



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/03/2012

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

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| 2012/03/15 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | AL7T 2012/05/03 | | | Index Future | 419.8110 | 420.1670 | 0.085 | 0.0000 | 0.0000 | 16 |
| 2012/03/15 | AL7T 2012/08/02 | | | Index Future | 425.9510 | 426.3010 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | ALBI 2012/05/03 | | | Index Future | 382.0980 | 382.4560 | 0.094 | 0.0000 | 0.0000 | 897 |
| 2012/03/15 | ALBI 2012/08/02 | | | Index Future | 387.6870 | 388.0400 | 0.091 | 0.0000 | 0.0000 | 118 |
| 2012/03/15 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/03/15 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | CAAN 2012/03/30 | | | Can-Do Future | 0.0204 | 0.0152 | (25.490) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | CAAO 2012/03/30 | | | Can-Do Future | 0.1792 | 0.1935 | 7.980 | 0.0000 | 0.0000 | 100,000 |
| 2012/03/15 | CAAW2012/04/20 | | | Any day expiry | 7.7032 | 7.6580 | (0.587) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | CAAW2012/04/20 | 8.10 | Call | Any day expiry | 46.0000 | 40.0000 | (13.043) | 0 | 0 | 0 |
| 2012/03/15 | CAAW2012/04/20 | 8.10 | Put | Any day expiry | 443.0000 | 482.0000 | 8.804 | 0 | 0 | 0 |
| 2012/03/15 | CAAW2012/04/20 | 8.15 | Call | Any day expiry | 40.0000 | 35.0000 | (12.500) | 0 | 0 | 0 |
| 2012/03/15 | CAAW2012/04/20 | 8.15 | Put | Any day expiry | 487.0000 | 527.0000 | 8.214 | 0 | 0 | 0 |
| 2012/03/15 | CAAW2012/04/20 | 8.05 | Call | Any day expiry | 53.0000 | 45.0000 | (15.094) | 0 | 0 | 0 |
| 2012/03/15 | CAAW2012/04/20 | 8.05 | Put | Any day expiry | 400.0000 | 437.0000 | 9.250 | 0 | 0 | 0 |
| 2012/03/15 | CAAX 2012/03/30 | | | Can-Do Future | 0.0210 | 0.0160 | (23.810) | 0.0000 | 0.0000 | 12,500 |
| 2012/03/15 | CAAY 2012/04/30 | | | Can-Do Future | 0.0511 | 0.0449 | (12.133) | 0.0000 | 0.0000 | 12,500 |
| 2012/03/15 | CAAZ 2012/06/18 | | | Can-Do Future | 0.0977 | 0.0857 | (12.282) | 0.0000 | 0.0000 | 5,670 |
| 2012/03/15 | CABA 2012/06/18 | | | Can-Do Future | 0.1027 | 0.1004 | (2.240) | 0.0000 | 0.0000 | 8,000 |
| 2012/03/15 | CABB 2012/06/18 | | | Can-Do Future | 0.1016 | 0.1027 | 1.083 | 0.0000 | 0.0000 | 8,000 |
| 2012/03/15 | CABC 2012/06/18 | | | Can-Do Future | 0.0791 | 0.0825 | 4.298 | 0.0000 | 0.0000 | 16,000 |
| 2012/03/15 | CABD 2012/06/18 | | | Can-Do Future | 0.0387 | 0.0413 | 6.718 | 0.0000 | 0.0000 | 16,000 |
| 2012/03/15 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/03/15 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | DAAA 2012/03/29 | | | Any day expiry | 7.6780 | 7.6347 | (0.564) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | DAAA 2012/03/29 | 7.90 | Call | Any day expiry | 31.0000 | 24.0000 | (22.581) | 0 | 0 | 0 |
| 2012/03/15 | DAAA 2012/03/29 | 7.90 | Put | Any day expiry | 253.0000 | 289.0000 | 14.229 | 0 | 0 | 0 |
| 2012/03/15 | DAAA 2012/03/29 | 7.95 | Call | Any day expiry | 24.0000 | 18.0000 | (25.000) | 0 | 0 | 0 |
| 2012/03/15 | DAAA 2012/03/29 | 7.95 | Put | Any day expiry | 296.0000 | 333.0000 | 12.500 | 0 | 0 | 0 |
| 2012/03/15 | DAAA 2012/03/29 | 7.85 | Call | Any day expiry | 40.0000 | 31.0000 | (22.500) | 0 | 0 | 0 |
| 2012/03/15 | DAAA 2012/03/29 | 7.85 | Put | Any day expiry | 212.0000 | 246.0000 | 16.038 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/05/03 | | | GOVI | 383.1450 | 383.4420 | 0.078 | 0.0000 | 0.0000 | 193 |
| 2012/03/15 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 11,450.0000 | 14,420.0000 | 25.939 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 11,350.0000 | 14,320.0000 | 26.167 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 11,550.0000 | 14,520.0000 | 25.714 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/08/02 | | | GOVI | 388.7490 | 389.0390 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | GOVI 2012/08/02 | 390.00 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/08/02 | 390.00 | Put | GOVI | 12,510.0000 | 9,610.0000 | (23.181) | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/08/02 | 390.01 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/08/02 | 390.01 | Put | GOVI | 12,610.0000 | 9,710.0000 | (22.998) | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/08/02 | 389.99 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | GOVI 2012/08/02 | 389.99 | Put | GOVI | 12,410.0000 | 9,510.0000 | (23.368) | 0 | 0 | 0 |
| 2012/03/15 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | IGOV 2012/05/03 | | | Index Future | 171.3920 | 171.2740 | (0.069) | 0.0000 | 0.0000 | 515 |
| 2012/03/15 | IGOV 2012/08/02 | | | Index Future | 173.8990 | 173.7740 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | ILBI 2012/05/03 | | | Index Future | 464.6220 | 464.6220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | ILBI 2012/08/02 | | | Index Future | 471.2670 | 471.2670 | 0.000 | 0.0000 | 0.0000 | 152 |

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|------------|------------------|--------|------|------------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.6000 | 5.6000 | 0.000 | 0.0000 | 0.0000 | 2,390 |
| 2012/03/15 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6200 | 5.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6300 | 5.6400 | 0.178 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6700 | 5.6600 | (0.176) | 0.0000 | 0.0000 | 2,890 |
| 2012/03/15 | JBAF 2012/07/18 | | | Jibar Tradeable Future | 5.6900 | 5.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | JBAF 2012/08/15 | | | Jibar Tradeable Future | 5.7300 | 5.7200 | (0.175) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7700 | 5.7600 | (0.173) | 0.0000 | 0.0000 | 44,760 |
| 2012/03/15 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.9500 | 5.9600 | 0.168 | 0.0000 | 0.0000 | 940 |
| 2012/03/15 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.1700 | 6.1800 | 0.162 | 0.0000 | 0.0000 | 790 |
| 2012/03/15 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.3700 | 6.4100 | 0.628 | 0.0000 | 0.0000 | 1,250 |
| 2012/03/15 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.5900 | 6.6500 | 0.910 | 0.0000 | 0.0000 | 1,700 |
| 2012/03/15 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.8000 | 6.8700 | 1.029 | 0.0000 | 0.0000 | 2,000 |
| 2012/03/15 | R157 2012/05/03 | | | Bond Future | 6.8880 | 6.8920 | 0.058 | 0.0000 | 0.0000 | 11,534 |
| 2012/03/15 | R157 2012/05/03 | 8.25 | Call | Bond Future | 4,395.0000 | 4,382.0000 | (0.296) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 8.25 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 8.30 | Call | Bond Future | 4,553.0000 | 4,539.0000 | (0.307) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 8.30 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,238.0000 | 4,225.0000 | (0.307) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 8.20 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 6.25 | Put | Bond Future | 2,170.0000 | 2,180.0000 | 0.461 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 6.25 | Call | Bond Future | 38.0000 | 35.0000 | (7.895) | 0 | 0 | 1,500 |
| 2012/03/15 | R157 2012/05/03 | 6.50 | Call | Bond Future | 138.0000 | 132.0000 | (4.348) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/05/03 | 6.50 | Put | Bond Future | 1,429.0000 | 1,436.0000 | 0.490 | 0 | 0 | 1,500 |
| 2012/03/15 | R157 2012/05/03 | 6.75 | Call | Bond Future | 370.0000 | 360.0000 | (2.703) | 0 | 0 | 0 |

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| 2012/03/15 | R157 2012/05/03 | 6.75 | Put | Bond Future | 827.0000 | 830.0000 | 0.363 | 0 | 0 | 1,500 |
| 2012/03/15 | R157 2012/08/02 | | | Bond Future | 6.9780 | 6.9840 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R157 2012/08/02 | 8.00 | Call | Bond Future | 3,298.0000 | 3,280.0000 | (0.546) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/08/02 | 8.00 | Put | Bond Future | 227.0000 | 227.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/08/02 | 8.05 | Call | Bond Future | 3,424.0000 | 3,406.0000 | (0.526) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/08/02 | 8.05 | Put | Bond Future | 206.0000 | 206.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,173.0000 | 3,155.0000 | (0.567) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/08/02 | 7.95 | Put | Bond Future | 250.0000 | 250.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/11/01 | | | Bond Future | 7.0510 | 7.0590 | 0.113 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,285.0000 | 1,271.0000 | (1.089) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,428.0000 | 1,437.0000 | 0.630 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/11/01 | 7.05 | Call | Bond Future | 1,357.0000 | 1,343.0000 | (1.032) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,360.0000 | 1,368.0000 | 0.588 | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,215.0000 | 1,201.0000 | (1.152) | 0 | 0 | 0 |
| 2012/03/15 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,499.0000 | 1,508.0000 | 0.600 | 0 | 0 | 0 |
| 2012/03/15 | R157 2013/02/07 | | | Bond Future | 7.1230 | 7.1280 | 0.070 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R157 2013/02/07 | 6.75 | Call | Bond Future | 1,000.0000 | 993.0000 | (0.700) | 0 | 0 | 0 |
| 2012/03/15 | R157 2013/02/07 | 6.75 | Put | Bond Future | 1,953.0000 | 1,959.0000 | 0.307 | 0 | 0 | 0 |
| 2012/03/15 | R157 2013/02/07 | 6.80 | Call | Bond Future | 1,052.0000 | 1,045.0000 | (0.665) | 0 | 0 | 0 |
| 2012/03/15 | R157 2013/02/07 | 6.80 | Put | Bond Future | 1,877.0000 | 1,882.0000 | 0.266 | 0 | 0 | 0 |
| 2012/03/15 | R157 2013/02/07 | 6.70 | Call | Bond Future | 948.0000 | 941.0000 | (0.738) | 0 | 0 | 0 |
| 2012/03/15 | R157 2013/02/07 | 6.70 | Put | Bond Future | 2,030.0000 | 2,035.0000 | 0.246 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | | | Bond Future | 8.4890 | 8.4670 | (0.259) | 0.0000 | 0.0000 | 29,388 |
| 2012/03/15 | R186 2012/05/03 | 9.00 | Call | Bond Future | 5,194.0000 | 5,345.0000 | 2.907 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 9.00 | Put | Bond Future | 594.0000 | 541.0000 | (8.923) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 9.05 | Call | Bond Future | 5,551.0000 | 5,708.0000 | 2.828 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 9.05 | Put | Bond Future | 515.0000 | 468.0000 | (9.126) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 8.95 | Call | Bond Future | 4,844.0000 | 4,990.0000 | 3.014 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 8.95 | Put | Bond Future | 683.0000 | 624.0000 | (8.638) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 7.90 | Put | Bond Future | 6,019.0000 | 5,834.0000 | (3.074) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 7.90 | Call | Bond Future | 372.0000 | 391.0000 | 5.108 | 0 | 0 | 2,250 |
| 2012/03/15 | R186 2012/05/03 | 8.20 | Put | Bond Future | 3,731.0000 | 3,573.0000 | (4.235) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 8.20 | Call | Bond Future | 1,008.0000 | 1,054.0000 | 4.563 | 0 | 0 | 750 |
| 2012/03/15 | R186 2012/05/03 | 8.50 | Call | Bond Future | 2,168.0000 | 2,254.0000 | 3.967 | 0 | 0 | 0 |

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| 2012/03/15 | R186 2012/05/03 | 8.50 | Put | Bond Future | 2,066.0000 | 1,948.0000 | (5.712) | 0 | 0 | 750 |
| 2012/03/15 | R186 2012/05/03 | 8.85 | Call | Bond Future | 4,170.0000 | 4,305.0000 | 3.237 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/05/03 | 8.85 | Put | Bond Future | 893.0000 | 824.0000 | (7.727) | 0 | 0 | 2,250 |
| 2012/03/15 | R186 2012/08/02 | | | Bond Future | 8.5700 | 8.5480 | (0.257) | 0.0000 | 0.0000 | 430 |
| 2012/03/15 | R186 2012/08/02 | 8.75 | Call | Bond Future | 5,304.0000 | 5,405.0000 | 1.904 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.75 | Put | Bond Future | 3,684.0000 | 3,585.0000 | (2.687) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.80 | Call | Bond Future | 5,560.0000 | 5,664.0000 | 1.871 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.80 | Put | Bond Future | 3,496.0000 | 3,400.0000 | (2.746) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.70 | Call | Bond Future | 5,053.0000 | 5,151.0000 | 1.939 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,880.0000 | 3,778.0000 | (2.629) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.25 | Put | Bond Future | 6,067.0000 | 5,935.0000 | (2.176) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.25 | Call | Bond Future | 3,105.0000 | 3,173.0000 | 2.190 | 0 | 0 | 8,750 |
| 2012/03/15 | R186 2012/08/02 | 8.66 | Call | Bond Future | 4,857.0000 | 4,952.0000 | 1.956 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.66 | Put | Bond Future | 4,043.0000 | 3,938.0000 | (2.597) | 0 | 0 | 276 |
| 2012/03/15 | R186 2012/08/02 | 7.66 | Put | Bond Future | 10,097.0000 | 9,932.0000 | (1.634) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 7.66 | Call | Bond Future | 1,384.0000 | 1,419.0000 | 2.529 | 0 | 0 | 276 |
| 2012/03/15 | R186 2012/08/02 | 7.76 | Put | Bond Future | 9,323.0000 | 9,163.0000 | (1.716) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 7.76 | Call | Bond Future | 1,612.0000 | 1,652.0000 | 2.481 | 0 | 0 | 43 |
| 2012/03/15 | R186 2012/08/02 | 8.76 | Call | Bond Future | 5,355.0000 | 5,456.0000 | 1.886 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/08/02 | 8.76 | Put | Bond Future | 3,646.0000 | 3,547.0000 | (2.715) | 0 | 0 | 43 |
| 2012/03/15 | R186 2012/11/01 | | | Bond Future | 8.6420 | 8.6200 | (0.255) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R186 2012/11/01 | 8.75 | Call | Bond Future | 6,113.0000 | 6,210.0000 | 1.587 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/11/01 | 8.75 | Put | Bond Future | 5,155.0000 | 5,055.0000 | (1.940) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/11/01 | 8.80 | Call | Bond Future | 6,352.0000 | 6,451.0000 | 1.559 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/11/01 | 8.80 | Put | Bond Future | 4,954.0000 | 4,857.0000 | (1.958) | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/11/01 | 8.70 | Call | Bond Future | 5,879.0000 | 5,973.0000 | 1.599 | 0 | 0 | 0 |
| 2012/03/15 | R186 2012/11/01 | 8.70 | Put | Bond Future | 5,363.0000 | 5,261.0000 | (1.902) | 0 | 0 | 0 |
| 2012/03/15 | R186 2013/02/07 | | | Bond Future | 8.7160 | 8.6920 | (0.275) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R186 2013/02/07 | 8.50 | Call | Bond Future | 5,645.0000 | 5,737.0000 | 1.630 | 0 | 0 | 0 |
| 2012/03/15 | R186 2013/02/07 | 8.50 | Put | Bond Future | 7,558.0000 | 7,440.0000 | (1.561) | 0 | 0 | 0 |
| 2012/03/15 | R186 2013/02/07 | 8.55 | Call | Bond Future | 5,855.0000 | 5,949.0000 | 1.605 | 0 | 0 | 0 |
| 2012/03/15 | R186 2013/02/07 | 8.55 | Put | Bond Future | 7,321.0000 | 7,205.0000 | (1.584) | 0 | 0 | 0 |
| 2012/03/15 | R186 2013/02/07 | 8.45 | Call | Bond Future | 5,446.0000 | 5,536.0000 | 1.653 | 0 | 0 | 0 |
| 2012/03/15 | R186 2013/02/07 | 8.45 | Put | Bond Future | 7,808.0000 | 7,688.0000 | (1.537) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R189 2012/05/03 | | | Bond Future | 215.6796 | 215.6547 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R189 2012/05/03 | 215.00 | Call | Bond Future | 680.0000 | 655.0000 | (3.676) | 0 | 0 | 0 |
| 2012/03/15 | R189 2012/05/03 | 215.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R189 2012/05/03 | 215.05 | Call | Bond Future | 630.0000 | 605.0000 | (3.968) | 0 | 0 | 0 |
| 2012/03/15 | R189 2012/05/03 | 215.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R189 2012/05/03 | 214.95 | Call | Bond Future | 730.0000 | 705.0000 | (3.425) | 0 | 0 | 0 |
| 2012/03/15 | R189 2012/05/03 | 214.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R197 2012/05/03 | | | Bond Future | 254.2708 | 253.9152 | (0.140) | 0.0000 | 0.0000 | 999 |
| 2012/03/15 | R197 2012/05/03 | 251.00 | Call | Bond Future | 3,271.0000 | 2,915.0000 | (10.884) | 0 | 0 | 0 |
| 2012/03/15 | R197 2012/05/03 | 251.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R197 2012/05/03 | 251.05 | Call | Bond Future | 3,221.0000 | 2,865.0000 | (11.052) | 0 | 0 | 0 |
| 2012/03/15 | R197 2012/05/03 | 251.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R197 2012/05/03 | 250.95 | Call | Bond Future | 3,321.0000 | 2,965.0000 | (10.720) | 0 | 0 | 0 |
| 2012/03/15 | R197 2012/05/03 | 250.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/05/03 | | | Bond Future | 6.2350 | 6.2350 | 0.000 | 0.0000 | 0.0000 | 1,658 |
| 2012/03/15 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,666.0000 | 3,666.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/05/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/05/03 | 7.80 | Call | Bond Future | 3,785.0000 | 3,785.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/05/03 | 7.80 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,548.0000 | 3,548.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/05/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/08/02 | | | Bond Future | 6.2710 | 6.2720 | 0.016 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R201 2012/08/02 | 7.50 | Call | Bond Future | 2,788.0000 | 2,785.0000 | (0.108) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/08/02 | 7.50 | Put | Bond Future | 71.0000 | 70.0000 | (1.408) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/08/02 | 7.55 | Call | Bond Future | 2,888.0000 | 2,885.0000 | (0.104) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/08/02 | 7.55 | Put | Bond Future | 62.0000 | 62.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/08/02 | 7.45 | Call | Bond Future | 2,689.0000 | 2,686.0000 | (0.112) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/08/02 | 7.45 | Put | Bond Future | 81.0000 | 80.0000 | (1.235) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/11/01 | | | Bond Future | 6.2670 | 6.2700 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,140.0000 | 1,135.0000 | (0.439) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/11/01 | 6.50 | Put | Bond Future | 670.0000 | 671.0000 | 0.149 | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,202.0000 | 1,196.0000 | (0.499) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/11/01 | 6.55 | Put | Bond Future | 632.0000 | 632.0000 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,080.0000 | 1,075.0000 | (0.463) | 0 | 0 | 0 |
| 2012/03/15 | R201 2012/11/01 | 6.45 | Put | Bond Future | 711.0000 | 712.0000 | 0.141 | 0 | 0 | 0 |
| 2012/03/15 | R201 2013/02/07 | | | Bond Future | 6.2280 | 6.2260 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R201 2013/02/07 | 6.25 | Call | Bond Future | 925.0000 | 925.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2013/02/07 | 6.25 | Put | Bond Future | 886.0000 | 882.0000 | (0.451) | 0 | 0 | 0 |
| 2012/03/15 | R201 2013/02/07 | 6.30 | Call | Bond Future | 973.0000 | 974.0000 | 0.103 | 0 | 0 | 0 |
| 2012/03/15 | R201 2013/02/07 | 6.30 | Put | Bond Future | 845.0000 | 843.0000 | (0.237) | 0 | 0 | 0 |
| 2012/03/15 | R201 2013/02/07 | 6.20 | Call | Bond Future | 878.0000 | 878.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R201 2013/02/07 | 6.20 | Put | Bond Future | 928.0000 | 924.0000 | (0.431) | 0 | 0 | 0 |
| 2012/03/15 | R202 2012/05/03 | | | Bond Future | 189.7238 | 189.7169 | (0.004) | 0.0000 | 0.0000 | 36,952 |
| 2012/03/15 | R202 2012/05/03 | 190.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R202 2012/05/03 | 190.00 | Put | Bond Future | 276.0000 | 283.0000 | 2.536 | 0 | 0 | 0 |
| 2012/03/15 | R202 2012/05/03 | 190.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R202 2012/05/03 | 190.05 | Put | Bond Future | 326.0000 | 333.0000 | 2.147 | 0 | 0 | 0 |
| 2012/03/15 | R202 2012/05/03 | 189.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R202 2012/05/03 | 189.95 | Put | Bond Future | 226.0000 | 233.0000 | 3.097 | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | | | Bond Future | 7.4550 | 7.4540 | (0.013) | 0.0000 | 0.0000 | 3,524 |
| 2012/03/15 | R203 2012/05/03 | 8.75 | Call | Bond Future | 5,566.0000 | 5,570.0000 | 0.072 | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 8.75 | Put | Bond Future | 5.0000 | 5.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 8.80 | Call | Bond Future | 5,772.0000 | 5,776.0000 | 0.069 | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 8.80 | Put | Bond Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 8.70 | Call | Bond Future | 5,360.0000 | 5,364.0000 | 0.075 | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 8.70 | Put | Bond Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 7.00 | Put | Bond Future | 2,239.0000 | 2,229.0000 | (0.447) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 7.00 | Call | Bond Future | 193.0000 | 188.0000 | (2.591) | 0 | 0 | 4,200 |
| 2012/03/15 | R203 2012/05/03 | 7.15 | Put | Bond Future | 1,707.0000 | 1,697.0000 | (0.586) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 7.15 | Call | Bond Future | 341.0000 | 336.0000 | (1.466) | 0 | 0 | 1,400 |
| 2012/03/15 | R203 2012/05/03 | 7.45 | Call | Bond Future | 860.0000 | 853.0000 | (0.814) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 7.45 | Put | Bond Future | 882.0000 | 871.0000 | (1.247) | 0 | 0 | 1,400 |
| 2012/03/15 | R203 2012/05/03 | 7.80 | Call | Bond Future | 1,847.0000 | 1,843.0000 | (0.217) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/05/03 | 7.80 | Put | Bond Future | 328.0000 | 320.0000 | (2.439) | 0 | 0 | 4,200 |
| 2012/03/15 | R203 2012/08/02 | | | Bond Future | 7.5440 | 7.5440 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R203 2012/08/02 | 8.50 | Call | Bond Future | 4,484.0000 | 4,479.0000 | (0.112) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R203 2012/08/02 | 8.50 | Put | Bond Future | 518.0000 | 513.0000 | (0.965) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/08/02 | 8.55 | Call | Bond Future | 4,646.0000 | 4,641.0000 | (0.108) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/08/02 | 8.55 | Put | Bond Future | 477.0000 | 472.0000 | (1.048) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/08/02 | 8.45 | Call | Bond Future | 4,324.0000 | 4,319.0000 | (0.116) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/08/02 | 8.45 | Put | Bond Future | 560.0000 | 555.0000 | (0.893) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/11/01 | | | Bond Future | 7.6240 | 7.6240 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R203 2012/11/01 | 7.75 | Call | Bond Future | 2,484.0000 | 2,479.0000 | (0.201) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/11/01 | 7.75 | Put | Bond Future | 1,974.0000 | 1,969.0000 | (0.253) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/11/01 | 7.80 | Call | Bond Future | 2,598.0000 | 2,593.0000 | (0.192) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/11/01 | 7.80 | Put | Bond Future | 1,887.0000 | 1,882.0000 | (0.265) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/11/01 | 7.70 | Call | Bond Future | 2,374.0000 | 2,369.0000 | (0.211) | 0 | 0 | 0 |
| 2012/03/15 | R203 2012/11/01 | 7.70 | Put | Bond Future | 2,066.0000 | 2,061.0000 | (0.242) | 0 | 0 | 0 |
| 2012/03/15 | R203 2013/02/07 | | | Bond Future | 7.7070 | 7.7050 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R203 2013/02/07 | 6.50 | Call | Bond Future | 761.0000 | 760.0000 | (0.131) | 0 | 0 | 0 |
| 2012/03/15 | R203 2013/02/07 | 6.50 | Put | Bond Future | 5,543.0000 | 5,534.0000 | (0.162) | 0 | 0 | 0 |
| 2012/03/15 | R203 2013/02/07 | 6.55 | Call | Bond Future | 807.0000 | 806.0000 | (0.124) | 0 | 0 | 0 |
| 2012/03/15 | R203 2013/02/07 | 6.55 | Put | Bond Future | 5,385.0000 | 5,376.0000 | (0.167) | 0 | 0 | 0 |
| 2012/03/15 | R203 2013/02/07 | 6.45 | Call | Bond Future | 719.0000 | 718.0000 | (0.139) | 0 | 0 | 0 |
| 2012/03/15 | R203 2013/02/07 | 6.45 | Put | Bond Future | 5,704.0000 | 5,696.0000 | (0.140) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | | | Bond Future | 7.7510 | 7.7550 | 0.052 | 0.0000 | 0.0000 | 3,396 |
| 2012/03/15 | R204 2012/05/03 | 8.75 | Call | Bond Future | 5,021.0000 | 4,999.0000 | (0.438) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 8.75 | Put | Bond Future | 39.0000 | 38.0000 | (2.564) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 8.80 | Call | Bond Future | 5,254.0000 | 5,232.0000 | (0.419) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 8.80 | Put | Bond Future | 31.0000 | 30.0000 | (3.226) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 8.70 | Call | Bond Future | 4,789.0000 | 4,767.0000 | (0.459) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 8.70 | Put | Bond Future | 49.0000 | 48.0000 | (2.041) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 7.00 | Put | Bond Future | 4,027.0000 | 4,044.0000 | 0.422 | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 7.00 | Call | Bond Future | 70.0000 | 66.0000 | (5.714) | 0 | 0 | 550 |
| 2012/03/15 | R204 2012/05/03 | 7.75 | Call | Bond Future | 1,062.0000 | 1,041.0000 | (1.977) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/05/03 | 7.75 | Put | Bond Future | 1,067.0000 | 1,067.0000 | 0.000 | 0 | 0 | 550 |
| 2012/03/15 | R204 2012/08/02 | | | Bond Future | 7.8430 | 7.8480 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R204 2012/08/02 | 8.50 | Call | Bond Future | 4,206.0000 | 4,181.0000 | (0.594) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/08/02 | 8.50 | Put | Bond Future | 1,008.0000 | 1,008.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/08/02 | 8.55 | Call | Bond Future | 4,381.0000 | 4,356.0000 | (0.571) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R204 2012/08/02 | 8.55 | Put | Bond Future | 945.0000 | 944.0000 | (0.106) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/08/02 | 8.45 | Call | Bond Future | 4,033.0000 | 4,009.0000 | (0.595) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/08/02 | 8.45 | Put | Bond Future | 1,074.0000 | 1,075.0000 | 0.093 | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/11/01 | | | Bond Future | 7.9220 | 7.9280 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R204 2012/11/01 | 8.00 | Call | Bond Future | 2,940.0000 | 2,919.0000 | (0.714) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/11/01 | 8.00 | Put | Bond Future | 2,567.0000 | 2,575.0000 | 0.312 | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,071.0000 | 3,049.0000 | (0.716) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/11/01 | 8.05 | Put | Bond Future | 2,460.0000 | 2,467.0000 | 0.285 | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/11/01 | 7.95 | Call | Bond Future | 2,813.0000 | 2,792.0000 | (0.747) | 0 | 0 | 0 |
| 2012/03/15 | R204 2012/11/01 | 7.95 | Put | Bond Future | 2,679.0000 | 2,687.0000 | 0.299 | 0 | 0 | 0 |
| 2012/03/15 | R204 2013/02/07 | | | Bond Future | 8.0040 | 8.0080 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R204 2013/02/07 | 8.00 | Call | Bond Future | 3,155.0000 | 3,141.0000 | (0.444) | 0 | 0 | 0 |
| 2012/03/15 | R204 2013/02/07 | 8.00 | Put | Bond Future | 3,173.0000 | 3,178.0000 | 0.158 | 0 | 0 | 0 |
| 2012/03/15 | R204 2013/02/07 | 8.05 | Call | Bond Future | 3,277.0000 | 3,262.0000 | (0.458) | 0 | 0 | 0 |
| 2012/03/15 | R204 2013/02/07 | 8.05 | Put | Bond Future | 3,066.0000 | 3,069.0000 | 0.098 | 0 | 0 | 0 |
| 2012/03/15 | R204 2013/02/07 | 7.95 | Call | Bond Future | 3,036.0000 | 3,022.0000 | (0.461) | 0 | 0 | 0 |
| 2012/03/15 | R204 2013/02/07 | 7.95 | Put | Bond Future | 3,285.0000 | 3,289.0000 | 0.122 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/05/03 | | | Bond Future | 6.0870 | 6.0860 | (0.016) | 0.0000 | 0.0000 | 890 |
| 2012/03/15 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,236.0000 | 2,238.0000 | 0.089 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/05/03 | 7.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,314.0000 | 2,316.0000 | 0.086 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/05/03 | 7.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,158.0000 | 2,160.0000 | 0.093 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/05/03 | 7.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/08/02 | | | Bond Future | 6.1190 | 6.1200 | 0.016 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,582.0000 | 1,580.0000 | (0.126) | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/08/02 | 7.25 | Put | Bond Future | 43.0000 | 43.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,644.0000 | 1,642.0000 | (0.122) | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/08/02 | 7.30 | Put | Bond Future | 38.0000 | 37.0000 | (2.632) | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,520.0000 | 1,519.0000 | (0.066) | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/08/02 | 7.20 | Put | Bond Future | 49.0000 | 49.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/11/01 | | | Bond Future | 6.0720 | 6.0760 | 0.066 | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R206 2012/11/01 | 6.00 | Call | Bond Future | 416.0000 | 413.0000 | (0.721) | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/11/01 | 6.00 | Put | Bond Future | 499.0000 | 500.0000 | 0.200 | 0 | 0 | 0 |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R206 2012/11/01 | 6.05 | Call | Bond Future | 445.0000 | 442.0000 | (0.674) | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/11/01 | 6.05 | Put | Bond Future | 470.0000 | 472.0000 | 0.426 | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/11/01 | 5.95 | Call | Bond Future | 389.0000 | 386.0000 | (0.771) | 0 | 0 | 0 |
| 2012/03/15 | R206 2012/11/01 | 5.95 | Put | Bond Future | 529.0000 | 531.0000 | 0.378 | 0 | 0 | 0 |
| 2012/03/15 | R206 2013/02/07 | | | Bond Future | 5.9300 | 5.9260 | (0.067) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R206 2013/02/07 | 6.00 | Call | Bond Future | 461.0000 | 462.0000 | 0.217 | 0 | 0 | 0 |
| 2012/03/15 | R206 2013/02/07 | 6.00 | Put | Bond Future | 398.0000 | 396.0000 | (0.503) | 0 | 0 | 0 |
| 2012/03/15 | R206 2013/02/07 | 6.05 | Call | Bond Future | 486.0000 | 488.0000 | 0.412 | 0 | 0 | 0 |
| 2012/03/15 | R206 2013/02/07 | 6.05 | Put | Bond Future | 379.0000 | 377.0000 | (0.528) | 0 | 0 | 0 |
| 2012/03/15 | R206 2013/02/07 | 5.95 | Call | Bond Future | 437.0000 | 438.0000 | 0.229 | 0 | 0 | 0 |
| 2012/03/15 | R206 2013/02/07 | 5.95 | Put | Bond Future | 419.0000 | 417.0000 | (0.477) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | | | Bond Future | 7.9760 | 7.9640 | (0.150) | 0.0000 | 0.0000 | 26,236 |
| 2012/03/15 | R207 2012/05/03 | 8.75 | Call | Bond Future | 4,282.0000 | 4,337.0000 | 1.284 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 8.75 | Put | Bond Future | 126.0000 | 114.0000 | (9.524) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 8.80 | Call | Bond Future | 4,520.0000 | 4,578.0000 | 1.283 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 8.80 | Put | Bond Future | 103.0000 | 95.0000 | (7.767) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 8.70 | Call | Bond Future | 4,043.0000 | 4,098.0000 | 1.360 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 8.70 | Put | Bond Future | 148.0000 | 137.0000 | (7.432) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 7.45 | Put | Bond Future | 3,190.0000 | 3,127.0000 | (1.975) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 7.45 | Call | Bond Future | 231.0000 | 234.0000 | 1.299 | 0 | 0 | 2,400 |
| 2012/03/15 | R207 2012/05/03 | 7.65 | Put | Bond Future | 2,292.0000 | 2,235.0000 | (2.487) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 7.65 | Call | Bond Future | 471.0000 | 480.0000 | 1.911 | 0 | 0 | 800 |
| 2012/03/15 | R207 2012/05/03 | 8.00 | Call | Bond Future | 1,248.0000 | 1,271.0000 | 1.843 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 8.00 | Put | Bond Future | 1,116.0000 | 1,072.0000 | (3.943) | 0 | 0 | 800 |
| 2012/03/15 | R207 2012/05/03 | 8.30 | Call | Bond Future | 2,285.0000 | 2,323.0000 | 1.663 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/05/03 | 8.30 | Put | Bond Future | 517.0000 | 489.0000 | (5.416) | 0 | 0 | 2,400 |
| 2012/03/15 | R207 2012/08/02 | | | Bond Future | 8.0670 | 8.0560 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R207 2012/08/02 | 8.75 | Call | Bond Future | 4,676.0000 | 4,711.0000 | 0.749 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/08/02 | 8.75 | Put | Bond Future | 1,103.0000 | 1,079.0000 | (2.176) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/08/02 | 8.80 | Call | Bond Future | 4,864.0000 | 4,900.0000 | 0.740 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/08/02 | 8.80 | Put | Bond Future | 1,036.0000 | 1,013.0000 | (2.220) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/08/02 | 8.70 | Call | Bond Future | 4,491.0000 | 4,526.0000 | 0.779 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/08/02 | 8.70 | Put | Bond Future | 1,174.0000 | 1,150.0000 | (2.044) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/11/01 | | | Bond Future | 8.1440 | 8.1330 | (0.135) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R207 2012/11/01 | 8.25 | Call | Bond Future | 3,341.0000 | 3,366.0000 | 0.748 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/11/01 | 8.25 | Put | Bond Future | 2,791.0000 | 2,759.0000 | (1.147) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/11/01 | 8.30 | Call | Bond Future | 3,484.0000 | 3,509.0000 | 0.718 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/11/01 | 8.30 | Put | Bond Future | 2,677.0000 | 2,644.0000 | (1.233) | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/11/01 | 8.20 | Call | Bond Future | 3,202.0000 | 3,225.0000 | 0.718 | 0 | 0 | 0 |
| 2012/03/15 | R207 2012/11/01 | 8.20 | Put | Bond Future | 2,911.0000 | 2,877.0000 | (1.168) | 0 | 0 | 0 |
| 2012/03/15 | R207 2013/02/07 | | | Bond Future | 8.2250 | 8.2120 | (0.158) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R207 2013/02/07 | 8.25 | Call | Bond Future | 3,616.0000 | 3,645.0000 | 0.802 | 0 | 0 | 0 |
| 2012/03/15 | R207 2013/02/07 | 8.25 | Put | Bond Future | 3,490.0000 | 3,454.0000 | (1.032) | 0 | 0 | 0 |
| 2012/03/15 | R207 2013/02/07 | 8.30 | Call | Bond Future | 3,749.0000 | 3,779.0000 | 0.800 | 0 | 0 | 0 |
| 2012/03/15 | R207 2013/02/07 | 8.30 | Put | Bond Future | 3,372.0000 | 3,337.0000 | (1.038) | 0 | 0 | 0 |
| 2012/03/15 | R207 2013/02/07 | 8.20 | Call | Bond Future | 3,485.0000 | 3,513.0000 | 0.803 | 0 | 0 | 0 |
| 2012/03/15 | R207 2013/02/07 | 8.20 | Put | Bond Future | 3,611.0000 | 3,574.0000 | (1.025) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | | | Bond Future | 8.0350 | 8.0180 | (0.212) | 0.0000 | 0.0000 | 9,510 |
| 2012/03/15 | R208 2012/05/03 | 9.00 | Call | Bond Future | 5,585.0000 | 5,679.0000 | 1.683 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 9.00 | Put | Bond Future | 65.0000 | 58.0000 | (10.769) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 9.05 | Call | Bond Future | 5,847.0000 | 5,942.0000 | 1.625 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 9.05 | Put | Bond Future | 53.0000 | 47.0000 | (11.321) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 8.95 | Call | Bond Future | 5,324.0000 | 5,417.0000 | 1.747 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 8.95 | Put | Bond Future | 80.0000 | 71.0000 | (11.250) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 7.50 | Put | Bond Future | 3,501.0000 | 3,408.0000 | (2.656) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 7.50 | Call | Bond Future | 248.0000 | 257.0000 | 3.629 | 0 | 0 | 3,000 |
| 2012/03/15 | R208 2012/05/03 | 7.70 | Put | Bond Future | 2,524.0000 | 2,440.0000 | (3.328) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 7.70 | Call | Bond Future | 504.0000 | 521.0000 | 3.373 | 0 | 0 | 1,000 |
| 2012/03/15 | R208 2012/05/03 | 8.05 | Call | Bond Future | 1,331.0000 | 1,371.0000 | 3.005 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 8.05 | Put | Bond Future | 1,242.0000 | 1,181.0000 | (4.911) | 0 | 0 | 1,000 |
| 2012/03/15 | R208 2012/05/03 | 8.35 | Call | Bond Future | 2,433.0000 | 2,495.0000 | 2.548 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/05/03 | 8.35 | Put | Bond Future | 583.0000 | 544.0000 | (6.690) | 0 | 0 | 3,000 |
| 2012/03/15 | R208 2012/08/02 | | | Bond Future | 8.1160 | 8.1000 | (0.197) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R208 2012/08/02 | 8.75 | Call | Bond Future | 4,885.0000 | 4,943.0000 | 1.187 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,298.0000 | 1,263.0000 | (2.696) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/08/02 | 8.80 | Call | Bond Future | 5,084.0000 | 5,143.0000 | 1.161 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/08/02 | 8.80 | Put | Bond Future | 1,221.0000 | 1,188.0000 | (2.703) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/08/02 | 8.70 | Call | Bond Future | 4,690.0000 | 4,747.0000 | 1.215 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,379.0000 | 1,343.0000 | (2.611) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/11/01 | | | Bond Future | 8.1900 | 8.1730 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R208 2012/11/01 | 8.25 | Call | Bond Future | 3,529.0000 | 3,573.0000 | 1.247 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/11/01 | 8.25 | Put | Bond Future | 3,190.0000 | 3,138.0000 | (1.630) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/11/01 | 8.30 | Call | Bond Future | 3,680.0000 | 3,726.0000 | 1.250 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/11/01 | 8.30 | Put | Bond Future | 3,060.0000 | 3,010.0000 | (1.634) | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/11/01 | 8.20 | Call | Bond Future | 3,381.0000 | 3,425.0000 | 1.301 | 0 | 0 | 0 |
| 2012/03/15 | R208 2012/11/01 | 8.20 | Put | Bond Future | 3,324.0000 | 3,272.0000 | (1.564) | 0 | 0 | 0 |
| 2012/03/15 | R208 2013/02/07 | | | Bond Future | 8.2640 | 8.2450 | (0.230) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R208 2013/02/07 | 8.00 | Call | Bond Future | 3,200.0000 | 3,242.0000 | 1.313 | 0 | 0 | 0 |
| 2012/03/15 | R208 2013/02/07 | 8.00 | Put | Bond Future | 4,669.0000 | 4,606.0000 | (1.349) | 0 | 0 | 0 |
| 2012/03/15 | R208 2013/02/07 | 8.05 | Call | Bond Future | 3,330.0000 | 3,374.0000 | 1.321 | 0 | 0 | 0 |
| 2012/03/15 | R208 2013/02/07 | 8.05 | Put | Bond Future | 4,518.0000 | 4,458.0000 | (1.328) | 0 | 0 | 0 |
| 2012/03/15 | R208 2013/02/07 | 7.95 | Call | Bond Future | 3,078.0000 | 3,119.0000 | 1.332 | 0 | 0 | 0 |
| 2012/03/15 | R208 2013/02/07 | 7.95 | Put | Bond Future | 4,828.0000 | 4,765.0000 | (1.305) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/05/03 | | | Bond Future | 8.9420 | 8.9060 | (0.403) | 0.0000 | 0.0000 | 2,933 |
| 2012/03/15 | R209 2012/05/03 | 9.00 | Call | Bond Future | 2,089.0000 | 2,227.0000 | 6.606 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,644.0000 | 1,504.0000 | (8.516) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/05/03 | 9.05 | Call | Bond Future | 2,301.0000 | 2,448.0000 | 6.389 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,477.0000 | 1,345.0000 | (8.937) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/05/03 | 8.95 | Call | Bond Future | 1,887.0000 | 2,015.0000 | 6.783 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,825.0000 | 1,675.0000 | (8.219) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/08/02 | | | Bond Future | 9.0140 | 8.9770 | (0.410) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R209 2012/08/02 | 9.25 | Call | Bond Future | 4,926.0000 | 5,082.0000 | 3.167 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/08/02 | 9.25 | Put | Bond Future | 3,167.0000 | 3,041.0000 | (3.979) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/08/02 | 9.30 | Call | Bond Future | 5,137.0000 | 5,297.0000 | 3.115 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/08/02 | 9.30 | Put | Bond Future | 3,014.0000 | 2,892.0000 | (4.048) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/08/02 | 9.20 | Call | Bond Future | 4,718.0000 | 4,869.0000 | 3.201 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/08/02 | 9.20 | Put | Bond Future | 3,326.0000 | 3,195.0000 | (3.939) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/11/01 | | | Bond Future | 9.0790 | 9.0410 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R209 2012/11/01 | 9.00 | Call | Bond Future | 4,703.0000 | 4,841.0000 | 2.934 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/11/01 | 9.00 | Put | Bond Future | 5,300.0000 | 5,152.0000 | (2.792) | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/11/01 | 9.05 | Call | Bond Future | 4,888.0000 | 5,029.0000 | 2.885 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/11/01 | 9.05 | Put | Bond Future | 5,106.0000 | 4,961.0000 | (2.840) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R209 2012/11/01 | 8.95 | Call | Bond Future | 4,528.0000 | 4,663.0000 | 2.981 | 0 | 0 | 0 |
| 2012/03/15 | R209 2012/11/01 | 8.95 | Put | Bond Future | 5,507.0000 | 5,356.0000 | (2.742) | 0 | 0 | 0 |
| 2012/03/15 | R209 2013/02/07 | | | Bond Future | 9.1460 | 9.1070 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R209 2013/02/07 | 9.00 | Call | Bond Future | 5,380.0000 | 5,520.0000 | 2.602 | 0 | 0 | 0 |
| 2012/03/15 | R209 2013/02/07 | 9.00 | Put | Bond Future | 6,475.0000 | 6,325.0000 | (2.317) | 0 | 0 | 0 |
| 2012/03/15 | R209 2013/02/07 | 9.05 | Call | Bond Future | 5,560.0000 | 5,703.0000 | 2.572 | 0 | 0 | 0 |
| 2012/03/15 | R209 2013/02/07 | 9.05 | Put | Bond Future | 6,277.0000 | 6,130.0000 | (2.342) | 0 | 0 | 0 |
| 2012/03/15 | R209 2013/02/07 | 8.95 | Call | Bond Future | 5,209.0000 | 5,346.0000 | 2.630 | 0 | 0 | 0 |
| 2012/03/15 | R209 2013/02/07 | 8.95 | Put | Bond Future | 6,686.0000 | 6,533.0000 | (2.288) | 0 | 0 | 0 |
| 2012/03/15 | R210 2012/05/03 | | | Bond Future | 140.5266 | 140.5214 | (0.004) | 0.0000 | 0.0000 | 820 |
| 2012/03/15 | R210 2012/05/03 | 139.00 | Call | Bond Future | 1,527.0000 | 1,521.0000 | (0.393) | 0 | 0 | 0 |
| 2012/03/15 | R210 2012/05/03 | 139.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R210 2012/05/03 | 139.05 | Call | Bond Future | 1,477.0000 | 1,471.0000 | (0.406) | 0 | 0 | 0 |
| 2012/03/15 | R210 2012/05/03 | 139.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R210 2012/05/03 | 138.95 | Call | Bond Future | 1,577.0000 | 1,571.0000 | (0.380) | 0 | 0 | 0 |
| 2012/03/15 | R210 2012/05/03 | 138.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R211 2012/05/03 | | | Bond Future | 118.5807 | 118.5717 | (0.008) | 0.0000 | 0.0000 | 480 |
| 2012/03/15 | R211 2012/05/03 | 118.20 | Call | Bond Future | 381.0000 | 372.0000 | (2.362) | 0 | 0 | 0 |
| 2012/03/15 | R211 2012/05/03 | 118.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R211 2012/05/03 | 118.25 | Call | Bond Future | 331.0000 | 322.0000 | (2.719) | 0 | 0 | 0 |
| 2012/03/15 | R211 2012/05/03 | 118.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R211 2012/05/03 | 118.15 | Call | Bond Future | 431.0000 | 422.0000 | (2.088) | 0 | 0 | 0 |
| 2012/03/15 | R211 2012/05/03 | 118.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R212 2012/05/03 | | | Bond Future | 116.3084 | 116.1530 | (0.134) | 0.0000 | 0.0000 | 2,752 |
| 2012/03/15 | R212 2012/05/03 | 115.30 | Call | Bond Future | 1,008.0000 | 853.0000 | (15.377) | 0 | 0 | 0 |
| 2012/03/15 | R212 2012/05/03 | 115.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R212 2012/05/03 | 115.35 | Call | Bond Future | 958.0000 | 803.0000 | (16.180) | 0 | 0 | 0 |
| 2012/03/15 | R212 2012/05/03 | 115.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R212 2012/05/03 | 115.25 | Call | Bond Future | 1,058.0000 | 903.0000 | (14.650) | 0 | 0 | 0 |
| 2012/03/15 | R212 2012/05/03 | 115.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/05/03 | | | Bond Future | 8.8390 | 8.8120 | (0.305) | 0.0000 | 0.0000 | 2,646 |
| 2012/03/15 | R213 2012/05/03 | 9.25 | Call | Bond Future | 3,884.0000 | 4,033.0000 | 3.836 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/03/15 | R213 2012/05/03 | 9.25 | Put | Bond Future | 715.0000 | 649.0000 | (9.231) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/05/03 | 9.30 | Call | Bond Future | 4,169.0000 | 4,324.0000 | 3.718 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/05/03 | 9.30 | Put | Bond Future | 627.0000 | 567.0000 | (9.569) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/05/03 | 9.20 | Call | Bond Future | 3,605.0000 | 3,748.0000 | 3.967 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/05/03 | 9.20 | Put | Bond Future | 812.0000 | 740.0000 | (8.867) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/08/02 | | | Bond Future | 8.9120 | 8.8860 | (0.292) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R213 2012/08/02 | 9.25 | Call | Bond Future | 5,449.0000 | 5,563.0000 | 2.092 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/08/02 | 9.25 | Put | Bond Future | 2,867.0000 | 2,777.0000 | (3.139) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/08/02 | 9.30 | Call | Bond Future | 5,677.0000 | 5,794.0000 | 2.061 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/08/02 | 9.30 | Put | Bond Future | 2,723.0000 | 2,636.0000 | (3.195) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/08/02 | 9.20 | Call | Bond Future | 5,224.0000 | 5,335.0000 | 2.125 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/08/02 | 9.20 | Put | Bond Future | 3,016.0000 | 2,923.0000 | (3.084) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/11/01 | | | Bond Future | 8.9820 | 8.9550 | (0.301) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R213 2012/11/01 | 9.00 | Call | Bond Future | 5,165.0000 | 5,266.0000 | 1.955 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/11/01 | 9.00 | Put | Bond Future | 5,026.0000 | 4,919.0000 | (2.129) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/11/01 | 9.05 | Call | Bond Future | 5,361.0000 | 5,465.0000 | 1.940 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/11/01 | 9.05 | Put | Bond Future | 4,839.0000 | 4,734.0000 | (2.170) | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/11/01 | 8.95 | Call | Bond Future | 4,971.0000 | 5,069.0000 | 1.971 | 0 | 0 | 0 |
| 2012/03/15 | R213 2012/11/01 | 8.95 | Put | Bond Future | 5,218.0000 | 5,108.0000 | (2.108) | 0 | 0 | 0 |
| 2012/03/15 | R213 2013/02/07 | | | Bond Future | 9.0550 | 9.0270 | (0.309) | 0.0000 | 0.0000 | 0 |
| 2012/03/15 | R213 2013/02/07 | 9.00 | Call | Bond Future | 5,725.0000 | 5,828.0000 | 1.799 | 0 | 0 | 0 |
| 2012/03/15 | R213 2013/02/07 | 9.00 | Put | Bond Future | 6,145.0000 | 6,034.0000 | (1.806) | 0 | 0 | 0 |
| 2012/03/15 | R213 2013/02/07 | 9.05 | Call | Bond Future | 5,915.0000 | 6,021.0000 | 1.792 | 0 | 0 | 0 |
| 2012/03/15 | R213 2013/02/07 | 9.05 | Put | Bond Future | 5,953.0000 | 5,846.0000 | (1.797) | 0 | 0 | 0 |
| 2012/03/15 | R213 2013/02/07 | 8.95 | Call | Bond Future | 5,544.0000 | 5,645.0000 | 1.822 | 0 | 0 | 0 |
| 2012/03/15 | R213 2013/02/07 | 8.95 | Put | Bond Future | 6,348.0000 | 6,236.0000 | (1.764) | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/05/03 | | | Bond Future | 8.9900 | 8.9390 | (0.567) | 0.0000 | 0.0000 | 1,500 |
| 2012/03/15 | R214 2012/05/03 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/05/03 | 8.80 | Put | Bond Future | 1,549.0000 | 1,139.0000 | (26.469) | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/05/03 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/05/03 | 8.81 | Put | Bond Future | 1,466.0000 | 1,056.0000 | (27.967) | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/05/03 | 8.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/05/03 | 8.79 | Put | Bond Future | 1,632.0000 | 1,222.0000 | (25.123) | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/08/02 | | | Bond Future | 9.0590 | 9.0070 | (0.574) | 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 |
|--------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2012/03/15 | R214 2012/08/02 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/08/02 | 8.80 | Put | Bond Future | 2,097.0000 | 1,684.0000 | (19.695) | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/08/02 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/08/02 | 8.81 | Put | Bond Future | 2,014.0000 | 1,601.0000 | (20.506) | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/08/02 | 8.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/03/15 | R214 2012/08/02 | 8.79 | Put | Bond Future | 2,180.0000 | 1,767.0000 | (18.945) | 0 | 0 | 0 |
| Total | | | | | | | | | | 419517.00 |