



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/04/2012

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/04/02 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/04/02 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | AL7T 2012/05/03 | | | Index Future | 423.4380 | 424.5490 | 0.262 | 0.0000 | 0.0000 | 16 |
| 2012/04/02 | AL7T 2012/08/02 | | | Index Future | 429.5270 | 430.6480 | 0.261 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | ALBI 2012/05/03 | | | Index Future | 384.7940 | 385.6690 | 0.227 | 0.0000 | 0.0000 | 899 |
| 2012/04/02 | ALBI 2012/08/02 | | | Index Future | 390.3270 | 391.2100 | 0.226 | 0.0000 | 0.0000 | 118 |
| 2012/04/02 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/04/02 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | CAAW2012/04/20 | | | Any day expiry | 7.6941 | 7.6662 | (0.363) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | CAAW2012/04/20 | 8.10 | Call | Any day expiry | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 2012/04/02 | CAAW2012/04/20 | 8.10 | Put | Any day expiry | 427.0000 | 450.0000 | 5.386 | 0 | 0 | 0 |
| 2012/04/02 | CAAW2012/04/20 | 8.15 | Call | Any day expiry | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 2012/04/02 | CAAW2012/04/20 | 8.15 | Put | Any day expiry | 473.0000 | 497.0000 | 5.074 | 0 | 0 | 0 |
| 2012/04/02 | CAAW2012/04/20 | 8.05 | Call | Any day expiry | 26.0000 | 19.0000 | (26.923) | 0 | 0 | 0 |
| 2012/04/02 | CAAW2012/04/20 | 8.05 | Put | Any day expiry | 382.0000 | 403.0000 | 5.497 | 0 | 0 | 0 |
| 2012/04/02 | CAAY 2012/04/30 | | | Can-Do Future | 0.0433 | 0.0356 | (17.783) | 0.0000 | 0.0000 | 12,500 |
| 2012/04/02 | CAAZ 2012/06/18 | | | Can-Do Future | 0.0919 | 0.0832 | (9.467) | 0.0000 | 0.0000 | 5,670 |
| 2012/04/02 | CABA 2012/06/18 | | | Can-Do Future | 0.1724 | 0.1731 | 0.406 | 0.0000 | 0.0000 | 8,000 |
| 2012/04/02 | CABB 2012/06/18 | | | Can-Do Future | 0.0310 | 0.0317 | 2.258 | 0.0000 | 0.0000 | 8,000 |
| 2012/04/02 | CABC 2012/06/18 | | | Can-Do Future | 0.1150 | 0.1040 | (9.565) | 0.0000 | 0.0000 | 16,000 |
| 2012/04/02 | CABD 2012/06/18 | | | Can-Do Future | 0.0167 | 0.0148 | (11.377) | 0.0000 | 0.0000 | 16,000 |
| 2012/04/02 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/04/02 | GOVI 2012/05/03 | | | GOVI | 385.7980 | 386.6450 | 0.220 | 0.0000 | 0.0000 | 201 |
| 2012/04/02 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 37,980.0000 | 46,450.0000 | 22.301 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 37,880.0000 | 46,350.0000 | 22.360 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 38,080.0000 | 46,550.0000 | 22.243 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/08/02 | | | GOVI | 391.3460 | 392.2000 | 0.218 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | GOVI 2012/08/02 | 390.00 | Call | GOVI | 13,460.0000 | 22,000.0000 | 63.447 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/08/02 | 390.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/08/02 | 390.01 | Call | GOVI | 13,360.0000 | 21,900.0000 | 63.922 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/08/02 | 390.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/08/02 | 389.99 | Call | GOVI | 13,560.0000 | 22,100.0000 | 62.979 | 0 | 0 | 0 |
| 2012/04/02 | GOVI 2012/08/02 | 389.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | IGOV 2012/05/03 | | | Index Future | 171.0910 | 172.4220 | 0.778 | 0.0000 | 0.0000 | 550 |
| 2012/04/02 | IGOV 2012/08/02 | | | Index Future | 173.5520 | 174.8990 | 0.776 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | ILBI 2012/05/03 | | | Index Future | 463.9020 | 463.9020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | ILBI 2012/08/02 | | | Index Future | 470.5320 | 470.5320 | 0.000 | 0.0000 | 0.0000 | 152 |
| 2012/04/02 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6100 | 5.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6200 | 5.6200 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/04/02 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6400 | 5.6400 | 0.000 | 0.0000 | 0.0000 | 2,890 |
| 2012/04/02 | JBAF 2012/07/18 | | | Jibar Tradeable Future | 5.6700 | 5.6700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | JBAF 2012/08/15 | | | Jibar Tradeable Future | 5.6900 | 5.6800 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7400 | 5.7300 | (0.174) | 0.0000 | 0.0000 | 44,760 |
| 2012/04/02 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.8600 | 5.8500 | (0.171) | 0.0000 | 0.0000 | 840 |
| 2012/04/02 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.0700 | 6.0400 | (0.494) | 0.0000 | 0.0000 | 790 |
| 2012/04/02 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.2700 | 6.2400 | (0.478) | 0.0000 | 0.0000 | 500 |
| 2012/04/02 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.4700 | 6.4400 | (0.464) | 0.0000 | 0.0000 | 1,700 |
| 2012/04/02 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.6800 | 6.6500 | (0.449) | 0.0000 | 0.0000 | 1,500 |
| 2012/04/02 | JBAF 2014/03/19 | | | Jibar Tradeable Future | 6.8900 | 6.8600 | (0.435) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R157 2012/05/03 | | | Bond Future | 6.7260 | 6.6990 | (0.401) | 0.0000 | 0.0000 | 12,679 |
| 2012/04/02 | R157 2012/05/03 | 8.25 | Call | Bond Future | 4,931.0000 | 5,021.0000 | 1.825 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,089.0000 | 5,179.0000 | 1.769 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 8.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,774.0000 | 4,864.0000 | 1.885 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 8.20 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 6.25 | Put | Bond Future | 1,642.0000 | 1,551.0000 | (5.542) | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 6.25 | Call | Bond Future | 47.0000 | 46.0000 | (2.128) | 0 | 0 | 1,500 |
| 2012/04/02 | R157 2012/05/03 | 6.50 | Call | Bond Future | 189.0000 | 196.0000 | 3.704 | 0 | 0 | 1,500 |
| 2012/04/02 | R157 2012/05/03 | 6.50 | Put | Bond Future | 943.0000 | 860.0000 | (8.802) | 0 | 0 | 1,500 |
| 2012/04/02 | R157 2012/05/03 | 6.75 | Call | Bond Future | 519.0000 | 546.0000 | 5.202 | 0 | 0 | 1,500 |
| 2012/04/02 | R157 2012/05/03 | 6.75 | Put | Bond Future | 439.0000 | 377.0000 | (14.123) | 0 | 0 | 1,500 |
| 2012/04/02 | R157 2012/05/03 | 7.35 | Call | Bond Future | 2,078.0000 | 2,159.0000 | 3.898 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/05/03 | 7.35 | Put | Bond Future | 27.0000 | 18.0000 | (33.333) | 0 | 0 | 1,500 |
| 2012/04/02 | R157 2012/08/02 | | | Bond Future | 6.8090 | 6.7800 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R157 2012/08/02 | 8.00 | Call | Bond Future | 3,732.0000 | 3,806.0000 | 1.983 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/08/02 | 8.00 | Put | Bond Future | 143.0000 | 128.0000 | (10.490) | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/08/02 | 8.05 | Call | Bond Future | 3,865.0000 | 3,940.0000 | 1.940 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/08/02 | 8.05 | Put | Bond Future | 129.0000 | 115.0000 | (10.853) | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,599.0000 | 3,672.0000 | 2.028 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/08/02 | 7.95 | Put | Bond Future | 158.0000 | 142.0000 | (10.127) | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/11/01 | | | Bond Future | 6.8680 | 6.8370 | (0.451) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,524.0000 | 1,563.0000 | 2.559 | 0 | 0 | 0 |

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| 2012/04/02 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,152.0000 | 1,103.0000 | (4.253) | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/11/01 | 7.05 | Call | Bond Future | 1,605.0000 | 1,646.0000 | 2.555 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,092.0000 | 1,046.0000 | (4.212) | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,447.0000 | 1,485.0000 | 2.626 | 0 | 0 | 0 |
| 2012/04/02 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,216.0000 | 1,166.0000 | (4.112) | 0 | 0 | 0 |
| 2012/04/02 | R157 2013/02/07 | | | Bond Future | 6.9320 | 6.8960 | (0.519) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R157 2013/02/07 | 6.75 | Call | Bond Future | 1,235.0000 | 1,271.0000 | 2.915 | 0 | 0 | 0 |
| 2012/04/02 | R157 2013/02/07 | 6.75 | Put | Bond Future | 1,701.0000 | 1,645.0000 | (3.292) | 0 | 0 | 0 |
| 2012/04/02 | R157 2013/02/07 | 6.80 | Call | Bond Future | 1,296.0000 | 1,332.0000 | 2.778 | 0 | 0 | 0 |
| 2012/04/02 | R157 2013/02/07 | 6.80 | Put | Bond Future | 1,634.0000 | 1,578.0000 | (3.427) | 0 | 0 | 0 |
| 2012/04/02 | R157 2013/02/07 | 6.70 | Call | Bond Future | 1,177.0000 | 1,211.0000 | 2.889 | 0 | 0 | 0 |
| 2012/04/02 | R157 2013/02/07 | 6.70 | Put | Bond Future | 1,772.0000 | 1,714.0000 | (3.273) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | | | Bond Future | 8.3970 | 8.3660 | (0.369) | 0.0000 | 0.0000 | 29,842 |
| 2012/04/02 | R186 2012/05/03 | 9.00 | Call | Bond Future | 5,685.0000 | 5,915.0000 | 4.046 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 9.00 | Put | Bond Future | 228.0000 | 167.0000 | (26.754) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 9.05 | Call | Bond Future | 6,079.0000 | 6,318.0000 | 3.932 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 9.05 | Put | Bond Future | 186.0000 | 134.0000 | (27.957) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 8.95 | Call | Bond Future | 5,296.0000 | 5,516.0000 | 4.154 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 8.95 | Put | Bond Future | 278.0000 | 207.0000 | (25.540) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 7.90 | Put | Bond Future | 5,070.0000 | 4,777.0000 | (5.779) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 7.90 | Call | Bond Future | 280.0000 | 278.0000 | (0.714) | 0 | 0 | 2,250 |
| 2012/04/02 | R186 2012/05/03 | 8.20 | Put | Bond Future | 2,803.0000 | 2,542.0000 | (9.311) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 8.20 | Call | Bond Future | 937.0000 | 967.0000 | 3.202 | 0 | 0 | 750 |
| 2012/04/02 | R186 2012/05/03 | 8.50 | Call | Bond Future | 2,241.0000 | 2,344.0000 | 4.596 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 8.50 | Put | Bond Future | 1,282.0000 | 1,094.0000 | (14.665) | 0 | 0 | 750 |
| 2012/04/02 | R186 2012/05/03 | 8.85 | Call | Bond Future | 4,540.0000 | 4,738.0000 | 4.361 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/05/03 | 8.85 | Put | Bond Future | 406.0000 | 313.0000 | (22.906) | 0 | 0 | 2,250 |
| 2012/04/02 | R186 2012/08/02 | | | Bond Future | 8.4780 | 8.4460 | (0.377) | 0.0000 | 0.0000 | 630 |
| 2012/04/02 | R186 2012/08/02 | 8.75 | Call | Bond Future | 5,587.0000 | 5,718.0000 | 2.345 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.75 | Put | Bond Future | 3,127.0000 | 2,963.0000 | (5.245) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.80 | Call | Bond Future | 5,858.0000 | 5,994.0000 | 2.322 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.80 | Put | Bond Future | 2,954.0000 | 2,795.0000 | (5.383) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.70 | Call | Bond Future | 5,321.0000 | 5,448.0000 | 2.387 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,307.0000 | 3,140.0000 | (5.050) | 0 | 0 | 0 |

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| 2012/04/02 | R186 2012/08/02 | 8.25 | Put | Bond Future | 5,367.0000 | 5,153.0000 | (3.987) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.25 | Call | Bond Future | 3,246.0000 | 3,326.0000 | 2.465 | 0 | 0 | 8,750 |
| 2012/04/02 | R186 2012/08/02 | 8.66 | Call | Bond Future | 5,114.0000 | 5,236.0000 | 2.386 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.66 | Put | Bond Future | 3,460.0000 | 3,287.0000 | (5.000) | 0 | 0 | 276 |
| 2012/04/02 | R186 2012/08/02 | 7.66 | Put | Bond Future | 9,281.0000 | 9,019.0000 | (2.823) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 7.66 | Call | Bond Future | 1,408.0000 | 1,441.0000 | 2.344 | 0 | 0 | 276 |
| 2012/04/02 | R186 2012/08/02 | 7.76 | Put | Bond Future | 8,521.0000 | 8,266.0000 | (2.993) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 7.76 | Call | Bond Future | 1,651.0000 | 1,690.0000 | 2.362 | 0 | 0 | 43 |
| 2012/04/02 | R186 2012/08/02 | 8.76 | Call | Bond Future | 5,641.0000 | 5,773.0000 | 2.340 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/08/02 | 8.76 | Put | Bond Future | 3,092.0000 | 2,929.0000 | (5.272) | 0 | 0 | 43 |
| 2012/04/02 | R186 2012/11/01 | | | Bond Future | 8.5490 | 8.5150 | (0.398) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R186 2012/11/01 | 8.75 | Call | Bond Future | 6,397.0000 | 6,538.0000 | 2.204 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/11/01 | 8.75 | Put | Bond Future | 4,605.0000 | 4,439.0000 | (3.605) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/11/01 | 8.80 | Call | Bond Future | 6,648.0000 | 6,792.0000 | 2.166 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/11/01 | 8.80 | Put | Bond Future | 4,416.0000 | 4,253.0000 | (3.691) | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/11/01 | 8.70 | Call | Bond Future | 6,158.0000 | 6,294.0000 | 2.209 | 0 | 0 | 0 |
| 2012/04/02 | R186 2012/11/01 | 8.70 | Put | Bond Future | 4,808.0000 | 4,637.0000 | (3.557) | 0 | 0 | 0 |
| 2012/04/02 | R186 2013/02/07 | | | Bond Future | 8.6230 | 8.5890 | (0.394) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R186 2013/02/07 | 8.50 | Call | Bond Future | 5,968.0000 | 6,089.0000 | 2.027 | 0 | 0 | 0 |
| 2012/04/02 | R186 2013/02/07 | 8.50 | Put | Bond Future | 7,063.0000 | 6,883.0000 | (2.548) | 0 | 0 | 0 |
| 2012/04/02 | R186 2013/02/07 | 8.55 | Call | Bond Future | 6,179.0000 | 6,303.0000 | 2.007 | 0 | 0 | 0 |
| 2012/04/02 | R186 2013/02/07 | 8.55 | Put | Bond Future | 6,827.0000 | 6,650.0000 | (2.593) | 0 | 0 | 0 |
| 2012/04/02 | R186 2013/02/07 | 8.45 | Call | Bond Future | 5,760.0000 | 5,877.0000 | 2.031 | 0 | 0 | 0 |
| 2012/04/02 | R186 2013/02/07 | 8.45 | Put | Bond Future | 7,304.0000 | 7,120.0000 | (2.519) | 0 | 0 | 0 |
| 2012/04/02 | R189 2012/05/03 | | | Bond Future | 215.2887 | 215.2945 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R189 2012/05/03 | 215.00 | Call | Bond Future | 289.0000 | 295.0000 | 2.076 | 0 | 0 | 0 |
| 2012/04/02 | R189 2012/05/03 | 215.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R189 2012/05/03 | 215.05 | Call | Bond Future | 239.0000 | 245.0000 | 2.510 | 0 | 0 | 0 |
| 2012/04/02 | R189 2012/05/03 | 215.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R189 2012/05/03 | 214.95 | Call | Bond Future | 339.0000 | 345.0000 | 1.770 | 0 | 0 | 0 |
| 2012/04/02 | R189 2012/05/03 | 214.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R197 2012/05/03 | | | Bond Future | 256.6302 | 256.6545 | 0.009 | 0.0000 | 0.0000 | 1,019 |
| 2012/04/02 | R197 2012/05/03 | 251.00 | Call | Bond Future | 5,630.0000 | 5,655.0000 | 0.444 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/04/02 | R197 2012/05/03 | 251.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R197 2012/05/03 | 251.05 | Call | Bond Future | 5,580.0000 | 5,605.0000 | 0.448 | 0 | 0 | 0 |
| 2012/04/02 | R197 2012/05/03 | 251.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R197 2012/05/03 | 250.95 | Call | Bond Future | 5,680.0000 | 5,705.0000 | 0.440 | 0 | 0 | 0 |
| 2012/04/02 | R197 2012/05/03 | 250.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/05/03 | | | Bond Future | 6.0320 | 6.0060 | (0.431) | 0.0000 | 0.0000 | 1,658 |
| 2012/04/02 | R201 2012/05/03 | 7.75 | Call | Bond Future | 4,170.0000 | 4,235.0000 | 1.559 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/05/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,288.0000 | 4,353.0000 | 1.516 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/05/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/05/03 | 7.70 | Call | Bond Future | 4,052.0000 | 4,116.0000 | 1.579 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/05/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/08/02 | | | Bond Future | 6.0560 | 6.0280 | (0.462) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,233.0000 | 3,292.0000 | 1.825 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/08/02 | 7.50 | Put | Bond Future | 31.0000 | 27.0000 | (12.903) | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,337.0000 | 3,397.0000 | 1.798 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/08/02 | 7.55 | Put | Bond Future | 27.0000 | 23.0000 | (14.815) | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,129.0000 | 3,187.0000 | 1.854 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/08/02 | 7.45 | Put | Bond Future | 36.0000 | 31.0000 | (13.889) | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/11/01 | | | Bond Future | 6.0290 | 5.9970 | (0.531) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,410.0000 | 1,449.0000 | 2.766 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/11/01 | 6.50 | Put | Bond Future | 458.0000 | 431.0000 | (5.895) | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,480.0000 | 1,520.0000 | 2.703 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/11/01 | 6.55 | Put | Bond Future | 427.0000 | 402.0000 | (5.855) | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,341.0000 | 1,379.0000 | 2.834 | 0 | 0 | 0 |
| 2012/04/02 | R201 2012/11/01 | 6.45 | Put | Bond Future | 489.0000 | 462.0000 | (5.521) | 0 | 0 | 0 |
| 2012/04/02 | R201 2013/02/07 | | | Bond Future | 5.9700 | 5.9330 | (0.620) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R201 2013/02/07 | 6.25 | Call | Bond Future | 1,164.0000 | 1,200.0000 | 3.093 | 0 | 0 | 0 |
| 2012/04/02 | R201 2013/02/07 | 6.25 | Put | Bond Future | 665.0000 | 635.0000 | (4.511) | 0 | 0 | 0 |
| 2012/04/02 | R201 2013/02/07 | 6.30 | Call | Bond Future | 1,220.0000 | 1,256.0000 | 2.951 | 0 | 0 | 0 |
| 2012/04/02 | R201 2013/02/07 | 6.30 | Put | Bond Future | 632.0000 | 602.0000 | (4.747) | 0 | 0 | 0 |
| 2012/04/02 | R201 2013/02/07 | 6.20 | Call | Bond Future | 1,110.0000 | 1,144.0000 | 3.063 | 0 | 0 | 0 |
| 2012/04/02 | R201 2013/02/07 | 6.20 | Put | Bond Future | 700.0000 | 668.0000 | (4.571) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/04/02 | R202 2012/05/03 | | | Bond Future | 189.9933 | 190.0129 | 0.010 | 0.0000 | 0.0000 | 36,952 |
| 2012/04/02 | R202 2012/05/03 | 190.00 | Call | Bond Future | 0.0000 | 13.0000 | 100.000 | 0 | 0 | 0 |
| 2012/04/02 | R202 2012/05/03 | 190.00 | Put | Bond Future | 7.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/04/02 | R202 2012/05/03 | 190.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R202 2012/05/03 | 190.05 | Put | Bond Future | 57.0000 | 37.0000 | (35.088) | 0 | 0 | 0 |
| 2012/04/02 | R202 2012/05/03 | 189.95 | Call | Bond Future | 43.0000 | 63.0000 | 46.512 | 0 | 0 | 0 |
| 2012/04/02 | R202 2012/05/03 | 189.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | | | Bond Future | 7.3000 | 7.2680 | (0.438) | 0.0000 | 0.0000 | 3,524 |
| 2012/04/02 | R203 2012/05/03 | 8.75 | Call | Bond Future | 6,253.0000 | 6,396.0000 | 2.287 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 8.75 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 8.80 | Call | Bond Future | 6,460.0000 | 6,603.0000 | 2.214 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 8.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 8.70 | Call | Bond Future | 6,045.0000 | 6,188.0000 | 2.366 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 8.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 7.00 | Put | Bond Future | 1,575.0000 | 1,441.0000 | (8.508) | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 7.00 | Call | Bond Future | 221.0000 | 230.0000 | 4.072 | 0 | 0 | 4,200 |
| 2012/04/02 | R203 2012/05/03 | 7.15 | Put | Bond Future | 1,092.0000 | 972.0000 | (10.989) | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 7.15 | Call | Bond Future | 418.0000 | 441.0000 | 5.502 | 0 | 0 | 1,400 |
| 2012/04/02 | R203 2012/05/03 | 7.45 | Call | Bond Future | 1,097.0000 | 1,163.0000 | 6.016 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 7.45 | Put | Bond Future | 428.0000 | 350.0000 | (18.224) | 0 | 0 | 1,400 |
| 2012/04/02 | R203 2012/05/03 | 7.80 | Call | Bond Future | 2,310.0000 | 2,425.0000 | 4.978 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/05/03 | 7.80 | Put | Bond Future | 100.0000 | 71.0000 | (29.000) | 0 | 0 | 4,200 |
| 2012/04/02 | R203 2012/08/02 | | | Bond Future | 7.3860 | 7.3530 | (0.447) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R203 2012/08/02 | 8.50 | Call | Bond Future | 4,996.0000 | 5,105.0000 | 2.182 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/08/02 | 8.50 | Put | Bond Future | 355.0000 | 323.0000 | (9.014) | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/08/02 | 8.55 | Call | Bond Future | 5,167.0000 | 5,278.0000 | 2.148 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/08/02 | 8.55 | Put | Bond Future | 324.0000 | 294.0000 | (9.259) | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/08/02 | 8.45 | Call | Bond Future | 4,822.0000 | 4,929.0000 | 2.219 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/08/02 | 8.45 | Put | Bond Future | 384.0000 | 350.0000 | (8.854) | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/11/01 | | | Bond Future | 7.4570 | 7.4230 | (0.456) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R203 2012/11/01 | 7.75 | Call | Bond Future | 2,856.0000 | 2,924.0000 | 2.381 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/11/01 | 7.75 | Put | Bond Future | 1,665.0000 | 1,594.0000 | (4.264) | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/11/01 | 7.80 | Call | Bond Future | 2,979.0000 | 3,050.0000 | 2.383 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/11/01 | 7.80 | Put | Bond Future | 1,587.0000 | 1,519.0000 | (4.285) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/04/02 | R203 2012/11/01 | 7.70 | Call | Bond Future | 2,735.0000 | 2,801.0000 | 2.413 | 0 | 0 | 0 |
| 2012/04/02 | R203 2012/11/01 | 7.70 | Put | Bond Future | 1,746.0000 | 1,673.0000 | (4.181) | 0 | 0 | 0 |
| 2012/04/02 | R203 2013/02/07 | | | Bond Future | 7.5360 | 7.4990 | (0.491) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R203 2013/02/07 | 6.50 | Call | Bond Future | 956.0000 | 985.0000 | 3.033 | 0 | 0 | 0 |
| 2012/04/02 | R203 2013/02/07 | 6.50 | Put | Bond Future | 5,076.0000 | 4,962.0000 | (2.246) | 0 | 0 | 0 |
| 2012/04/02 | R203 2013/02/07 | 6.55 | Call | Bond Future | 1,007.0000 | 1,037.0000 | 2.979 | 0 | 0 | 0 |
| 2012/04/02 | R203 2013/02/07 | 6.55 | Put | Bond Future | 4,924.0000 | 4,810.0000 | (2.315) | 0 | 0 | 0 |
| 2012/04/02 | R203 2013/02/07 | 6.45 | Call | Bond Future | 907.0000 | 935.0000 | 3.087 | 0 | 0 | 0 |
| 2012/04/02 | R203 2013/02/07 | 6.45 | Put | Bond Future | 5,231.0000 | 5,115.0000 | (2.218) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | | | Bond Future | 7.6160 | 7.5800 | (0.473) | 0.0000 | 0.0000 | 3,396 |
| 2012/04/02 | R204 2012/05/03 | 8.75 | Call | Bond Future | 5,685.0000 | 5,869.0000 | 3.237 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 8.75 | Put | Bond Future | 6.0000 | 3.0000 | (50.000) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 8.80 | Call | Bond Future | 5,924.0000 | 6,109.0000 | 3.123 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 8.80 | Put | Bond Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,444.0000 | 5,628.0000 | 3.380 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 8.70 | Put | Bond Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 7.00 | Put | Bond Future | 3,317.0000 | 3,130.0000 | (5.638) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 7.00 | Call | Bond Future | 57.0000 | 57.0000 | 0.000 | 0 | 0 | 550 |
| 2012/04/02 | R204 2012/05/03 | 7.75 | Call | Bond Future | 1,258.0000 | 1,342.0000 | 6.677 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/05/03 | 7.75 | Put | Bond Future | 566.0000 | 463.0000 | (18.198) | 0 | 0 | 550 |
| 2012/04/02 | R204 2012/08/02 | | | Bond Future | 7.7060 | 7.6680 | (0.493) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R204 2012/08/02 | 8.50 | Call | Bond Future | 4,634.0000 | 4,762.0000 | 2.762 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/08/02 | 8.50 | Put | Bond Future | 753.0000 | 690.0000 | (8.367) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/08/02 | 8.55 | Call | Bond Future | 4,821.0000 | 4,952.0000 | 2.717 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/08/02 | 8.55 | Put | Bond Future | 701.0000 | 642.0000 | (8.417) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/08/02 | 8.45 | Call | Bond Future | 4,450.0000 | 4,575.0000 | 2.809 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/08/02 | 8.45 | Put | Bond Future | 808.0000 | 742.0000 | (8.168) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/11/01 | | | Bond Future | 7.7800 | 7.7410 | (0.501) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,239.0000 | 3,330.0000 | 2.810 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/11/01 | 8.00 | Put | Bond Future | 2,183.0000 | 2,085.0000 | (4.489) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,379.0000 | 3,473.0000 | 2.782 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/11/01 | 8.05 | Put | Bond Future | 2,085.0000 | 1,990.0000 | (4.556) | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,105.0000 | 3,194.0000 | 2.866 | 0 | 0 | 0 |
| 2012/04/02 | R204 2012/11/01 | 7.95 | Put | Bond Future | 2,288.0000 | 2,188.0000 | (4.371) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/04/02 | R204 2013/02/07 | | | Bond Future | 7.8600 | 7.8180 | (0.534) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R204 2013/02/07 | 8.00 | Call | Bond Future | 3,491.0000 | 3,584.0000 | 2.664 | 0 | 0 | 0 |
| 2012/04/02 | R204 2013/02/07 | 8.00 | Put | Bond Future | 2,844.0000 | 2,742.0000 | (3.586) | 0 | 0 | 0 |
| 2012/04/02 | R204 2013/02/07 | 8.05 | Call | Bond Future | 3,620.0000 | 3,715.0000 | 2.624 | 0 | 0 | 0 |
| 2012/04/02 | R204 2013/02/07 | 8.05 | Put | Bond Future | 2,743.0000 | 2,643.0000 | (3.646) | 0 | 0 | 0 |
| 2012/04/02 | R204 2013/02/07 | 7.95 | Call | Bond Future | 3,369.0000 | 3,459.0000 | 2.671 | 0 | 0 | 0 |
| 2012/04/02 | R204 2013/02/07 | 7.95 | Put | Bond Future | 2,952.0000 | 2,847.0000 | (3.557) | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/05/03 | | | Bond Future | 5.7830 | 5.7670 | (0.277) | 0.0000 | 0.0000 | 890 |
| 2012/04/02 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,726.0000 | 2,752.0000 | 0.954 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/05/03 | 7.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,804.0000 | 2,830.0000 | 0.927 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/05/03 | 7.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,648.0000 | 2,674.0000 | 0.982 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/05/03 | 7.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/08/02 | | | Bond Future | 5.7780 | 5.7600 | (0.312) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R206 2012/08/02 | 7.25 | Call | Bond Future | 2,019.0000 | 2,043.0000 | 1.189 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/08/02 | 7.25 | Put | Bond Future | 10.0000 | 9.0000 | (10.000) | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/08/02 | 7.30 | Call | Bond Future | 2,085.0000 | 2,108.0000 | 1.103 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/08/02 | 7.30 | Put | Bond Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,954.0000 | 1,977.0000 | 1.177 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/08/02 | 7.20 | Put | Bond Future | 12.0000 | 10.0000 | (16.667) | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/11/01 | | | Bond Future | 5.6640 | 5.6430 | (0.371) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R206 2012/11/01 | 6.00 | Call | Bond Future | 664.0000 | 677.0000 | 1.958 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/11/01 | 6.00 | Put | Bond Future | 277.0000 | 266.0000 | (3.971) | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/11/01 | 6.05 | Call | Bond Future | 703.0000 | 716.0000 | 1.849 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/11/01 | 6.05 | Put | Bond Future | 259.0000 | 247.0000 | (4.633) | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/11/01 | 5.95 | Call | Bond Future | 627.0000 | 640.0000 | 2.073 | 0 | 0 | 0 |
| 2012/04/02 | R206 2012/11/01 | 5.95 | Put | Bond Future | 298.0000 | 286.0000 | (4.027) | 0 | 0 | 0 |
| 2012/04/02 | R206 2013/02/07 | | | Bond Future | 5.4330 | 5.4050 | (0.515) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R206 2013/02/07 | 6.00 | Call | Bond Future | 716.0000 | 732.0000 | 2.235 | 0 | 0 | 0 |
| 2012/04/02 | R206 2013/02/07 | 6.00 | Put | Bond Future | 207.0000 | 197.0000 | (4.831) | 0 | 0 | 0 |
| 2012/04/02 | R206 2013/02/07 | 6.05 | Call | Bond Future | 748.0000 | 765.0000 | 2.273 | 0 | 0 | 0 |
| 2012/04/02 | R206 2013/02/07 | 6.05 | Put | Bond Future | 194.0000 | 186.0000 | (4.124) | 0 | 0 | 0 |
| 2012/04/02 | R206 2013/02/07 | 5.95 | Call | Bond Future | 684.0000 | 700.0000 | 2.339 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/04/02 | R206 2013/02/07 | 5.95 | Put | Bond Future | 219.0000 | 210.0000 | (4.110) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | | | Bond Future | 7.8310 | 7.7940 | (0.472) | 0.0000 | 0.0000 | 21,246 |
| 2012/04/02 | R207 2012/05/03 | 8.75 | Call | Bond Future | 4,983.0000 | 5,181.0000 | 3.974 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 8.75 | Put | Bond Future | 22.0000 | 13.0000 | (40.909) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,239.0000 | 5,438.0000 | 3.798 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 8.80 | Put | Bond Future | 17.0000 | 10.0000 | (41.176) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 8.70 | Call | Bond Future | 4,728.0000 | 4,924.0000 | 4.146 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 8.70 | Put | Bond Future | 29.0000 | 18.0000 | (37.931) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 7.45 | Put | Bond Future | 2,388.0000 | 2,191.0000 | (8.250) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 7.45 | Call | Bond Future | 233.0000 | 243.0000 | 4.292 | 0 | 0 | 2,400 |
| 2012/04/02 | R207 2012/05/03 | 7.65 | Put | Bond Future | 1,543.0000 | 1,370.0000 | (11.212) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 7.65 | Call | Bond Future | 527.0000 | 560.0000 | 6.262 | 0 | 0 | 800 |
| 2012/04/02 | R207 2012/05/03 | 8.00 | Call | Bond Future | 1,500.0000 | 1,600.0000 | 6.667 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 8.00 | Put | Bond Future | 563.0000 | 456.0000 | (19.005) | 0 | 0 | 800 |
| 2012/04/02 | R207 2012/05/03 | 8.30 | Call | Bond Future | 2,757.0000 | 2,913.0000 | 5.658 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/05/03 | 8.30 | Put | Bond Future | 184.0000 | 134.0000 | (27.174) | 0 | 0 | 2,400 |
| 2012/04/02 | R207 2012/08/02 | | | Bond Future | 7.9210 | 7.8830 | (0.480) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,177.0000 | 5,317.0000 | 2.704 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/08/02 | 8.75 | Put | Bond Future | 818.0000 | 752.0000 | (8.068) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,377.0000 | 5,520.0000 | 2.659 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/08/02 | 8.80 | Put | Bond Future | 763.0000 | 700.0000 | (8.257) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/08/02 | 8.70 | Call | Bond Future | 4,980.0000 | 5,116.0000 | 2.731 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/08/02 | 8.70 | Put | Bond Future | 877.0000 | 807.0000 | (7.982) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/11/01 | | | Bond Future | 7.9930 | 7.9530 | (0.500) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R207 2012/11/01 | 8.25 | Call | Bond Future | 3,749.0000 | 3,852.0000 | 2.747 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/11/01 | 8.25 | Put | Bond Future | 2,410.0000 | 2,302.0000 | (4.481) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/11/01 | 8.30 | Call | Bond Future | 3,902.0000 | 4,008.0000 | 2.717 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/11/01 | 8.30 | Put | Bond Future | 2,305.0000 | 2,200.0000 | (4.555) | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/11/01 | 8.20 | Call | Bond Future | 3,598.0000 | 3,699.0000 | 2.807 | 0 | 0 | 0 |
| 2012/04/02 | R207 2012/11/01 | 8.20 | Put | Bond Future | 2,517.0000 | 2,408.0000 | (4.331) | 0 | 0 | 0 |
| 2012/04/02 | R207 2013/02/07 | | | Bond Future | 8.0710 | 8.0300 | (0.508) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R207 2013/02/07 | 8.25 | Call | Bond Future | 4,015.0000 | 4,116.0000 | 2.516 | 0 | 0 | 0 |
| 2012/04/02 | R207 2013/02/07 | 8.25 | Put | Bond Future | 3,110.0000 | 3,002.0000 | (3.473) | 0 | 0 | 0 |
| 2012/04/02 | R207 2013/02/07 | 8.30 | Call | Bond Future | 4,157.0000 | 4,260.0000 | 2.478 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/04/02 | R207 2013/02/07 | 8.30 | Put | Bond Future | 3,001.0000 | 2,895.0000 | (3.532) | 0 | 0 | 0 |
| 2012/04/02 | R207 2013/02/07 | 8.20 | Call | Bond Future | 3,879.0000 | 3,978.0000 | 2.552 | 0 | 0 | 0 |
| 2012/04/02 | R207 2013/02/07 | 8.20 | Put | Bond Future | 3,226.0000 | 3,116.0000 | (3.410) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | | | Bond Future | 7.8920 | 7.8550 | (0.469) | 0.0000 | 0.0000 | 9,510 |
| 2012/04/02 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,385.0000 | 6,604.0000 | 3.430 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 9.00 | Put | Bond Future | 10.0000 | 6.0000 | (40.000) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 9.05 | Call | Bond Future | 6,657.0000 | 6,877.0000 | 3.305 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 9.05 | Put | Bond Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,113.0000 | 6,330.0000 | 3.550 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 8.95 | Put | Bond Future | 13.0000 | 7.0000 | (46.154) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 7.50 | Put | Bond Future | 2,643.0000 | 2,431.0000 | (8.021) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 7.50 | Call | Bond Future | 246.0000 | 257.0000 | 4.472 | 0 | 0 | 3,000 |
| 2012/04/02 | R208 2012/05/03 | 7.70 | Put | Bond Future | 1,720.0000 | 1,531.0000 | (10.988) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 7.70 | Call | Bond Future | 556.0000 | 590.0000 | 6.115 | 0 | 0 | 1,000 |
| 2012/04/02 | R208 2012/05/03 | 8.05 | Call | Bond Future | 1,586.0000 | 1,691.0000 | 6.620 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 8.05 | Put | Bond Future | 641.0000 | 523.0000 | (18.409) | 0 | 0 | 1,000 |
| 2012/04/02 | R208 2012/05/03 | 8.35 | Call | Bond Future | 2,922.0000 | 3,087.0000 | 5.647 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/05/03 | 8.35 | Put | Bond Future | 217.0000 | 159.0000 | (26.728) | 0 | 0 | 3,000 |
| 2012/04/02 | R208 2012/08/02 | | | Bond Future | 7.9720 | 7.9340 | (0.477) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R208 2012/08/02 | 8.75 | Call | Bond Future | 5,400.0000 | 5,547.0000 | 2.722 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/08/02 | 8.75 | Put | Bond Future | 972.0000 | 896.0000 | (7.819) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/08/02 | 8.80 | Call | Bond Future | 5,612.0000 | 5,762.0000 | 2.673 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/08/02 | 8.80 | Put | Bond Future | 909.0000 | 836.0000 | (8.031) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,191.0000 | 5,335.0000 | 2.774 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,040.0000 | 961.0000 | (7.596) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/11/01 | | | Bond Future | 8.0410 | 8.0020 | (0.485) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R208 2012/11/01 | 8.25 | Call | Bond Future | 3,904.0000 | 4,011.0000 | 2.741 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/11/01 | 8.25 | Put | Bond Future | 2,717.0000 | 2,601.0000 | (4.269) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,067.0000 | 4,178.0000 | 2.729 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/11/01 | 8.30 | Put | Bond Future | 2,599.0000 | 2,486.0000 | (4.348) | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/11/01 | 8.20 | Call | Bond Future | 3,749.0000 | 3,853.0000 | 2.774 | 0 | 0 | 0 |
| 2012/04/02 | R208 2012/11/01 | 8.20 | Put | Bond Future | 2,844.0000 | 2,725.0000 | (4.184) | 0 | 0 | 0 |
| 2012/04/02 | R208 2013/02/07 | | | Bond Future | 8.1130 | 8.0730 | (0.493) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R208 2013/02/07 | 8.00 | Call | Bond Future | 3,577.0000 | 3,670.0000 | 2.600 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/04/02 | R208 2013/02/07 | 8.00 | Put | Bond Future | 4,209.0000 | 4,079.0000 | (3.089) | 0 | 0 | 0 |
| 2012/04/02 | R208 2013/02/07 | 8.05 | Call | Bond Future | 3,712.0000 | 3,808.0000 | 2.586 | 0 | 0 | 0 |
| 2012/04/02 | R208 2013/02/07 | 8.05 | Put | Bond Future | 4,064.0000 | 3,937.0000 | (3.125) | 0 | 0 | 0 |
| 2012/04/02 | R208 2013/02/07 | 7.95 | Call | Bond Future | 3,446.0000 | 3,536.0000 | 2.612 | 0 | 0 | 0 |
| 2012/04/02 | R208 2013/02/07 | 7.95 | Put | Bond Future | 4,360.0000 | 4,227.0000 | (3.050) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/05/03 | | | Bond Future | 8.8530 | 8.8220 | (0.350) | 0.0000 | 0.0000 | 2,998 |
| 2012/04/02 | R209 2012/05/03 | 9.00 | Call | Bond Future | 2,139.0000 | 2,231.0000 | 4.301 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,004.0000 | 853.0000 | (15.040) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/05/03 | 9.05 | Call | Bond Future | 2,383.0000 | 2,487.0000 | 4.364 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/05/03 | 9.05 | Put | Bond Future | 868.0000 | 729.0000 | (16.014) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/05/03 | 8.95 | Call | Bond Future | 1,910.0000 | 1,990.0000 | 4.188 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,158.0000 | 995.0000 | (14.076) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/08/02 | | | Bond Future | 8.9240 | 8.8920 | (0.359) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R209 2012/08/02 | 9.25 | Call | Bond Future | 5,067.0000 | 5,180.0000 | 2.230 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/08/02 | 9.25 | Put | Bond Future | 2,619.0000 | 2,484.0000 | (5.155) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/08/02 | 9.30 | Call | Bond Future | 5,291.0000 | 5,408.0000 | 2.211 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/08/02 | 9.30 | Put | Bond Future | 2,479.0000 | 2,348.0000 | (5.284) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/08/02 | 9.20 | Call | Bond Future | 4,847.0000 | 4,956.0000 | 2.249 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/08/02 | 9.20 | Put | Bond Future | 2,766.0000 | 2,627.0000 | (5.025) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/11/01 | | | Bond Future | 8.9880 | 8.9550 | (0.367) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R209 2012/11/01 | 9.00 | Call | Bond Future | 4,910.0000 | 5,012.0000 | 2.077 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/11/01 | 9.00 | Put | Bond Future | 4,819.0000 | 4,668.0000 | (3.133) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/11/01 | 9.05 | Call | Bond Future | 5,103.0000 | 5,208.0000 | 2.058 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/11/01 | 9.05 | Put | Bond Future | 4,633.0000 | 4,486.0000 | (3.173) | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/11/01 | 8.95 | Call | Bond Future | 4,726.0000 | 4,825.0000 | 2.095 | 0 | 0 | 0 |
| 2012/04/02 | R209 2012/11/01 | 8.95 | Put | Bond Future | 5,017.0000 | 4,863.0000 | (3.070) | 0 | 0 | 0 |
| 2012/04/02 | R209 2013/02/07 | | | Bond Future | 9.0550 | 9.0220 | (0.364) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R209 2013/02/07 | 9.00 | Call | Bond Future | 5,571.0000 | 5,675.0000 | 1.867 | 0 | 0 | 0 |
| 2012/04/02 | R209 2013/02/07 | 9.00 | Put | Bond Future | 5,987.0000 | 5,842.0000 | (2.422) | 0 | 0 | 0 |
| 2012/04/02 | R209 2013/02/07 | 9.05 | Call | Bond Future | 5,751.0000 | 5,858.0000 | 1.861 | 0 | 0 | 0 |
| 2012/04/02 | R209 2013/02/07 | 9.05 | Put | Bond Future | 5,789.0000 | 5,647.0000 | (2.453) | 0 | 0 | 0 |
| 2012/04/02 | R209 2013/02/07 | 8.95 | Call | Bond Future | 5,393.0000 | 5,495.0000 | 1.891 | 0 | 0 | 0 |
| 2012/04/02 | R209 2013/02/07 | 8.95 | Put | Bond Future | 6,190.0000 | 6,043.0000 | (2.375) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/04/02 | R210 2012/05/03 | | | Bond Future | 141.0582 | 141.0727 | 0.010 | 0.0000 | 0.0000 | 890 |
| 2012/04/02 | R210 2012/05/03 | 139.00 | Call | Bond Future | 2,058.0000 | 2,073.0000 | 0.729 | 0 | 0 | 0 |
| 2012/04/02 | R210 2012/05/03 | 139.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R210 2012/05/03 | 139.05 | Call | Bond Future | 2,008.0000 | 2,023.0000 | 0.747 | 0 | 0 | 0 |
| 2012/04/02 | R210 2012/05/03 | 139.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R210 2012/05/03 | 138.95 | Call | Bond Future | 2,108.0000 | 2,123.0000 | 0.712 | 0 | 0 | 0 |
| 2012/04/02 | R210 2012/05/03 | 138.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R211 2012/05/03 | | | Bond Future | 119.0262 | 119.2502 | 0.188 | 0.0000 | 0.0000 | 480 |
| 2012/04/02 | R211 2012/05/03 | 118.20 | Call | Bond Future | 826.0000 | 1,050.0000 | 27.119 | 0 | 0 | 0 |
| 2012/04/02 | R211 2012/05/03 | 118.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R211 2012/05/03 | 118.25 | Call | Bond Future | 776.0000 | 1,000.0000 | 28.866 | 0 | 0 | 0 |
| 2012/04/02 | R211 2012/05/03 | 118.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R211 2012/05/03 | 118.15 | Call | Bond Future | 876.0000 | 1,100.0000 | 25.571 | 0 | 0 | 0 |
| 2012/04/02 | R211 2012/05/03 | 118.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R212 2012/05/03 | | | Bond Future | 117.2324 | 117.6475 | 0.354 | 0.0000 | 0.0000 | 3,252 |
| 2012/04/02 | R212 2012/05/03 | 115.30 | Call | Bond Future | 1,932.0000 | 2,347.0000 | 21.480 | 0 | 0 | 0 |
| 2012/04/02 | R212 2012/05/03 | 115.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R212 2012/05/03 | 115.35 | Call | Bond Future | 1,882.0000 | 2,297.0000 | 22.051 | 0 | 0 | 0 |
| 2012/04/02 | R212 2012/05/03 | 115.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R212 2012/05/03 | 115.25 | Call | Bond Future | 1,982.0000 | 2,397.0000 | 20.938 | 0 | 0 | 0 |
| 2012/04/02 | R212 2012/05/03 | 115.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/05/03 | | | Bond Future | 8.7540 | 8.7230 | (0.354) | 0.0000 | 0.0000 | 4,345 |
| 2012/04/02 | R213 2012/05/03 | 9.25 | Call | Bond Future | 4,189.0000 | 4,361.0000 | 4.106 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/05/03 | 9.25 | Put | Bond Future | 341.0000 | 264.0000 | (22.581) | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/05/03 | 9.30 | Call | Bond Future | 4,506.0000 | 4,687.0000 | 4.017 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/05/03 | 9.30 | Put | Bond Future | 285.0000 | 217.0000 | (23.860) | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/05/03 | 9.20 | Call | Bond Future | 3,877.0000 | 4,039.0000 | 4.178 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/05/03 | 9.20 | Put | Bond Future | 405.0000 | 317.0000 | (21.728) | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/08/02 | | | Bond Future | 8.8280 | 8.7960 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R213 2012/08/02 | 9.25 | Call | Bond Future | 5,608.0000 | 5,733.0000 | 2.229 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/08/02 | 9.25 | Put | Bond Future | 2,364.0000 | 2,236.0000 | (5.415) | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/08/02 | 9.30 | Call | Bond Future | 5,849.0000 | 5,978.0000 | 2.206 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/08/02 | 9.30 | Put | Bond Future | 2,234.0000 | 2,109.0000 | (5.595) | 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 |
|--------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2012/04/02 | R213 2012/08/02 | 9.20 | Call | Bond Future | 5,371.0000 | 5,492.0000 | 2.253 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/08/02 | 9.20 | Put | Bond Future | 2,502.0000 | 2,369.0000 | (5.316) | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/11/01 | | | Bond Future | 8.8960 | 8.8630 | (0.371) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R213 2012/11/01 | 9.00 | Call | Bond Future | 5,334.0000 | 5,445.0000 | 2.081 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/11/01 | 9.00 | Put | Bond Future | 4,528.0000 | 4,380.0000 | (3.269) | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/11/01 | 9.05 | Call | Bond Future | 5,540.0000 | 5,654.0000 | 2.058 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/11/01 | 9.05 | Put | Bond Future | 4,350.0000 | 4,206.0000 | (3.310) | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/11/01 | 8.95 | Call | Bond Future | 5,138.0000 | 5,245.0000 | 2.083 | 0 | 0 | 0 |
| 2012/04/02 | R213 2012/11/01 | 8.95 | Put | Bond Future | 4,718.0000 | 4,567.0000 | (3.201) | 0 | 0 | 0 |
| 2012/04/02 | R213 2013/02/07 | | | Bond Future | 8.9700 | 8.9360 | (0.379) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R213 2013/02/07 | 9.00 | Call | Bond Future | 5,995.0000 | 6,109.0000 | 1.902 | 0 | 0 | 0 |
| 2012/04/02 | R213 2013/02/07 | 9.00 | Put | Bond Future | 5,765.0000 | 5,617.0000 | (2.567) | 0 | 0 | 0 |
| 2012/04/02 | R213 2013/02/07 | 9.05 | Call | Bond Future | 6,193.0000 | 6,310.0000 | 1.889 | 0 | 0 | 0 |
| 2012/04/02 | R213 2013/02/07 | 9.05 | Put | Bond Future | 5,581.0000 | 5,436.0000 | (2.598) | 0 | 0 | 0 |
| 2012/04/02 | R213 2013/02/07 | 8.95 | Call | Bond Future | 5,806.0000 | 5,918.0000 | 1.929 | 0 | 0 | 0 |
| 2012/04/02 | R213 2013/02/07 | 8.95 | Put | Bond Future | 5,960.0000 | 5,810.0000 | (2.517) | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/05/03 | | | Bond Future | 8.9020 | 8.8710 | (0.348) | 0.0000 | 0.0000 | 1,500 |
| 2012/04/02 | R214 2012/05/03 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/05/03 | 8.80 | Put | Bond Future | 838.0000 | 585.0000 | (30.191) | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/05/03 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/05/03 | 8.81 | Put | Bond Future | 755.0000 | 502.0000 | (33.510) | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/05/03 | 8.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/05/03 | 8.79 | Put | Bond Future | 921.0000 | 668.0000 | (27.470) | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/08/02 | | | Bond Future | 8.9710 | 8.9390 | (0.357) | 0.0000 | 0.0000 | 0 |
| 2012/04/02 | R214 2012/08/02 | 8.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/08/02 | 8.80 | Put | Bond Future | 1,395.0000 | 1,138.0000 | (18.423) | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/08/02 | 8.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/08/02 | 8.81 | Put | Bond Future | 1,313.0000 | 1,055.0000 | (19.650) | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/08/02 | 8.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/04/02 | R214 2012/08/02 | 8.79 | Put | Bond Future | 1,478.0000 | 1,220.0000 | (17.456) | 0 | 0 | 0 |
| Total | | | | | | | | | | 306985.00 |