



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/02/2012

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/08 | 0106 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0357 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0403 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0457 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0703 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0757 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0804 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0807 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0857 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0904 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0908 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0957 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 0986 2036/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 1386 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 1409 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/08 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | AL7T 2012/05/03 | | | Index Future | 425.7350 | 424.4900 | (0.292) | 0.0000 | 0.0000 | 16 |
| 2012/02/08 | AL7T 2012/08/02 | | | Index Future | 432.1480 | 430.8800 | (0.293) | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | ALBI 2012/05/03 | | | Index Future | 387.4080 | 385.9930 | (0.365) | 0.0000 | 0.0000 | 914 |
| 2012/02/08 | ALBI 2012/08/02 | | | Index Future | 393.2440 | 391.8030 | (0.366) | 0.0000 | 0.0000 | 118 |
| 2012/02/08 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/08 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | CAAN 2012/03/30 | | | Can-Do Future | 0.0717 | 0.0653 | (8.926) | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | CAAO 2012/03/30 | | | Can-Do Future | 0.2169 | 0.2200 | 1.429 | 0.0000 | 0.0000 | 100,000 |
| 2012/02/08 | CAAT 2012/02/29 | | | Can-Do Future | 0.0190 | 0.0169 | (11.053) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/08 | CAAV 2012/02/29 | | | Can-Do Future | 0.1751 | 0.1824 | 4.169 | 0.0000 | 0.0000 | 12,987 |
| 2012/02/08 | CAAW2012/04/20 | | | Any day expiry | 7.6855 | 7.6410 | (0.579) | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | CAAW2012/04/20 | 8.10 | Call | Any day expiry | 105.0000 | 93.0000 | (11.429) | 0 | 0 | 0 |
| 2012/02/08 | CAAW2012/04/20 | 8.10 | Put | Any day expiry | 520.0000 | 552.0000 | 6.154 | 0 | 0 | 0 |
| 2012/02/08 | CAAW2012/04/20 | 8.15 | Call | Any day expiry | 97.0000 | 85.0000 | (12.371) | 0 | 0 | 0 |
| 2012/02/08 | CAAW2012/04/20 | 8.15 | Put | Any day expiry | 562.0000 | 594.0000 | 5.694 | 0 | 0 | 0 |
| 2012/02/08 | CAAW2012/04/20 | 8.05 | Call | Any day expiry | 115.0000 | 101.0000 | (12.174) | 0 | 0 | 0 |
| 2012/02/08 | CAAW2012/04/20 | 8.05 | Put | Any day expiry | 480.0000 | 510.0000 | 6.250 | 0 | 0 | 0 |
| 2012/02/08 | CAAX 2012/03/30 | | | Can-Do Future | 0.0507 | 0.0487 | (3.945) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/08 | CAAY 2012/04/30 | | | Can-Do Future | 0.0548 | 0.0532 | (2.920) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/08 | CAAZ 2012/06/18 | | | Can-Do Future | 0.0655 | 0.0633 | (3.359) | 0.0000 | 0.0000 | 5,670 |
| 2012/02/08 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/08 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | DAAA 2012/03/29 | | | Any day expiry | 7.6303 | 7.6161 | (0.186) | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | DAAA 2012/03/29 | 7.90 | Call | Any day expiry | 97.0000 | 92.0000 | (5.155) | 0 | 0 | 0 |
| 2012/02/08 | DAAA 2012/03/29 | 7.90 | Put | Any day expiry | 367.0000 | 376.0000 | 2.452 | 0 | 0 | 0 |
| 2012/02/08 | DAAA 2012/03/29 | 7.95 | Call | Any day expiry | 87.0000 | 81.0000 | (6.897) | 0 | 0 | 0 |
| 2012/02/08 | DAAA 2012/03/29 | 7.95 | Put | Any day expiry | 407.0000 | 415.0000 | 1.966 | 0 | 0 | 0 |
| 2012/02/08 | DAAA 2012/03/29 | 7.85 | Call | Any day expiry | 109.0000 | 103.0000 | (5.505) | 0 | 0 | 0 |
| 2012/02/08 | DAAA 2012/03/29 | 7.85 | Put | Any day expiry | 329.0000 | 337.0000 | 2.432 | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/05/03 | | | GOVI | 388.0430 | 386.6910 | (0.348) | 0.0000 | 0.0000 | 180 |
| 2012/02/08 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 60,430.0000 | 46,910.0000 | (22.373) | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 60,330.0000 | 46,810.0000 | (22.410) | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 60,530.0000 | 47,010.0000 | (22.336) | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/08/02 | | | GOVI | 393.8890 | 392.5110 | (0.350) | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | GOVI 2012/08/02 | 390.00 | Call | GOVI | 38,890.0000 | 25,110.0000 | (35.433) | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/08/02 | 390.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/08/02 | 390.01 | Call | GOVI | 38,790.0000 | 25,010.0000 | (35.525) | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/08/02 | 390.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/08/02 | 389.99 | Call | GOVI | 38,990.0000 | 25,210.0000 | (35.342) | 0 | 0 | 0 |
| 2012/02/08 | GOVI 2012/08/02 | 389.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | IGOV 2012/05/03 | | | Index Future | 171.6230 | 171.5360 | (0.051) | 0.0000 | 0.0000 | 514 |
| 2012/02/08 | IGOV 2012/08/02 | | | Index Future | 174.2080 | 174.1190 | (0.051) | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | ILBI 2012/05/03 | | | Index Future | 464.3810 | 465.1140 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | ILBI 2012/08/02 | | | Index Future | 473.0910 | 473.7980 | 0.149 | 0.0000 | 0.0000 | 152 |
| 2012/02/08 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/08 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.6000 | 5.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.6100 | 5.6100 | 0.000 | 0.0000 | 0.0000 | 2,390 |
| 2012/02/08 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6100 | 5.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6300 | 5.6300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6500 | 5.6600 | 0.177 | 0.0000 | 0.0000 | 2,890 |
| 2012/02/08 | JBAF 2012/07/18 | | | Jibar Tradeable Future | 5.6800 | 5.6900 | 0.176 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7400 | 5.7700 | 0.523 | 0.0000 | 0.0000 | 44,760 |
| 2012/02/08 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.8700 | 5.9200 | 0.852 | 0.0000 | 0.0000 | 940 |
| 2012/02/08 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.0200 | 6.0600 | 0.664 | 0.0000 | 0.0000 | 790 |
| 2012/02/08 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.1700 | 6.2100 | 0.648 | 0.0000 | 0.0000 | 1,250 |
| 2012/02/08 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.3300 | 6.3800 | 0.790 | 94.0500 | 94.0500 | 1,700 |
| 2012/02/08 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.5100 | 6.5600 | 0.768 | 0.0000 | 0.0000 | 1,000 |
| 2012/02/08 | R157 2012/05/03 | | | Bond Future | 6.5950 | 6.6460 | 0.773 | 0.0000 | 0.0000 | 10,880 |
| 2012/02/08 | R157 2012/05/03 | 8.25 | Call | Bond Future | 5,369.0000 | 5,200.0000 | (3.148) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 8.25 | Put | Bond Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,526.0000 | 5,357.0000 | (3.058) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 8.30 | Put | Bond Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 8.20 | Call | Bond Future | 5,212.0000 | 5,043.0000 | (3.243) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 8.20 | Put | Bond Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 6.25 | Put | Bond Future | 1,443.0000 | 1,576.0000 | 9.217 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 6.25 | Call | Bond Future | 284.0000 | 247.0000 | (13.028) | 0 | 0 | 1,500 |
| 2012/02/08 | R157 2012/05/03 | 6.50 | Call | Bond Future | 581.0000 | 515.0000 | (11.360) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 6.50 | Put | Bond Future | 899.0000 | 1,003.0000 | 11.568 | 0 | 0 | 1,500 |
| 2012/02/08 | R157 2012/05/03 | 6.75 | Call | Bond Future | 1,029.0000 | 933.0000 | (9.329) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/05/03 | 6.75 | Put | Bond Future | 513.0000 | 587.0000 | 14.425 | 0 | 0 | 1,500 |
| 2012/02/08 | R157 2012/08/02 | | | Bond Future | 6.6380 | 6.6950 | 0.859 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R157 2012/08/02 | 8.00 | Call | Bond Future | 4,276.0000 | 4,120.0000 | (3.648) | 0 | 0 | 0 |

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| 2012/02/08 | R157 2012/08/02 | 8.00 | Put | Bond Future | 160.0000 | 180.0000 | 12.500 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/08/02 | 8.05 | Call | Bond Future | 4,409.0000 | 4,251.0000 | (3.584) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/08/02 | 8.05 | Put | Bond Future | 146.0000 | 164.0000 | 12.329 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/08/02 | 7.95 | Call | Bond Future | 4,145.0000 | 3,990.0000 | (3.739) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/08/02 | 7.95 | Put | Bond Future | 177.0000 | 198.0000 | 11.864 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/11/01 | | | Bond Future | 6.6810 | 6.7430 | 0.928 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,963.0000 | 1,832.0000 | (6.673) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,061.0000 | 1,106.0000 | 4.241 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/11/01 | 7.05 | Call | Bond Future | 2,051.0000 | 1,917.0000 | (6.533) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,008.0000 | 1,050.0000 | 4.167 | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,876.0000 | 1,747.0000 | (6.876) | 0 | 0 | 0 |
| 2012/02/08 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,115.0000 | 1,162.0000 | 4.215 | 0 | 0 | 0 |
| 2012/02/08 | R157 2013/02/07 | | | Bond Future | 6.7000 | 6.7710 | 1.060 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R157 2013/02/07 | 6.75 | Call | Bond Future | 1,612.0000 | 1,478.0000 | (8.313) | 0 | 0 | 0 |
| 2012/02/08 | R157 2013/02/07 | 6.75 | Put | Bond Future | 1,483.0000 | 1,532.0000 | 3.304 | 0 | 0 | 0 |
| 2012/02/08 | R157 2013/02/07 | 6.80 | Call | Bond Future | 1,683.0000 | 1,547.0000 | (8.081) | 0 | 0 | 0 |
| 2012/02/08 | R157 2013/02/07 | 6.80 | Put | Bond Future | 1,426.0000 | 1,473.0000 | 3.296 | 0 | 0 | 0 |
| 2012/02/08 | R157 2013/02/07 | 6.70 | Call | Bond Future | 1,544.0000 | 1,414.0000 | (8.420) | 0 | 0 | 0 |
| 2012/02/08 | R157 2013/02/07 | 6.70 | Put | Bond Future | 1,544.0000 | 1,596.0000 | 3.368 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | | | Bond Future | 8.2250 | 8.2890 | 0.778 | 0.0000 | 0.0000 | 28,058 |
| 2012/02/08 | R186 2012/05/03 | 9.00 | Call | Bond Future | 7,684.0000 | 7,190.0000 | (6.429) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 9.00 | Put | Bond Future | 600.0000 | 715.0000 | 19.167 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 9.05 | Call | Bond Future | 8,056.0000 | 7,553.0000 | (6.244) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 9.05 | Put | Bond Future | 537.0000 | 643.0000 | 19.739 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 8.95 | Call | Bond Future | 7,315.0000 | 6,833.0000 | (6.589) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 8.95 | Put | Bond Future | 670.0000 | 797.0000 | 18.955 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 7.90 | Put | Bond Future | 4,615.0000 | 5,054.0000 | 9.512 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 7.90 | Call | Bond Future | 1,452.0000 | 1,282.0000 | (11.708) | 0 | 0 | 2,250 |
| 2012/02/08 | R186 2012/05/03 | 8.20 | Put | Bond Future | 2,882.0000 | 3,225.0000 | 11.901 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 8.20 | Call | Bond Future | 2,643.0000 | 2,377.0000 | (10.064) | 0 | 0 | 750 |
| 2012/02/08 | R186 2012/05/03 | 8.50 | Call | Bond Future | 4,272.0000 | 3,907.0000 | (8.544) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 8.50 | Put | Bond Future | 1,686.0000 | 1,930.0000 | 14.472 | 0 | 0 | 750 |
| 2012/02/08 | R186 2012/05/03 | 8.85 | Call | Bond Future | 6,593.0000 | 6,133.0000 | (6.977) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/05/03 | 8.85 | Put | Bond Future | 832.0000 | 981.0000 | 17.909 | 0 | 0 | 2,250 |

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| 2012/02/08 | R186 2012/08/02 | | | Bond Future | 8.2910 | 8.3570 | 0.796 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.75 | Call | Bond Future | 7,371.0000 | 7,055.0000 | (4.287) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.75 | Put | Bond Future | 3,175.0000 | 3,476.0000 | 9.480 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.80 | Call | Bond Future | 7,659.0000 | 7,333.0000 | (4.256) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.80 | Put | Bond Future | 3,019.0000 | 3,310.0000 | 9.639 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.70 | Call | Bond Future | 7,088.0000 | 6,781.0000 | (4.331) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,339.0000 | 3,649.0000 | 9.284 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.25 | Put | Bond Future | 5,149.0000 | 5,542.0000 | 7.633 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/08/02 | 8.25 | Call | Bond Future | 4,763.0000 | 4,540.0000 | (4.682) | 0 | 0 | 8,750 |
| 2012/02/08 | R186 2012/11/01 | | | Bond Future | 8.3550 | 8.4240 | 0.826 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R186 2012/11/01 | 8.75 | Call | Bond Future | 8,040.0000 | 7,715.0000 | (4.042) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/11/01 | 8.75 | Put | Bond Future | 4,479.0000 | 4,788.0000 | 6.899 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/11/01 | 8.80 | Call | Bond Future | 8,306.0000 | 7,975.0000 | (3.985) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/11/01 | 8.80 | Put | Bond Future | 4,306.0000 | 4,608.0000 | 7.013 | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/11/01 | 8.70 | Call | Bond Future | 7,777.0000 | 7,460.0000 | (4.076) | 0 | 0 | 0 |
| 2012/02/08 | R186 2012/11/01 | 8.70 | Put | Bond Future | 4,658.0000 | 4,975.0000 | 6.805 | 0 | 0 | 0 |
| 2012/02/08 | R186 2013/02/07 | | | Bond Future | 8.4170 | 8.4880 | 0.844 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R186 2013/02/07 | 8.50 | Call | Bond Future | 7,415.0000 | 7,023.0000 | (5.287) | 0 | 0 | 0 |
| 2012/02/08 | R186 2013/02/07 | 8.50 | Put | Bond Future | 6,668.0000 | 6,915.0000 | 3.704 | 0 | 0 | 0 |
| 2012/02/08 | R186 2013/02/07 | 8.55 | Call | Bond Future | 7,653.0000 | 7,254.0000 | (5.214) | 0 | 0 | 0 |
| 2012/02/08 | R186 2013/02/07 | 8.55 | Put | Bond Future | 6,459.0000 | 6,700.0000 | 3.731 | 0 | 0 | 0 |
| 2012/02/08 | R186 2013/02/07 | 8.45 | Call | Bond Future | 7,188.0000 | 6,802.0000 | (5.370) | 0 | 0 | 0 |
| 2012/02/08 | R186 2013/02/07 | 8.45 | Put | Bond Future | 6,890.0000 | 7,144.0000 | 3.687 | 0 | 0 | 0 |
| 2012/02/08 | R189 2012/05/03 | | | Bond Future | 215.6807 | 215.6335 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R189 2012/05/03 | 215.00 | Call | Bond Future | 681.0000 | 634.0000 | (6.902) | 0 | 0 | 0 |
| 2012/02/08 | R189 2012/05/03 | 215.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R189 2012/05/03 | 215.05 | Call | Bond Future | 631.0000 | 584.0000 | (7.448) | 0 | 0 | 0 |
| 2012/02/08 | R189 2012/05/03 | 215.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R189 2012/05/03 | 214.95 | Call | Bond Future | 731.0000 | 684.0000 | (6.430) | 0 | 0 | 0 |
| 2012/02/08 | R189 2012/05/03 | 214.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R197 2012/05/03 | | | Bond Future | 254.8829 | 254.8756 | (0.003) | 0.0000 | 0.0000 | 1,005 |
| 2012/02/08 | R197 2012/05/03 | 251.00 | Call | Bond Future | 3,883.0000 | 3,876.0000 | (0.180) | 0 | 0 | 0 |
| 2012/02/08 | R197 2012/05/03 | 251.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/08 | R197 2012/05/03 | 251.05 | Call | Bond Future | 3,833.0000 | 3,826.0000 | (0.183) | 0 | 0 | 0 |
| 2012/02/08 | R197 2012/05/03 | 251.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R197 2012/05/03 | 250.95 | Call | Bond Future | 3,933.0000 | 3,926.0000 | (0.178) | 0 | 0 | 0 |
| 2012/02/08 | R197 2012/05/03 | 250.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/05/03 | | | Bond Future | 6.1290 | 6.1820 | 0.865 | 0.0000 | 0.0000 | 968 |
| 2012/02/08 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,929.0000 | 3,798.0000 | (3.334) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/05/03 | 7.75 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,048.0000 | 3,916.0000 | (3.261) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/05/03 | 7.80 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,811.0000 | 3,680.0000 | (3.437) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/05/03 | 7.70 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/08/02 | | | Bond Future | 6.1320 | 6.1920 | 0.978 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,114.0000 | 2,992.0000 | (3.918) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/08/02 | 7.50 | Put | Bond Future | 84.0000 | 97.0000 | 15.476 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,214.0000 | 3,090.0000 | (3.858) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/08/02 | 7.55 | Put | Bond Future | 75.0000 | 86.0000 | 14.667 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,015.0000 | 2,894.0000 | (4.013) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/08/02 | 7.45 | Put | Bond Future | 94.0000 | 108.0000 | 14.894 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/11/01 | | | Bond Future | 6.1160 | 6.1830 | 1.095 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,387.0000 | 1,301.0000 | (6.200) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/11/01 | 6.50 | Put | Bond Future | 611.0000 | 661.0000 | 8.183 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,453.0000 | 1,365.0000 | (6.056) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/11/01 | 6.55 | Put | Bond Future | 577.0000 | 625.0000 | 8.319 | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,322.0000 | 1,239.0000 | (6.278) | 0 | 0 | 0 |
| 2012/02/08 | R201 2012/11/01 | 6.45 | Put | Bond Future | 647.0000 | 700.0000 | 8.192 | 0 | 0 | 0 |
| 2012/02/08 | R201 2013/02/07 | | | Bond Future | 6.0440 | 6.1230 | 1.307 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R201 2013/02/07 | 6.25 | Call | Bond Future | 1,154.0000 | 1,091.0000 | (5.459) | 0 | 0 | 0 |
| 2012/02/08 | R201 2013/02/07 | 6.25 | Put | Bond Future | 787.0000 | 865.0000 | 9.911 | 0 | 0 | 0 |
| 2012/02/08 | R201 2013/02/07 | 6.30 | Call | Bond Future | 1,206.0000 | 1,141.0000 | (5.390) | 0 | 0 | 0 |
| 2012/02/08 | R201 2013/02/07 | 6.30 | Put | Bond Future | 750.0000 | 826.0000 | 10.133 | 0 | 0 | 0 |
| 2012/02/08 | R201 2013/02/07 | 6.20 | Call | Bond Future | 1,101.0000 | 1,041.0000 | (5.450) | 0 | 0 | 0 |
| 2012/02/08 | R201 2013/02/07 | 6.20 | Put | Bond Future | 823.0000 | 904.0000 | 9.842 | 0 | 0 | 0 |
| 2012/02/08 | R202 2012/05/03 | | | Bond Future | 189.8770 | 189.8753 | (0.001) | 0.0000 | 0.0000 | 37,020 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/08 | R202 2012/05/03 | 190.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R202 2012/05/03 | 190.00 | Put | Bond Future | 123.0000 | 125.0000 | 1.626 | 0 | 0 | 0 |
| 2012/02/08 | R202 2012/05/03 | 190.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R202 2012/05/03 | 190.05 | Put | Bond Future | 173.0000 | 175.0000 | 1.156 | 0 | 0 | 0 |
| 2012/02/08 | R202 2012/05/03 | 189.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R202 2012/05/03 | 189.95 | Put | Bond Future | 73.0000 | 75.0000 | 2.740 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | | | Bond Future | 7.2430 | 7.2980 | 0.759 | 0.0000 | 0.0000 | 3,536 |
| 2012/02/08 | R203 2012/05/03 | 8.75 | Call | Bond Future | 6,526.0000 | 6,281.0000 | (3.754) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 8.75 | Put | Bond Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 8.80 | Call | Bond Future | 6,730.0000 | 6,485.0000 | (3.640) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 8.80 | Put | Bond Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 8.70 | Call | Bond Future | 6,322.0000 | 6,078.0000 | (3.860) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 8.70 | Put | Bond Future | 22.0000 | 24.0000 | 9.091 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 7.00 | Put | Bond Future | 1,785.0000 | 1,926.0000 | 7.899 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 7.00 | Call | Bond Future | 686.0000 | 581.0000 | (15.306) | 0 | 0 | 4,200 |
| 2012/02/08 | R203 2012/05/03 | 7.15 | Put | Bond Future | 1,381.0000 | 1,499.0000 | 8.545 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 7.15 | Call | Bond Future | 962.0000 | 833.0000 | (13.410) | 0 | 0 | 1,400 |
| 2012/02/08 | R203 2012/05/03 | 7.45 | Call | Bond Future | 1,696.0000 | 1,524.0000 | (10.142) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 7.45 | Put | Bond Future | 771.0000 | 846.0000 | 9.728 | 0 | 0 | 1,400 |
| 2012/02/08 | R203 2012/05/03 | 7.80 | Call | Bond Future | 2,814.0000 | 2,604.0000 | (7.463) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/05/03 | 7.80 | Put | Bond Future | 348.0000 | 385.0000 | 10.632 | 0 | 0 | 4,200 |
| 2012/02/08 | R203 2012/08/02 | | | Bond Future | 7.3090 | 7.3670 | 0.794 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R203 2012/08/02 | 8.50 | Call | Bond Future | 5,450.0000 | 5,240.0000 | (3.853) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/08/02 | 8.50 | Put | Bond Future | 479.0000 | 518.0000 | 8.142 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/08/02 | 8.55 | Call | Bond Future | 5,618.0000 | 5,405.0000 | (3.791) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/08/02 | 8.55 | Put | Bond Future | 445.0000 | 481.0000 | 8.090 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/08/02 | 8.45 | Call | Bond Future | 5,285.0000 | 5,077.0000 | (3.936) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/08/02 | 8.45 | Put | Bond Future | 517.0000 | 558.0000 | 7.930 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/11/01 | | | Bond Future | 7.3770 | 7.4380 | 0.827 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R203 2012/11/01 | 7.75 | Call | Bond Future | 3,309.0000 | 3,078.0000 | (6.981) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/11/01 | 7.75 | Put | Bond Future | 1,790.0000 | 1,810.0000 | 1.117 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,434.0000 | 3,201.0000 | (6.785) | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/11/01 | 7.80 | Put | Bond Future | 1,714.0000 | 1,731.0000 | 0.992 | 0 | 0 | 0 |
| 2012/02/08 | R203 2012/11/01 | 7.70 | Call | Bond Future | 3,185.0000 | 2,957.0000 | (7.159) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/08 | R203 2012/11/01 | 7.70 | Put | Bond Future | 1,868.0000 | 1,891.0000 | 1.231 | 0 | 0 | 0 |
| 2012/02/08 | R203 2013/02/07 | | | Bond Future | 7.4370 | 7.5050 | 0.914 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R203 2013/02/07 | 6.50 | Call | Bond Future | 1,194.0000 | 1,053.0000 | (11.809) | 0 | 0 | 0 |
| 2012/02/08 | R203 2013/02/07 | 6.50 | Put | Bond Future | 4,929.0000 | 5,053.0000 | 2.516 | 0 | 0 | 0 |
| 2012/02/08 | R203 2013/02/07 | 6.55 | Call | Bond Future | 1,255.0000 | 1,110.0000 | (11.554) | 0 | 0 | 0 |
| 2012/02/08 | R203 2013/02/07 | 6.55 | Put | Bond Future | 4,787.0000 | 4,906.0000 | 2.486 | 0 | 0 | 0 |
| 2012/02/08 | R203 2013/02/07 | 6.45 | Call | Bond Future | 1,138.0000 | 1,001.0000 | (12.039) | 0 | 0 | 0 |
| 2012/02/08 | R203 2013/02/07 | 6.45 | Put | Bond Future | 5,077.0000 | 5,205.0000 | 2.521 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | | | Bond Future | 7.5400 | 7.5940 | 0.716 | 0.0000 | 0.0000 | 3,150 |
| 2012/02/08 | R204 2012/05/03 | 8.75 | Call | Bond Future | 6,149.0000 | 5,881.0000 | (4.358) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 8.75 | Put | Bond Future | 74.0000 | 87.0000 | 17.568 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,379.0000 | 6,109.0000 | (4.233) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 8.80 | Put | Bond Future | 63.0000 | 74.0000 | 17.460 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,921.0000 | 5,655.0000 | (4.492) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 8.70 | Put | Bond Future | 88.0000 | 103.0000 | 17.045 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 7.00 | Put | Bond Future | 3,256.0000 | 3,480.0000 | 6.880 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 7.00 | Call | Bond Future | 392.0000 | 335.0000 | (14.541) | 0 | 0 | 550 |
| 2012/02/08 | R204 2012/05/03 | 7.75 | Call | Bond Future | 2,027.0000 | 1,849.0000 | (8.781) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/05/03 | 7.75 | Put | Bond Future | 939.0000 | 1,042.0000 | 10.969 | 0 | 0 | 550 |
| 2012/02/08 | R204 2012/08/02 | | | Bond Future | 7.6110 | 7.6690 | 0.762 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R204 2012/08/02 | 8.50 | Call | Bond Future | 5,289.0000 | 5,090.0000 | (3.763) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/08/02 | 8.50 | Put | Bond Future | 931.0000 | 1,023.0000 | 9.882 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,467.0000 | 5,264.0000 | (3.713) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/08/02 | 8.55 | Put | Bond Future | 870.0000 | 959.0000 | 10.230 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/08/02 | 8.45 | Call | Bond Future | 5,107.0000 | 4,911.0000 | (3.838) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/08/02 | 8.45 | Put | Bond Future | 987.0000 | 1,083.0000 | 9.726 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/11/01 | | | Bond Future | 7.6820 | 7.7420 | 0.781 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,821.0000 | 3,630.0000 | (4.999) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/11/01 | 8.00 | Put | Bond Future | 2,290.0000 | 2,390.0000 | 4.367 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,965.0000 | 3,771.0000 | (4.893) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/11/01 | 8.05 | Put | Bond Future | 2,196.0000 | 2,293.0000 | 4.417 | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,679.0000 | 3,492.0000 | (5.083) | 0 | 0 | 0 |
| 2012/02/08 | R204 2012/11/01 | 7.95 | Put | Bond Future | 2,387.0000 | 2,491.0000 | 4.357 | 0 | 0 | 0 |
| 2012/02/08 | R204 2013/02/07 | | | Bond Future | 7.7450 | 7.8100 | 0.839 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/08 | R204 2013/02/07 | 8.00 | Call | Bond Future | 4,021.0000 | 3,805.0000 | (5.372) | 0 | 0 | 0 |
| 2012/02/08 | R204 2013/02/07 | 8.00 | Put | Bond Future | 2,838.0000 | 2,925.0000 | 3.066 | 0 | 0 | 0 |
| 2012/02/08 | R204 2013/02/07 | 8.05 | Call | Bond Future | 4,155.0000 | 3,935.0000 | (5.295) | 0 | 0 | 0 |
| 2012/02/08 | R204 2013/02/07 | 8.05 | Put | Bond Future | 2,742.0000 | 2,825.0000 | 3.027 | 0 | 0 | 0 |
| 2012/02/08 | R204 2013/02/07 | 7.95 | Call | Bond Future | 3,890.0000 | 3,676.0000 | (5.501) | 0 | 0 | 0 |
| 2012/02/08 | R204 2013/02/07 | 7.95 | Put | Bond Future | 2,938.0000 | 3,027.0000 | 3.029 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/05/03 | | | Bond Future | 6.0340 | 6.0900 | 0.928 | 0.0000 | 0.0000 | 300 |
| 2012/02/08 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,322.0000 | 2,232.0000 | (3.876) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/05/03 | 7.50 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,399.0000 | 2,310.0000 | (3.710) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/05/03 | 7.55 | Put | Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,244.0000 | 2,154.0000 | (4.011) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/05/03 | 7.45 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/08/02 | | | Bond Future | 6.0240 | 6.0910 | 1.112 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,724.0000 | 1,644.0000 | (4.640) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/08/02 | 7.25 | Put | Bond Future | 55.0000 | 67.0000 | 21.818 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,785.0000 | 1,704.0000 | (4.538) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/08/02 | 7.30 | Put | Bond Future | 48.0000 | 60.0000 | 25.000 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,663.0000 | 1,584.0000 | (4.750) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/08/02 | 7.20 | Put | Bond Future | 61.0000 | 74.0000 | 21.311 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/11/01 | | | Bond Future | 5.9680 | 6.0450 | 1.290 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R206 2012/11/01 | 6.00 | Call | Bond Future | 509.0000 | 471.0000 | (7.466) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/11/01 | 6.00 | Put | Bond Future | 472.0000 | 523.0000 | 10.805 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/11/01 | 6.05 | Call | Bond Future | 541.0000 | 502.0000 | (7.209) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/11/01 | 6.05 | Put | Bond Future | 447.0000 | 496.0000 | 10.962 | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/11/01 | 5.95 | Call | Bond Future | 479.0000 | 443.0000 | (7.516) | 0 | 0 | 0 |
| 2012/02/08 | R206 2012/11/01 | 5.95 | Put | Bond Future | 500.0000 | 552.0000 | 10.400 | 0 | 0 | 0 |
| 2012/02/08 | R206 2013/02/07 | | | Bond Future | 5.7760 | 5.8830 | 1.852 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R206 2013/02/07 | 6.00 | Call | Bond Future | 556.0000 | 522.0000 | (6.115) | 0 | 0 | 0 |
| 2012/02/08 | R206 2013/02/07 | 6.00 | Put | Bond Future | 355.0000 | 417.0000 | 17.465 | 0 | 0 | 0 |
| 2012/02/08 | R206 2013/02/07 | 6.05 | Call | Bond Future | 583.0000 | 547.0000 | (6.175) | 0 | 0 | 0 |
| 2012/02/08 | R206 2013/02/07 | 6.05 | Put | Bond Future | 337.0000 | 397.0000 | 17.804 | 0 | 0 | 0 |
| 2012/02/08 | R206 2013/02/07 | 5.95 | Call | Bond Future | 529.0000 | 497.0000 | (6.049) | 0 | 0 | 0 |
| 2012/02/08 | R206 2013/02/07 | 5.95 | Put | Bond Future | 373.0000 | 437.0000 | 17.158 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/08 | R207 2012/05/03 | | | Bond Future | 7.7860 | 7.8300 | 0.565 | 0.0000 | 0.0000 | 24,945 |
| 2012/02/08 | R207 2012/05/03 | 8.75 | Call | Bond Future | 5,403.0000 | 5,188.0000 | (3.979) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 8.75 | Put | Bond Future | 191.0000 | 222.0000 | 16.230 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,638.0000 | 5,420.0000 | (3.867) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 8.80 | Put | Bond Future | 165.0000 | 193.0000 | 16.970 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 8.70 | Call | Bond Future | 5,167.0000 | 4,955.0000 | (4.103) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 8.70 | Put | Bond Future | 216.0000 | 250.0000 | 15.741 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 7.45 | Put | Bond Future | 2,664.0000 | 2,846.0000 | 6.832 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 7.45 | Call | Bond Future | 761.0000 | 697.0000 | (8.410) | 0 | 0 | 2,400 |
| 2012/02/08 | R207 2012/05/03 | 7.65 | Put | Bond Future | 1,949.0000 | 2,104.0000 | 7.953 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 7.65 | Call | Bond Future | 1,184.0000 | 1,093.0000 | (7.686) | 0 | 0 | 800 |
| 2012/02/08 | R207 2012/05/03 | 8.00 | Call | Bond Future | 2,226.0000 | 2,088.0000 | (6.199) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 8.00 | Put | Bond Future | 1,038.0000 | 1,145.0000 | 10.308 | 0 | 0 | 800 |
| 2012/02/08 | R207 2012/05/03 | 8.30 | Call | Bond Future | 3,380.0000 | 3,204.0000 | (5.207) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/05/03 | 8.30 | Put | Bond Future | 556.0000 | 626.0000 | 12.590 | 0 | 0 | 2,400 |
| 2012/02/08 | R207 2012/08/02 | | | Bond Future | 7.8610 | 7.9070 | 0.585 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,749.0000 | 5,593.0000 | (2.714) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/08/02 | 8.75 | Put | Bond Future | 1,064.0000 | 1,158.0000 | 8.835 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,938.0000 | 5,778.0000 | (2.695) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/08/02 | 8.80 | Put | Bond Future | 998.0000 | 1,088.0000 | 9.018 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,556.0000 | 5,404.0000 | (2.736) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/08/02 | 8.70 | Put | Bond Future | 1,127.0000 | 1,225.0000 | 8.696 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/11/01 | | | Bond Future | 7.9310 | 7.9790 | 0.605 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R207 2012/11/01 | 8.25 | Call | Bond Future | 4,241.0000 | 4,076.0000 | (3.891) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/11/01 | 8.25 | Put | Bond Future | 2,575.0000 | 2,663.0000 | 3.417 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,396.0000 | 4,228.0000 | (3.822) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/11/01 | 8.30 | Put | Bond Future | 2,472.0000 | 2,557.0000 | 3.439 | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/11/01 | 8.20 | Call | Bond Future | 4,089.0000 | 3,927.0000 | (3.962) | 0 | 0 | 0 |
| 2012/02/08 | R207 2012/11/01 | 8.20 | Put | Bond Future | 2,682.0000 | 2,773.0000 | 3.393 | 0 | 0 | 0 |
| 2012/02/08 | R207 2013/02/07 | | | Bond Future | 7.9980 | 8.0490 | 0.638 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R207 2013/02/07 | 8.25 | Call | Bond Future | 4,494.0000 | 4,300.0000 | (4.317) | 0 | 0 | 0 |
| 2012/02/08 | R207 2013/02/07 | 8.25 | Put | Bond Future | 3,217.0000 | 3,283.0000 | 2.052 | 0 | 0 | 0 |
| 2012/02/08 | R207 2013/02/07 | 8.30 | Call | Bond Future | 4,639.0000 | 4,442.0000 | (4.247) | 0 | 0 | 0 |
| 2012/02/08 | R207 2013/02/07 | 8.30 | Put | Bond Future | 3,111.0000 | 3,174.0000 | 2.025 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/08 | R207 2013/02/07 | 8.20 | Call | Bond Future | 4,351.0000 | 4,159.0000 | (4.413) | 0 | 0 | 0 |
| 2012/02/08 | R207 2013/02/07 | 8.20 | Put | Bond Future | 3,325.0000 | 3,394.0000 | 2.075 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | | | Bond Future | 7.8370 | 7.8760 | 0.498 | 0.0000 | 0.0000 | 9,194 |
| 2012/02/08 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,822.0000 | 6,608.0000 | (3.137) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 9.00 | Put | Bond Future | 115.0000 | 136.0000 | 18.261 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 9.05 | Call | Bond Future | 7,080.0000 | 6,864.0000 | (3.051) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 9.05 | Put | Bond Future | 99.0000 | 118.0000 | 19.192 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,565.0000 | 6,355.0000 | (3.199) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 8.95 | Put | Bond Future | 133.0000 | 159.0000 | 19.549 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 7.50 | Put | Bond Future | 2,888.0000 | 3,073.0000 | 6.406 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 7.50 | Call | Bond Future | 823.0000 | 772.0000 | (6.197) | 0 | 0 | 3,000 |
| 2012/02/08 | R208 2012/05/03 | 7.70 | Put | Bond Future | 2,113.0000 | 2,273.0000 | 7.572 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 7.70 | Call | Bond Future | 1,280.0000 | 1,205.0000 | (5.859) | 0 | 0 | 1,000 |
| 2012/02/08 | R208 2012/05/03 | 8.05 | Call | Bond Future | 2,405.0000 | 2,283.0000 | (5.073) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 8.05 | Put | Bond Future | 1,129.0000 | 1,242.0000 | 10.009 | 0 | 0 | 1,000 |
| 2012/02/08 | R208 2012/05/03 | 8.35 | Call | Bond Future | 3,644.0000 | 3,485.0000 | (4.363) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/05/03 | 8.35 | Put | Bond Future | 607.0000 | 684.0000 | 12.685 | 0 | 0 | 3,000 |
| 2012/02/08 | R208 2012/08/02 | | | Bond Future | 7.9040 | 7.9450 | 0.519 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R208 2012/08/02 | 8.75 | Call | Bond Future | 6,014.0000 | 5,882.0000 | (2.195) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,186.0000 | 1,296.0000 | 9.275 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/08/02 | 8.80 | Call | Bond Future | 6,222.0000 | 6,086.0000 | (2.186) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/08/02 | 8.80 | Put | Bond Future | 1,119.0000 | 1,225.0000 | 9.473 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,808.0000 | 5,680.0000 | (2.204) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,257.0000 | 1,370.0000 | 8.990 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/11/01 | | | Bond Future | 7.9710 | 8.0130 | 0.527 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R208 2012/11/01 | 8.25 | Call | Bond Future | 4,491.0000 | 4,353.0000 | (3.073) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/11/01 | 8.25 | Put | Bond Future | 2,902.0000 | 3,006.0000 | 3.584 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,656.0000 | 4,515.0000 | (3.028) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/11/01 | 8.30 | Put | Bond Future | 2,786.0000 | 2,887.0000 | 3.625 | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/11/01 | 8.20 | Call | Bond Future | 4,328.0000 | 4,193.0000 | (3.119) | 0 | 0 | 0 |
| 2012/02/08 | R208 2012/11/01 | 8.20 | Put | Bond Future | 3,021.0000 | 3,128.0000 | 3.542 | 0 | 0 | 0 |
| 2012/02/08 | R208 2013/02/07 | | | Bond Future | 8.0330 | 8.0770 | 0.548 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R208 2013/02/07 | 8.00 | Call | Bond Future | 4,074.0000 | 3,924.0000 | (3.682) | 0 | 0 | 0 |
| 2012/02/08 | R208 2013/02/07 | 8.00 | Put | Bond Future | 4,259.0000 | 4,355.0000 | 2.254 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/08 | R208 2013/02/07 | 8.05 | Call | Bond Future | 4,219.0000 | 4,066.0000 | (3.626) | 0 | 0 | 0 |
| 2012/02/08 | R208 2013/02/07 | 8.05 | Put | Bond Future | 4,124.0000 | 4,217.0000 | 2.255 | 0 | 0 | 0 |
| 2012/02/08 | R208 2013/02/07 | 7.95 | Call | Bond Future | 3,936.0000 | 3,789.0000 | (3.735) | 0 | 0 | 0 |
| 2012/02/08 | R208 2013/02/07 | 7.95 | Put | Bond Future | 4,403.0000 | 4,502.0000 | 2.248 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/05/03 | | | Bond Future | 8.6760 | 8.7510 | 0.864 | 0.0000 | 0.0000 | 2,042 |
| 2012/02/08 | R209 2012/05/03 | 9.00 | Call | Bond Future | 3,932.0000 | 3,566.0000 | (9.308) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,392.0000 | 1,626.0000 | 16.810 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/05/03 | 9.05 | Call | Bond Future | 4,190.0000 | 3,810.0000 | (9.069) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,270.0000 | 1,491.0000 | 17.402 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/05/03 | 8.95 | Call | Bond Future | 3,682.0000 | 3,330.0000 | (9.560) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,525.0000 | 1,773.0000 | 16.262 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/08/02 | | | Bond Future | 8.7360 | 8.8130 | 0.881 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R209 2012/08/02 | 9.25 | Call | Bond Future | 6,646.0000 | 6,340.0000 | (4.604) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/08/02 | 9.25 | Put | Bond Future | 2,725.0000 | 3,028.0000 | 11.119 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/08/02 | 9.30 | Call | Bond Future | 6,881.0000 | 6,566.0000 | (4.578) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/08/02 | 9.30 | Put | Bond Future | 2,596.0000 | 2,890.0000 | 11.325 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/08/02 | 9.20 | Call | Bond Future | 6,413.0000 | 6,116.0000 | (4.631) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/08/02 | 9.20 | Put | Bond Future | 2,859.0000 | 3,171.0000 | 10.913 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/11/01 | | | Bond Future | 8.7950 | 8.8740 | 0.898 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R209 2012/11/01 | 9.00 | Call | Bond Future | 6,311.0000 | 5,987.0000 | (5.134) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/11/01 | 9.00 | Put | Bond Future | 4,725.0000 | 5,019.0000 | 6.222 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/11/01 | 9.05 | Call | Bond Future | 6,518.0000 | 6,188.0000 | (5.063) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/11/01 | 9.05 | Put | Bond Future | 4,553.0000 | 4,841.0000 | 6.325 | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/11/01 | 8.95 | Call | Bond Future | 6,105.0000 | 5,788.0000 | (5.192) | 0 | 0 | 0 |
| 2012/02/08 | R209 2012/11/01 | 8.95 | Put | Bond Future | 4,901.0000 | 5,201.0000 | 6.121 | 0 | 0 | 0 |
| 2012/02/08 | R209 2013/02/07 | | | Bond Future | 8.8520 | 8.9340 | 0.926 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R209 2013/02/07 | 9.00 | Call | Bond Future | 6,978.0000 | 6,643.0000 | (4.801) | 0 | 0 | 0 |
| 2012/02/08 | R209 2013/02/07 | 9.00 | Put | Bond Future | 5,840.0000 | 6,139.0000 | 5.120 | 0 | 0 | 0 |
| 2012/02/08 | R209 2013/02/07 | 9.05 | Call | Bond Future | 7,178.0000 | 6,837.0000 | (4.751) | 0 | 0 | 0 |
| 2012/02/08 | R209 2013/02/07 | 9.05 | Put | Bond Future | 5,662.0000 | 5,955.0000 | 5.175 | 0 | 0 | 0 |
| 2012/02/08 | R209 2013/02/07 | 8.95 | Call | Bond Future | 6,778.0000 | 6,450.0000 | (4.839) | 0 | 0 | 0 |
| 2012/02/08 | R209 2013/02/07 | 8.95 | Put | Bond Future | 6,022.0000 | 6,327.0000 | 5.065 | 0 | 0 | 0 |
| 2012/02/08 | R210 2012/05/03 | | | Bond Future | 139.8972 | 139.8965 | (0.001) | 0.0000 | 0.0000 | 820 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/08 | R210 2012/05/03 | 139.00 | Call | Bond Future | 897.0000 | 896.0000 | (0.111) | 0 | 0 | 0 |
| 2012/02/08 | R210 2012/05/03 | 139.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R210 2012/05/03 | 139.05 | Call | Bond Future | 847.0000 | 846.0000 | (0.118) | 0 | 0 | 0 |
| 2012/02/08 | R210 2012/05/03 | 139.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R210 2012/05/03 | 138.95 | Call | Bond Future | 947.0000 | 946.0000 | (0.106) | 0 | 0 | 0 |
| 2012/02/08 | R210 2012/05/03 | 138.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R211 2012/05/03 | | | Bond Future | 118.6921 | 118.6768 | (0.013) | 0.0000 | 0.0000 | 480 |
| 2012/02/08 | R211 2012/05/03 | 118.20 | Call | Bond Future | 492.0000 | 477.0000 | (3.049) | 0 | 0 | 0 |
| 2012/02/08 | R211 2012/05/03 | 118.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R211 2012/05/03 | 118.25 | Call | Bond Future | 442.0000 | 427.0000 | (3.394) | 0 | 0 | 0 |
| 2012/02/08 | R211 2012/05/03 | 118.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R211 2012/05/03 | 118.15 | Call | Bond Future | 542.0000 | 527.0000 | (2.768) | 0 | 0 | 0 |
| 2012/02/08 | R211 2012/05/03 | 118.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R212 2012/05/03 | | | Bond Future | 116.8892 | 116.6814 | (0.178) | 0.0000 | 0.0000 | 2,827 |
| 2012/02/08 | R212 2012/05/03 | 115.30 | Call | Bond Future | 1,589.0000 | 1,381.0000 | (13.090) | 0 | 0 | 0 |
| 2012/02/08 | R212 2012/05/03 | 115.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R212 2012/05/03 | 115.35 | Call | Bond Future | 1,539.0000 | 1,331.0000 | (13.515) | 0 | 0 | 0 |
| 2012/02/08 | R212 2012/05/03 | 115.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R212 2012/05/03 | 115.25 | Call | Bond Future | 1,639.0000 | 1,431.0000 | (12.691) | 0 | 0 | 0 |
| 2012/02/08 | R212 2012/05/03 | 115.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/05/03 | | | Bond Future | 8.6250 | 8.7050 | 0.928 | 0.0000 | 0.0000 | 92 |
| 2012/02/08 | R213 2012/05/03 | 9.25 | Call | Bond Future | 5,675.0000 | 5,186.0000 | (8.617) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/05/03 | 9.25 | Put | Bond Future | 781.0000 | 943.0000 | 20.743 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/05/03 | 9.30 | Call | Bond Future | 5,972.0000 | 5,472.0000 | (8.372) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/05/03 | 9.30 | Put | Bond Future | 705.0000 | 856.0000 | 21.418 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/05/03 | 9.20 | Call | Bond Future | 5,382.0000 | 4,906.0000 | (8.844) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/05/03 | 9.20 | Put | Bond Future | 864.0000 | 1,039.0000 | 20.255 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/08/02 | | | Bond Future | 8.6880 | 8.7700 | 0.944 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R213 2012/08/02 | 9.25 | Call | Bond Future | 6,982.0000 | 6,619.0000 | (5.199) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/08/02 | 9.25 | Put | Bond Future | 2,619.0000 | 2,914.0000 | 11.264 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/08/02 | 9.30 | Call | Bond Future | 7,228.0000 | 6,856.0000 | (5.147) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/08/02 | 9.30 | Put | Bond Future | 2,493.0000 | 2,780.0000 | 11.512 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/08/02 | 9.20 | Call | Bond Future | 6,738.0000 | 6,385.0000 | (5.239) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/08 | R213 2012/08/02 | 9.20 | Put | Bond Future | 2,749.0000 | 3,055.0000 | 11.131 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/11/01 | | | Bond Future | 8.7530 | 8.8360 | 0.948 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R213 2012/11/01 | 9.00 | Call | Bond Future | 6,558.0000 | 6,178.0000 | (5.794) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/11/01 | 9.00 | Put | Bond Future | 4,624.0000 | 4,901.0000 | 5.990 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/11/01 | 9.05 | Call | Bond Future | 6,773.0000 | 6,387.0000 | (5.699) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/11/01 | 9.05 | Put | Bond Future | 4,455.0000 | 4,727.0000 | 6.105 | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/11/01 | 8.95 | Call | Bond Future | 6,345.0000 | 5,973.0000 | (5.863) | 0 | 0 | 0 |
| 2012/02/08 | R213 2012/11/01 | 8.95 | Put | Bond Future | 4,797.0000 | 5,082.0000 | 5.941 | 0 | 0 | 0 |
| 2012/02/08 | R213 2013/02/07 | | | Bond Future | 8.8170 | 8.9040 | 0.987 | 0.0000 | 0.0000 | 0 |
| 2012/02/08 | R213 2013/02/07 | 9.00 | Call | Bond Future | 7,183.0000 | 6,777.0000 | (5.652) | 0 | 0 | 0 |
| 2012/02/08 | R213 2013/02/07 | 9.00 | Put | Bond Future | 5,763.0000 | 6,037.0000 | 4.754 | 0 | 0 | 0 |
| 2012/02/08 | R213 2013/02/07 | 9.05 | Call | Bond Future | 7,389.0000 | 6,978.0000 | (5.562) | 0 | 0 | 0 |
| 2012/02/08 | R213 2013/02/07 | 9.05 | Put | Bond Future | 5,587.0000 | 5,856.0000 | 4.815 | 0 | 0 | 0 |
| 2012/02/08 | R213 2013/02/07 | 8.95 | Call | Bond Future | 6,978.0000 | 6,578.0000 | (5.732) | 0 | 0 | 0 |
| 2012/02/08 | R213 2013/02/07 | 8.95 | Put | Bond Future | 5,942.0000 | 6,222.0000 | 4.712 | 0 | 0 | 0 |

Total

385038.00