0000 | 36.957 | 0 | 0 | 0 |
| 2012/03/14 | R189 2012/05/03 | 215.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R189 2012/05/03 | 214.95 | Call | Bond Future | 560.0000 | 730.0000 | 30.357 | 0 | 0 | 0 |
| 2012/03/14 | R189 2012/05/03 | 214.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R197 2012/05/03 | | | Bond Future | 254.5326 | 254.2708 | (0.103) | 0.0000 | 0.0000 | 999 |
| 2012/03/14 | R197 2012/05/03 | 251.00 | Call | Bond Future | 3,533.0000 | 3,271.0000 | (7.416) | 0 | 0 | 0 |
| 2012/03/14 | R197 2012/05/03 | 251.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R197 2012/05/03 | 251.05 | Call | Bond Future | 3,483.0000 | 3,221.0000 | (7.522) | 0 | 0 | 0 |
| 2012/03/14 | R197 2012/05/03 | 251.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R197 2012/05/03 | 250.95 | Call | Bond Future | 3,583.0000 | 3,321.0000 | (7.312) | 0 | 0 | 0 |
| 2012/03/14 | R197 2012/05/03 | 250.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/05/03 | | | Bond Future | 6.0890 | 6.2350 | 2.398 | 0.0000 | 0.0000 | 1,658 |
| 2012/03/14 | R201 2012/05/03 | 7.75 | Call | Bond Future | 4,028.0000 | 3,666.0000 | (8.987) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/05/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,146.0000 | 3,785.0000 | (8.707) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/05/03 | 7.80 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,910.0000 | 3,548.0000 | (9.258) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/05/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/08/02 | | | Bond Future | 6.1070 | 6.2710 | 2.685 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,135.0000 | 2,788.0000 | (11.069) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/08/02 | 7.50 | Put | Bond Future | 48.0000 | 71.0000 | 47.917 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,238.0000 | 2,888.0000 | (10.809) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/08/02 | 7.55 | Put | Bond Future | 43.0000 | 62.0000 | 44.186 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,033.0000 | 2,689.0000 | (11.342) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/08/02 | 7.45 | Put | Bond Future | 55.0000 | 81.0000 | 47.273 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/11/01 | | | Bond Future | 6.0820 | 6.2670 | 3.042 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,368.0000 | 1,140.0000 | (16.667) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/11/01 | 6.50 | Put | Bond Future | 523.0000 | 670.0000 | 28.107 | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,436.0000 | 1,202.0000 | (16.295) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/11/01 | 6.55 | Put | Bond Future | 491.0000 | 632.0000 | 28.717 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,301.0000 | 1,080.0000 | (16.987) | 0 | 0 | 0 |
| 2012/03/14 | R201 2012/11/01 | 6.45 | Put | Bond Future | 557.0000 | 711.0000 | 27.648 | 0 | 0 | 0 |
| 2012/03/14 | R201 2013/02/07 | | | Bond Future | 6.0200 | 6.2280 | 3.455 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R201 2013/02/07 | 6.25 | Call | Bond Future | 1,136.0000 | 925.0000 | (18.574) | 0 | 0 | 0 |
| 2012/03/14 | R201 2013/02/07 | 6.25 | Put | Bond Future | 726.0000 | 886.0000 | 22.039 | 0 | 0 | 0 |
| 2012/03/14 | R201 2013/02/07 | 6.30 | Call | Bond Future | 1,190.0000 | 973.0000 | (18.235) | 0 | 0 | 0 |
| 2012/03/14 | R201 2013/02/07 | 6.30 | Put | Bond Future | 692.0000 | 845.0000 | 22.110 | 0 | 0 | 0 |
| 2012/03/14 | R201 2013/02/07 | 6.20 | Call | Bond Future | 1,083.0000 | 878.0000 | (18.929) | 0 | 0 | 0 |
| 2012/03/14 | R201 2013/02/07 | 6.20 | Put | Bond Future | 762.0000 | 928.0000 | 21.785 | 0 | 0 | 0 |
| 2012/03/14 | R202 2012/05/03 | | | Bond Future | 190.0429 | 189.7238 | (0.168) | 0.0000 | 0.0000 | 36,952 |
| 2012/03/14 | R202 2012/05/03 | 190.00 | Call | Bond Future | 43.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/03/14 | R202 2012/05/03 | 190.00 | Put | Bond Future | 0.0000 | 276.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R202 2012/05/03 | 190.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R202 2012/05/03 | 190.05 | Put | Bond Future | 7.0000 | 326.0000 | 4557.143 | 0 | 0 | 0 |
| 2012/03/14 | R202 2012/05/03 | 189.95 | Call | Bond Future | 93.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/03/14 | R202 2012/05/03 | 189.95 | Put | Bond Future | 0.0000 | 226.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | | | Bond Future | 7.2830 | 7.4550 | 2.362 | 0.0000 | 0.0000 | 3,856 |
| 2012/03/14 | R203 2012/05/03 | 8.75 | Call | Bond Future | 6,331.0000 | 5,566.0000 | (12.083) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 8.75 | Put | Bond Future | 2.0000 | 5.0000 | 150.000 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 8.80 | Call | Bond Future | 6,537.0000 | 5,772.0000 | (11.703) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 8.80 | Put | Bond Future | 1.0000 | 4.0000 | 300.000 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 8.70 | Call | Bond Future | 6,124.0000 | 5,360.0000 | (12.476) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 8.70 | Put | Bond Future | 3.0000 | 7.0000 | 133.333 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 7.00 | Put | Bond Future | 1,654.0000 | 2,239.0000 | 35.369 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 7.00 | Call | Bond Future | 376.0000 | 193.0000 | (48.670) | 0 | 0 | 4,200 |
| 2012/03/14 | R203 2012/05/03 | 7.15 | Put | Bond Future | 1,206.0000 | 1,707.0000 | 41.542 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 7.15 | Call | Bond Future | 608.0000 | 341.0000 | (43.914) | 0 | 0 | 1,400 |
| 2012/03/14 | R203 2012/05/03 | 7.45 | Call | Bond Future | 1,311.0000 | 860.0000 | (34.401) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 7.45 | Put | Bond Future | 566.0000 | 882.0000 | 55.830 | 0 | 0 | 1,400 |
| 2012/03/14 | R203 2012/05/03 | 7.80 | Call | Bond Future | 2,475.0000 | 1,847.0000 | (25.374) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/05/03 | 7.80 | Put | Bond Future | 189.0000 | 328.0000 | 73.545 | 0 | 0 | 4,200 |
| 2012/03/14 | R203 2012/08/02 | | | Bond Future | 7.3610 | 7.5440 | 2.486 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R203 2012/08/02 | 8.50 | Call | Bond Future | 5,145.0000 | 4,484.0000 | (12.847) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | R203 2012/08/02 | 8.50 | Put | Bond Future | 397.0000 | 518.0000 | 30.479 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/08/02 | 8.55 | Call | Bond Future | 5,315.0000 | 4,646.0000 | (12.587) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/08/02 | 8.55 | Put | Bond Future | 365.0000 | 477.0000 | 30.685 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/08/02 | 8.45 | Call | Bond Future | 4,973.0000 | 4,324.0000 | (13.050) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/08/02 | 8.45 | Put | Bond Future | 428.0000 | 560.0000 | 30.841 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/11/01 | | | Bond Future | 7.4290 | 7.6240 | 2.625 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R203 2012/11/01 | 7.75 | Call | Bond Future | 2,966.0000 | 2,484.0000 | (16.251) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/11/01 | 7.75 | Put | Bond Future | 1,661.0000 | 1,974.0000 | 18.844 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,090.0000 | 2,598.0000 | (15.922) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/11/01 | 7.80 | Put | Bond Future | 1,583.0000 | 1,887.0000 | 19.204 | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/11/01 | 7.70 | Call | Bond Future | 2,844.0000 | 2,374.0000 | (16.526) | 0 | 0 | 0 |
| 2012/03/14 | R203 2012/11/01 | 7.70 | Put | Bond Future | 1,741.0000 | 2,066.0000 | 18.667 | 0 | 0 | 0 |
| 2012/03/14 | R203 2013/02/07 | | | Bond Future | 7.5010 | 7.7070 | 2.746 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R203 2013/02/07 | 6.50 | Call | Bond Future | 977.0000 | 761.0000 | (22.108) | 0 | 0 | 0 |
| 2012/03/14 | R203 2013/02/07 | 6.50 | Put | Bond Future | 4,961.0000 | 5,543.0000 | 11.732 | 0 | 0 | 0 |
| 2012/03/14 | R203 2013/02/07 | 6.55 | Call | Bond Future | 1,032.0000 | 807.0000 | (21.802) | 0 | 0 | 0 |
| 2012/03/14 | R203 2013/02/07 | 6.55 | Put | Bond Future | 4,813.0000 | 5,385.0000 | 11.884 | 0 | 0 | 0 |
| 2012/03/14 | R203 2013/02/07 | 6.45 | Call | Bond Future | 927.0000 | 719.0000 | (22.438) | 0 | 0 | 0 |
| 2012/03/14 | R203 2013/02/07 | 6.45 | Put | Bond Future | 5,115.0000 | 5,704.0000 | 11.515 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | | | Bond Future | 7.5800 | 7.7510 | 2.256 | 0.0000 | 0.0000 | 3,396 |
| 2012/03/14 | R204 2012/05/03 | 8.75 | Call | Bond Future | 5,886.0000 | 5,021.0000 | (14.696) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 8.75 | Put | Bond Future | 20.0000 | 39.0000 | 95.000 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,123.0000 | 5,254.0000 | (14.192) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 8.80 | Put | Bond Future | 15.0000 | 31.0000 | 106.667 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,648.0000 | 4,789.0000 | (15.209) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 8.70 | Put | Bond Future | 24.0000 | 49.0000 | 104.167 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 7.00 | Put | Bond Future | 3,225.0000 | 4,027.0000 | 24.868 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 7.00 | Call | Bond Future | 152.0000 | 70.0000 | (53.947) | 0 | 0 | 550 |
| 2012/03/14 | R204 2012/05/03 | 7.75 | Call | Bond Future | 1,561.0000 | 1,062.0000 | (31.967) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/05/03 | 7.75 | Put | Bond Future | 682.0000 | 1,067.0000 | 56.452 | 0 | 0 | 550 |
| 2012/03/14 | R204 2012/08/02 | | | Bond Future | 7.6620 | 7.8430 | 2.362 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R204 2012/08/02 | 8.50 | Call | Bond Future | 4,901.0000 | 4,206.0000 | (14.181) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/08/02 | 8.50 | Put | Bond Future | 799.0000 | 1,008.0000 | 26.158 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,087.0000 | 4,381.0000 | (13.879) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/03/14 | R204 2012/08/02 | 8.55 | Put | Bond Future | 747.0000 | 945.0000 | 26.506 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/08/02 | 8.45 | Call | Bond Future | 4,717.0000 | 4,033.0000 | (14.501) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/08/02 | 8.45 | Put | Bond Future | 854.0000 | 1,074.0000 | 25.761 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/11/01 | | | Bond Future | 7.7330 | 7.9220 | 2.444 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,476.0000 | 2,940.0000 | (15.420) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/11/01 | 8.00 | Put | Bond Future | 2,193.0000 | 2,567.0000 | 17.054 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,618.0000 | 3,071.0000 | (15.119) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/11/01 | 8.05 | Put | Bond Future | 2,096.0000 | 2,460.0000 | 17.366 | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,336.0000 | 2,813.0000 | (15.677) | 0 | 0 | 0 |
| 2012/03/14 | R204 2012/11/01 | 7.95 | Put | Bond Future | 2,291.0000 | 2,679.0000 | 16.936 | 0 | 0 | 0 |
| 2012/03/14 | R204 2013/02/07 | | | Bond Future | 7.8050 | 8.0040 | 2.550 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R204 2013/02/07 | 8.00 | Call | Bond Future | 3,678.0000 | 3,155.0000 | (14.220) | 0 | 0 | 0 |
| 2012/03/14 | R204 2013/02/07 | 8.00 | Put | Bond Future | 2,775.0000 | 3,173.0000 | 14.342 | 0 | 0 | 0 |
| 2012/03/14 | R204 2013/02/07 | 8.05 | Call | Bond Future | 3,810.0000 | 3,277.0000 | (13.990) | 0 | 0 | 0 |
| 2012/03/14 | R204 2013/02/07 | 8.05 | Put | Bond Future | 2,677.0000 | 3,066.0000 | 14.531 | 0 | 0 | 0 |
| 2012/03/14 | R204 2013/02/07 | 7.95 | Call | Bond Future | 3,548.0000 | 3,036.0000 | (14.431) | 0 | 0 | 0 |
| 2012/03/14 | R204 2013/02/07 | 7.95 | Put | Bond Future | 2,876.0000 | 3,285.0000 | 14.221 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/05/03 | | | Bond Future | 5.9630 | 6.0870 | 2.079 | 0.0000 | 0.0000 | 890 |
| 2012/03/14 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,435.0000 | 2,236.0000 | (8.172) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/05/03 | 7.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,513.0000 | 2,314.0000 | (7.919) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/05/03 | 7.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,357.0000 | 2,158.0000 | (8.443) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/05/03 | 7.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/08/02 | | | Bond Future | 5.9720 | 6.1190 | 2.461 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,771.0000 | 1,582.0000 | (10.672) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/08/02 | 7.25 | Put | Bond Future | 30.0000 | 43.0000 | 43.333 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,834.0000 | 1,644.0000 | (10.360) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/08/02 | 7.30 | Put | Bond Future | 26.0000 | 38.0000 | 46.154 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,708.0000 | 1,520.0000 | (11.007) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/08/02 | 7.20 | Put | Bond Future | 34.0000 | 49.0000 | 44.118 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/11/01 | | | Bond Future | 5.8940 | 6.0720 | 3.020 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R206 2012/11/01 | 6.00 | Call | Bond Future | 525.0000 | 416.0000 | (20.762) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/11/01 | 6.00 | Put | Bond Future | 403.0000 | 499.0000 | 23.821 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | R206 2012/11/01 | 6.05 | Call | Bond Future | 557.0000 | 445.0000 | (20.108) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/11/01 | 6.05 | Put | Bond Future | 378.0000 | 470.0000 | 24.339 | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/11/01 | 5.95 | Call | Bond Future | 493.0000 | 389.0000 | (21.095) | 0 | 0 | 0 |
| 2012/03/14 | R206 2012/11/01 | 5.95 | Put | Bond Future | 429.0000 | 529.0000 | 23.310 | 0 | 0 | 0 |
| 2012/03/14 | R206 2013/02/07 | | | Bond Future | 5.7100 | 5.9300 | 3.853 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R206 2013/02/07 | 6.00 | Call | Bond Future | 577.0000 | 461.0000 | (20.104) | 0 | 0 | 0 |
| 2012/03/14 | R206 2013/02/07 | 6.00 | Put | Bond Future | 317.0000 | 398.0000 | 25.552 | 0 | 0 | 0 |
| 2012/03/14 | R206 2013/02/07 | 6.05 | Call | Bond Future | 605.0000 | 486.0000 | (19.669) | 0 | 0 | 0 |
| 2012/03/14 | R206 2013/02/07 | 6.05 | Put | Bond Future | 300.0000 | 379.0000 | 26.333 | 0 | 0 | 0 |
| 2012/03/14 | R206 2013/02/07 | 5.95 | Call | Bond Future | 549.0000 | 437.0000 | (20.401) | 0 | 0 | 0 |
| 2012/03/14 | R206 2013/02/07 | 5.95 | Put | Bond Future | 334.0000 | 419.0000 | 25.449 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | | | Bond Future | 7.7940 | 7.9760 | 2.335 | 0.0000 | 0.0000 | 26,236 |
| 2012/03/14 | R207 2012/05/03 | 8.75 | Call | Bond Future | 5,233.0000 | 4,282.0000 | (18.173) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 8.75 | Put | Bond Future | 65.0000 | 126.0000 | 93.846 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,482.0000 | 4,520.0000 | (17.548) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 8.80 | Put | Bond Future | 54.0000 | 103.0000 | 90.741 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 8.70 | Call | Bond Future | 4,985.0000 | 4,043.0000 | (18.897) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 8.70 | Put | Bond Future | 79.0000 | 148.0000 | 87.342 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 7.45 | Put | Bond Future | 2,402.0000 | 3,190.0000 | 32.806 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 7.45 | Call | Bond Future | 454.0000 | 231.0000 | (49.119) | 0 | 0 | 2,400 |
| 2012/03/14 | R207 2012/05/03 | 7.65 | Put | Bond Future | 1,636.0000 | 2,292.0000 | 40.098 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 7.65 | Call | Bond Future | 826.0000 | 471.0000 | (42.978) | 0 | 0 | 800 |
| 2012/03/14 | R207 2012/05/03 | 8.00 | Call | Bond Future | 1,864.0000 | 1,248.0000 | (33.047) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 8.00 | Put | Bond Future | 720.0000 | 1,116.0000 | 55.000 | 0 | 0 | 800 |
| 2012/03/14 | R207 2012/05/03 | 8.30 | Call | Bond Future | 3,085.0000 | 2,285.0000 | (25.932) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/05/03 | 8.30 | Put | Bond Future | 306.0000 | 517.0000 | 68.954 | 0 | 0 | 2,400 |
| 2012/03/14 | R207 2012/08/02 | | | Bond Future | 7.8770 | 8.0670 | 2.412 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,469.0000 | 4,676.0000 | (14.500) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/08/02 | 8.75 | Put | Bond Future | 871.0000 | 1,103.0000 | 26.636 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,669.0000 | 4,864.0000 | (14.200) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/08/02 | 8.80 | Put | Bond Future | 816.0000 | 1,036.0000 | 26.961 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,271.0000 | 4,491.0000 | (14.798) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/08/02 | 8.70 | Put | Bond Future | 929.0000 | 1,174.0000 | 26.372 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/11/01 | | | Bond Future | 7.9460 | 8.1440 | 2.492 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/03/14 | R207 2012/11/01 | 8.25 | Call | Bond Future | 3,961.0000 | 3,341.0000 | (15.653) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/11/01 | 8.25 | Put | Bond Future | 2,374.0000 | 2,791.0000 | 17.565 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,117.0000 | 3,484.0000 | (15.375) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/11/01 | 8.30 | Put | Bond Future | 2,272.0000 | 2,677.0000 | 17.826 | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/11/01 | 8.20 | Call | Bond Future | 3,808.0000 | 3,202.0000 | (15.914) | 0 | 0 | 0 |
| 2012/03/14 | R207 2012/11/01 | 8.20 | Put | Bond Future | 2,480.0000 | 2,911.0000 | 17.379 | 0 | 0 | 0 |
| 2012/03/14 | R207 2013/02/07 | | | Bond Future | 8.0190 | 8.2250 | 2.569 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R207 2013/02/07 | 8.25 | Call | Bond Future | 4,219.0000 | 3,616.0000 | (14.292) | 0 | 0 | 0 |
| 2012/03/14 | R207 2013/02/07 | 8.25 | Put | Bond Future | 3,049.0000 | 3,490.0000 | 14.464 | 0 | 0 | 0 |
| 2012/03/14 | R207 2013/02/07 | 8.30 | Call | Bond Future | 4,363.0000 | 3,749.0000 | (14.073) | 0 | 0 | 0 |
| 2012/03/14 | R207 2013/02/07 | 8.30 | Put | Bond Future | 2,942.0000 | 3,372.0000 | 14.616 | 0 | 0 | 0 |
| 2012/03/14 | R207 2013/02/07 | 8.20 | Call | Bond Future | 4,076.0000 | 3,485.0000 | (14.500) | 0 | 0 | 0 |
| 2012/03/14 | R207 2013/02/07 | 8.20 | Put | Bond Future | 3,158.0000 | 3,611.0000 | 14.345 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | | | Bond Future | 7.8590 | 8.0350 | 2.239 | 0.0000 | 0.0000 | 9,510 |
| 2012/03/14 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,608.0000 | 5,585.0000 | (15.481) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 9.00 | Put | Bond Future | 34.0000 | 65.0000 | 91.176 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 9.05 | Call | Bond Future | 6,875.0000 | 5,847.0000 | (14.953) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 9.05 | Put | Bond Future | 26.0000 | 53.0000 | 103.846 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,339.0000 | 5,324.0000 | (16.012) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 8.95 | Put | Bond Future | 40.0000 | 80.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 7.50 | Put | Bond Future | 2,661.0000 | 3,501.0000 | 31.567 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 7.50 | Call | Bond Future | 463.0000 | 248.0000 | (46.436) | 0 | 0 | 3,000 |
| 2012/03/14 | R208 2012/05/03 | 7.70 | Put | Bond Future | 1,818.0000 | 2,524.0000 | 38.834 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 7.70 | Call | Bond Future | 852.0000 | 504.0000 | (40.845) | 0 | 0 | 1,000 |
| 2012/03/14 | R208 2012/05/03 | 8.05 | Call | Bond Future | 1,941.0000 | 1,331.0000 | (31.427) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 8.05 | Put | Bond Future | 798.0000 | 1,242.0000 | 55.639 | 0 | 0 | 1,000 |
| 2012/03/14 | R208 2012/05/03 | 8.35 | Call | Bond Future | 3,242.0000 | 2,433.0000 | (24.954) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/05/03 | 8.35 | Put | Bond Future | 338.0000 | 583.0000 | 72.485 | 0 | 0 | 3,000 |
| 2012/03/14 | R208 2012/08/02 | | | Bond Future | 7.9330 | 8.1160 | 2.307 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R208 2012/08/02 | 8.75 | Call | Bond Future | 5,699.0000 | 4,885.0000 | (14.283) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,042.0000 | 1,298.0000 | 24.568 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/08/02 | 8.80 | Call | Bond Future | 5,910.0000 | 5,084.0000 | (13.976) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/08/02 | 8.80 | Put | Bond Future | 978.0000 | 1,221.0000 | 24.847 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,490.0000 | 4,690.0000 | (14.572) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/03/14 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,110.0000 | 1,379.0000 | 24.234 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/11/01 | | | Bond Future | 7.9990 | 8.1900 | 2.388 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R208 2012/11/01 | 8.25 | Call | Bond Future | 4,172.0000 | 3,529.0000 | (15.412) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/11/01 | 8.25 | Put | Bond Future | 2,744.0000 | 3,190.0000 | 16.254 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,337.0000 | 3,680.0000 | (15.149) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/11/01 | 8.30 | Put | Bond Future | 2,628.0000 | 3,060.0000 | 16.438 | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/11/01 | 8.20 | Call | Bond Future | 4,009.0000 | 3,381.0000 | (15.665) | 0 | 0 | 0 |
| 2012/03/14 | R208 2012/11/01 | 8.20 | Put | Bond Future | 2,863.0000 | 3,324.0000 | 16.102 | 0 | 0 | 0 |
| 2012/03/14 | R208 2013/02/07 | | | Bond Future | 8.0670 | 8.2640 | 2.442 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R208 2013/02/07 | 8.00 | Call | Bond Future | 3,734.0000 | 3,200.0000 | (14.301) | 0 | 0 | 0 |
| 2012/03/14 | R208 2013/02/07 | 8.00 | Put | Bond Future | 4,110.0000 | 4,669.0000 | 13.601 | 0 | 0 | 0 |
| 2012/03/14 | R208 2013/02/07 | 8.05 | Call | Bond Future | 3,871.0000 | 3,330.0000 | (13.976) | 0 | 0 | 0 |
| 2012/03/14 | R208 2013/02/07 | 8.05 | Put | Bond Future | 3,966.0000 | 4,518.0000 | 13.918 | 0 | 0 | 0 |
| 2012/03/14 | R208 2013/02/07 | 7.95 | Call | Bond Future | 3,598.0000 | 3,078.0000 | (14.452) | 0 | 0 | 0 |
| 2012/03/14 | R208 2013/02/07 | 7.95 | Put | Bond Future | 4,255.0000 | 4,828.0000 | 13.467 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/05/03 | | | Bond Future | 8.7720 | 8.9420 | 1.938 | 0.0000 | 0.0000 | 2,933 |
| 2012/03/14 | R209 2012/05/03 | 9.00 | Call | Bond Future | 2,915.0000 | 2,089.0000 | (28.336) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,142.0000 | 1,644.0000 | 43.958 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/05/03 | 9.05 | Call | Bond Future | 3,168.0000 | 2,301.0000 | (27.367) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,015.0000 | 1,477.0000 | 45.517 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/05/03 | 8.95 | Call | Bond Future | 2,672.0000 | 1,887.0000 | (29.379) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,282.0000 | 1,825.0000 | 42.356 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/08/02 | | | Bond Future | 8.8390 | 9.0140 | 1.980 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R209 2012/08/02 | 9.25 | Call | Bond Future | 5,733.0000 | 4,926.0000 | (14.076) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/08/02 | 9.25 | Put | Bond Future | 2,624.0000 | 3,167.0000 | 20.694 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/08/02 | 9.30 | Call | Bond Future | 5,964.0000 | 5,137.0000 | (13.867) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/08/02 | 9.30 | Put | Bond Future | 2,491.0000 | 3,014.0000 | 20.996 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/08/02 | 9.20 | Call | Bond Future | 5,506.0000 | 4,718.0000 | (14.312) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/08/02 | 9.20 | Put | Bond Future | 2,764.0000 | 3,326.0000 | 20.333 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/11/01 | | | Bond Future | 8.8990 | 9.0790 | 2.023 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R209 2012/11/01 | 9.00 | Call | Bond Future | 5,467.0000 | 4,703.0000 | (13.975) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/11/01 | 9.00 | Put | Bond Future | 4,692.0000 | 5,300.0000 | 12.958 | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/11/01 | 9.05 | Call | Bond Future | 5,667.0000 | 4,888.0000 | (13.746) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/11/01 | 9.05 | Put | Bond Future | 4,514.0000 | 5,106.0000 | 13.115 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | R209 2012/11/01 | 8.95 | Call | Bond Future | 5,275.0000 | 4,528.0000 | (14.161) | 0 | 0 | 0 |
| 2012/03/14 | R209 2012/11/01 | 8.95 | Put | Bond Future | 4,882.0000 | 5,507.0000 | 12.802 | 0 | 0 | 0 |
| 2012/03/14 | R209 2013/02/07 | | | Bond Future | 8.9620 | 9.1460 | 2.053 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R209 2013/02/07 | 9.00 | Call | Bond Future | 6,138.0000 | 5,380.0000 | (12.349) | 0 | 0 | 0 |
| 2012/03/14 | R209 2013/02/07 | 9.00 | Put | Bond Future | 5,849.0000 | 6,475.0000 | 10.703 | 0 | 0 | 0 |
| 2012/03/14 | R209 2013/02/07 | 9.05 | Call | Bond Future | 6,332.0000 | 5,560.0000 | (12.192) | 0 | 0 | 0 |
| 2012/03/14 | R209 2013/02/07 | 9.05 | Put | Bond Future | 5,664.0000 | 6,277.0000 | 10.823 | 0 | 0 | 0 |
| 2012/03/14 | R209 2013/02/07 | 8.95 | Call | Bond Future | 5,953.0000 | 5,209.0000 | (12.498) | 0 | 0 | 0 |
| 2012/03/14 | R209 2013/02/07 | 8.95 | Put | Bond Future | 6,045.0000 | 6,686.0000 | 10.604 | 0 | 0 | 0 |
| 2012/03/14 | R210 2012/05/03 | | | Bond Future | 140.5412 | 140.5266 | (0.010) | 0.0000 | 0.0000 | 820 |
| 2012/03/14 | R210 2012/05/03 | 139.00 | Call | Bond Future | 1,541.0000 | 1,527.0000 | (0.909) | 0 | 0 | 0 |
| 2012/03/14 | R210 2012/05/03 | 139.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R210 2012/05/03 | 139.05 | Call | Bond Future | 1,491.0000 | 1,477.0000 | (0.939) | 0 | 0 | 0 |
| 2012/03/14 | R210 2012/05/03 | 139.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R210 2012/05/03 | 138.95 | Call | Bond Future | 1,591.0000 | 1,577.0000 | (0.880) | 0 | 0 | 0 |
| 2012/03/14 | R210 2012/05/03 | 138.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R211 2012/05/03 | | | Bond Future | 118.6074 | 118.5807 | (0.023) | 0.0000 | 0.0000 | 480 |
| 2012/03/14 | R211 2012/05/03 | 118.20 | Call | Bond Future | 407.0000 | 381.0000 | (6.388) | 0 | 0 | 0 |
| 2012/03/14 | R211 2012/05/03 | 118.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R211 2012/05/03 | 118.25 | Call | Bond Future | 357.0000 | 331.0000 | (7.283) | 0 | 0 | 0 |
| 2012/03/14 | R211 2012/05/03 | 118.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R211 2012/05/03 | 118.15 | Call | Bond Future | 457.0000 | 431.0000 | (5.689) | 0 | 0 | 0 |
| 2012/03/14 | R211 2012/05/03 | 118.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R212 2012/05/03 | | | Bond Future | 116.3227 | 116.3084 | (0.012) | 0.0000 | 0.0000 | 2,752 |
| 2012/03/14 | R212 2012/05/03 | 115.30 | Call | Bond Future | 1,023.0000 | 1,008.0000 | (1.466) | 0 | 0 | 0 |
| 2012/03/14 | R212 2012/05/03 | 115.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R212 2012/05/03 | 115.35 | Call | Bond Future | 973.0000 | 958.0000 | (1.542) | 0 | 0 | 0 |
| 2012/03/14 | R212 2012/05/03 | 115.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R212 2012/05/03 | 115.25 | Call | Bond Future | 1,073.0000 | 1,058.0000 | (1.398) | 0 | 0 | 0 |
| 2012/03/14 | R212 2012/05/03 | 115.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/05/03 | | | Bond Future | 8.6680 | 8.8390 | 1.973 | 0.0000 | 0.0000 | 2,646 |
| 2012/03/14 | R213 2012/05/03 | 9.25 | Call | Bond Future | 4,997.0000 | 3,884.0000 | (22.273) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/14 | R213 2012/05/03 | 9.25 | Put | Bond Future | 454.0000 | 715.0000 | 57.489 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/05/03 | 9.30 | Call | Bond Future | 5,311.0000 | 4,169.0000 | (21.503) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/05/03 | 9.30 | Put | Bond Future | 395.0000 | 627.0000 | 58.734 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/05/03 | 9.20 | Call | Bond Future | 4,689.0000 | 3,605.0000 | (23.118) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/05/03 | 9.20 | Put | Bond Future | 522.0000 | 812.0000 | 55.556 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/08/02 | | | Bond Future | 8.7370 | 8.9120 | 2.003 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R213 2012/08/02 | 9.25 | Call | Bond Future | 6,375.0000 | 5,449.0000 | (14.525) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/08/02 | 9.25 | Put | Bond Future | 2,406.0000 | 2,867.0000 | 19.160 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/08/02 | 9.30 | Call | Bond Future | 6,622.0000 | 5,677.0000 | (14.271) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/08/02 | 9.30 | Put | Bond Future | 2,282.0000 | 2,723.0000 | 19.325 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/08/02 | 9.20 | Call | Bond Future | 6,132.0000 | 5,224.0000 | (14.808) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/08/02 | 9.20 | Put | Bond Future | 2,538.0000 | 3,016.0000 | 18.834 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/11/01 | | | Bond Future | 8.8020 | 8.9820 | 2.045 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R213 2012/11/01 | 9.00 | Call | Bond Future | 5,913.0000 | 5,165.0000 | (12.650) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/11/01 | 9.00 | Put | Bond Future | 4,368.0000 | 5,026.0000 | 15.064 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/11/01 | 9.05 | Call | Bond Future | 6,127.0000 | 5,361.0000 | (12.502) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/11/01 | 9.05 | Put | Bond Future | 4,198.0000 | 4,839.0000 | 15.269 | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/11/01 | 8.95 | Call | Bond Future | 5,708.0000 | 4,971.0000 | (12.912) | 0 | 0 | 0 |
| 2012/03/14 | R213 2012/11/01 | 8.95 | Put | Bond Future | 4,549.0000 | 5,218.0000 | 14.707 | 0 | 0 | 0 |
| 2012/03/14 | R213 2013/02/07 | | | Bond Future | 8.8700 | 9.0550 | 2.086 | 0.0000 | 0.0000 | 0 |
| 2012/03/14 | R213 2013/02/07 | 9.00 | Call | Bond Future | 6,533.0000 | 5,725.0000 | (12.368) | 0 | 0 | 0 |
| 2012/03/14 | R213 2013/02/07 | 9.00 | Put | Bond Future | 5,528.0000 | 6,145.0000 | 11.161 | 0 | 0 | 0 |
| 2012/03/14 | R213 2013/02/07 | 9.05 | Call | Bond Future | 6,737.0000 | 5,915.0000 | (12.201) | 0 | 0 | 0 |
| 2012/03/14 | R213 2013/02/07 | 9.05 | Put | Bond Future | 5,350.0000 | 5,953.0000 | 11.271 | 0 | 0 | 0 |
| 2012/03/14 | R213 2013/02/07 | 8.95 | Call | Bond Future | 6,338.0000 | 5,544.0000 | (12.528) | 0 | 0 | 0 |
| 2012/03/14 | R213 2013/02/07 | 8.95 | Put | Bond Future | 5,717.0000 | 6,348.0000 | 11.037 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/05/03 | | | Bond Future | 8.8200 | 8.9900 | 1.927 | 0.0000 | 0.0000 | 1,500 |
| 2012/03/14 | R214 2012/05/03 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/05/03 | 8.80 | Put | Bond Future | 0.0000 | 1,549.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/05/03 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/05/03 | 8.81 | Put | Bond Future | 0.0000 | 1,466.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/05/03 | 8.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/05/03 | 8.79 | Put | Bond Future | 0.0000 | 1,632.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/08/02 | | | Bond Future | 8.8820 | 9.0590 | 1.993 | 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 |
|--------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2012/03/14 | R214 2012/08/02 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/08/02 | 8.80 | Put | Bond Future | 0.0000 | 2,097.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/08/02 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/08/02 | 8.81 | Put | Bond Future | 0.0000 | 2,014.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/08/02 | 8.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/14 | R214 2012/08/02 | 8.79 | Put | Bond Future | 0.0000 | 2,180.0000 | 100.000 | 0 | 0 | 0 |
| Total | | | | | | | | | | 418779.00 |