



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/01/2012

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

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| 2012/01/09 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | AL7T 2012/02/02 | | | Index Future | 409.2710 | 408.2360 | (0.253) | 0.0000 | 0.0000 | 16 |
| 2012/01/09 | AL7T 2012/05/03 | | | Index Future | 415.1270 | 414.0620 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | ALBI 2012/02/02 | | | Index Future | 372.6710 | 371.7540 | (0.246) | 0.0000 | 0.0000 | 1,038 |
| 2012/01/09 | ALBI 2012/05/03 | | | Index Future | 378.0030 | 377.0590 | (0.250) | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/01/09 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | CAAN 2012/03/30 | | | Can-Do Future | 0.3747 | 0.3687 | (1.601) | 0.0000 | 0.0000 | 100,000 |
| 2012/01/09 | CAAO 2012/03/30 | | | Can-Do Future | 0.0852 | 0.0792 | (7.042) | 0.0000 | 0.0000 | 100,000 |
| 2012/01/09 | CAAS 2012/01/31 | | | Can-Do Future | 0.1812 | 0.1970 | 8.720 | 0.0000 | 0.0000 | 12,500 |
| 2012/01/09 | CAAT 2012/02/29 | | | Can-Do Future | 0.1368 | 0.1510 | 10.380 | 0.0000 | 0.0000 | 12,500 |
| 2012/01/09 | CAAU 2012/01/31 | | | Can-Do Future | 0.0205 | 0.0114 | (44.390) | 0.0000 | 0.0000 | 19,481 |
| 2012/01/09 | CAAV 2012/02/29 | | | Can-Do Future | 0.0540 | 0.0413 | (23.519) | 0.0000 | 0.0000 | 12,987 |
| 2012/01/09 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | CRD1 2012/02/02 | | | Index Future | 167.2950 | 167.8020 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | GOVI 2012/02/02 | | | GOVI | 374.0900 | 373.2350 | (0.229) | 0.0000 | 0.0000 | 185 |
| 2012/01/09 | GOVI 2012/02/02 | 369.00 | Call | GOVI | 50,900.0000 | 42,350.0000 | (16.798) | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/02/02 | 369.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/02/02 | 369.01 | Call | GOVI | 50,800.0000 | 42,250.0000 | (16.831) | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/02/02 | 369.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/02/02 | 368.99 | Call | GOVI | 51,000.0000 | 42,450.0000 | (16.765) | 0 | 0 | 0 |

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| 2012/01/09 | GOVI 2012/02/02 | 368.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/05/03 | | | GOVI | 379.4420 | 378.5610 | (0.232) | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 25,580.0000 | 34,390.0000 | 34.441 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 25,680.0000 | 34,490.0000 | 34.307 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 25,480.0000 | 34,290.0000 | 34.576 | 0 | 0 | 0 |
| 2012/01/09 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | IGOV 2012/02/02 | | | Index Future | 167.5390 | 167.6200 | 0.048 | 0.0000 | 0.0000 | 510 |
| 2012/01/09 | IGOV 2012/05/03 | | | Index Future | 169.9360 | 170.0130 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | ILBI 2012/02/02 | | | Index Future | 454.7100 | 454.7100 | 0.000 | 0.0000 | 0.0000 | 88 |
| 2012/01/09 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JBAF 2012/01/18 | | | Jibar Tradeable Future | 5.6000 | 5.6000 | 0.000 | 0.0000 | 0.0000 | 101 |
| 2012/01/09 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.6100 | 5.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.6100 | 5.6200 | 0.178 | 0.0000 | 0.0000 | 2,390 |
| 2012/01/09 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6000 | 5.6200 | 0.357 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6200 | 5.6400 | 0.356 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6600 | 5.6800 | 0.353 | 0.0000 | 0.0000 | 2,890 |
| 2012/01/09 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7500 | 5.7900 | 0.696 | 0.0000 | 0.0000 | 44,760 |
| 2012/01/09 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.9300 | 5.9600 | 0.506 | 0.0000 | 0.0000 | 990 |
| 2012/01/09 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.1500 | 6.1800 | 0.488 | 0.0000 | 0.0000 | 790 |

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| 2012/01/09 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.3900 | 6.4200 | 0.469 | 0.0000 | 0.0000 | 1,250 |
| 2012/01/09 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.6600 | 6.6900 | 0.450 | 0.0000 | 0.0000 | 1,500 |
| 2012/01/09 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.9100 | 6.9200 | 0.145 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JN02 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JN02 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN02 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN02 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN02 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN02 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN02 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN05 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JN05 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN05 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN05 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN05 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN05 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN05 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN10 2012/02/02 | | | JNOTE | 7.5000 | 7.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | JN10 2012/02/02 | 7.50 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN10 2012/02/02 | 7.50 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN10 2012/02/02 | 7.75 | Call | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN10 2012/02/02 | 7.75 | Put | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN10 2012/02/02 | 7.25 | Call | JNOTE | 250,000.0000 | 250,000.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | JN10 2012/02/02 | 7.25 | Put | JNOTE | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | OTH1 2012/02/02 | | | Index Future | 364.7620 | 363.5540 | (0.331) | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R157 2012/02/02 | | | Bond Future | 6.8740 | 6.9190 | 0.655 | 0.0000 | 0.0000 | 10,866 |
| 2012/01/09 | R157 2012/02/02 | 8.50 | Call | Bond Future | 5,593.0000 | 5,433.0000 | (2.861) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 8.55 | Call | Bond Future | 5,759.0000 | 5,600.0000 | (2.761) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 8.45 | Call | Bond Future | 5,426.0000 | 5,266.0000 | (2.949) | 0 | 0 | 0 |

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| 2012/01/09 | R157 2012/02/02 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 6.55 | Call | Bond Future | 150.0000 | 102.0000 | (32.000) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 6.55 | Put | Bond Future | 1,305.0000 | 1,417.0000 | 8.582 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 6.00 | Put | Bond Future | 3,153.0000 | 3,310.0000 | 4.979 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 6.00 | Call | Bond Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 130 |
| 2012/01/09 | R157 2012/02/02 | 7.05 | Call | Bond Future | 920.0000 | 786.0000 | (14.565) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 7.05 | Put | Bond Future | 298.0000 | 324.0000 | 8.725 | 0 | 0 | 130 |
| 2012/01/09 | R157 2012/02/02 | 6.25 | Put | Bond Future | 2,265.0000 | 2,412.0000 | 6.490 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 6.25 | Call | Bond Future | 27.0000 | 15.0000 | (44.444) | 0 | 0 | 3,960 |
| 2012/01/09 | R157 2012/02/02 | 6.45 | Put | Bond Future | 1,605.0000 | 1,731.0000 | 7.850 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 6.45 | Call | Bond Future | 90.0000 | 57.0000 | (36.667) | 0 | 0 | 1,320 |
| 2012/01/09 | R157 2012/02/02 | 6.65 | Call | Bond Future | 236.0000 | 170.0000 | (27.966) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 6.65 | Put | Bond Future | 1,033.0000 | 1,127.0000 | 9.100 | 0 | 0 | 1,320 |
| 2012/01/09 | R157 2012/02/02 | 7.20 | Call | Bond Future | 1,312.0000 | 1,163.0000 | (11.357) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/02/02 | 7.20 | Put | Bond Future | 164.0000 | 174.0000 | 6.098 | 0 | 0 | 3,960 |
| 2012/01/09 | R157 2012/05/03 | | | Bond Future | 6.9710 | 7.0210 | 0.717 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R157 2012/05/03 | 8.25 | Call | Bond Future | 4,248.0000 | 4,092.0000 | (3.672) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/05/03 | 8.25 | Put | Bond Future | 127.0000 | 136.0000 | 7.087 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/05/03 | 8.30 | Call | Bond Future | 4,392.0000 | 4,235.0000 | (3.575) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/05/03 | 8.30 | Put | Bond Future | 114.0000 | 121.0000 | 6.140 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,106.0000 | 3,950.0000 | (3.799) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/05/03 | 8.20 | Put | Bond Future | 143.0000 | 151.0000 | 5.594 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/08/02 | | | Bond Future | 7.0420 | 7.0980 | 0.795 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R157 2012/08/02 | 8.00 | Call | Bond Future | 3,525.0000 | 3,387.0000 | (3.915) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/08/02 | 8.00 | Put | Bond Future | 650.0000 | 682.0000 | 4.923 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/08/02 | 8.05 | Call | Bond Future | 3,635.0000 | 3,496.0000 | (3.824) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/08/02 | 8.05 | Put | Bond Future | 612.0000 | 644.0000 | 5.229 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,412.0000 | 3,277.0000 | (3.957) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/08/02 | 7.95 | Put | Bond Future | 684.0000 | 720.0000 | 5.263 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/11/01 | | | Bond Future | 7.1300 | 7.1910 | 0.856 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,731.0000 | 1,641.0000 | (5.199) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/11/01 | 7.00 | Put | Bond Future | 2,096.0000 | 2,177.0000 | 3.865 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/11/01 | 7.05 | Call | Bond Future | 1,802.0000 | 1,710.0000 | (5.105) | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/11/01 | 7.05 | Put | Bond Future | 2,026.0000 | 2,105.0000 | 3.899 | 0 | 0 | 0 |
| 2012/01/09 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,664.0000 | 1,577.0000 | (5.228) | 0 | 0 | 0 |

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| 2012/01/09 | R157 2012/11/01 | 6.95 | Put | Bond Future | 2,170.0000 | 2,254.0000 | 3.871 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | | | Bond Future | 8.6480 | 8.6970 | 0.567 | 0.0000 | 0.0000 | 27,833 |
| 2012/01/09 | R186 2012/02/02 | 9.00 | Call | Bond Future | 3,918.0000 | 3,495.0000 | (10.796) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 9.00 | Put | Bond Future | 748.0000 | 774.0000 | 3.476 | 0 | 0 | 100 |
| 2012/01/09 | R186 2012/02/02 | 9.05 | Call | Bond Future | 4,253.0000 | 3,822.0000 | (10.134) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 9.05 | Put | Bond Future | 644.0000 | 661.0000 | 2.640 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 8.95 | Call | Bond Future | 3,594.0000 | 3,180.0000 | (11.519) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 8.95 | Put | Bond Future | 867.0000 | 902.0000 | 4.037 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 7.75 | Put | Bond Future | 8,763.0000 | 9,181.0000 | 4.770 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 7.75 | Call | Bond Future | 67.0000 | 36.0000 | (46.269) | 0 | 0 | 6,000 |
| 2012/01/09 | R186 2012/02/02 | 6.75 | Put | Bond Future | 19,523.0000 | 19,972.0000 | 2.300 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 6.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 6,000 |
| 2012/01/09 | R186 2012/02/02 | 8.00 | Put | Bond Future | 6,408.0000 | 6,775.0000 | 5.727 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 8.00 | Call | Bond Future | 225.0000 | 143.0000 | (36.444) | 0 | 0 | 100 |
| 2012/01/09 | R186 2012/02/02 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 13.25 | Call | Bond Future | 33,019.0000 | 32,570.0000 | (1.360) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 98.00 | Call | Bond Future | 104,793.0000 | 104,344.0000 | (0.428) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/02/02 | 98.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/05/03 | | | Bond Future | 8.7370 | 8.7890 | 0.595 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R186 2012/05/03 | 9.00 | Call | Bond Future | 5,435.0000 | 5,104.0000 | (6.090) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/05/03 | 9.00 | Put | Bond Future | 3,101.0000 | 3,237.0000 | 4.386 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/05/03 | 9.05 | Call | Bond Future | 5,699.0000 | 5,360.0000 | (5.948) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/05/03 | 9.05 | Put | Bond Future | 2,929.0000 | 3,057.0000 | 4.370 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/05/03 | 8.95 | Call | Bond Future | 5,177.0000 | 4,853.0000 | (6.258) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/05/03 | 8.95 | Put | Bond Future | 3,281.0000 | 3,424.0000 | 4.358 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/08/02 | | | Bond Future | 8.8180 | 8.8720 | 0.612 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R186 2012/08/02 | 8.75 | Call | Bond Future | 5,066.0000 | 4,790.0000 | (5.448) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/08/02 | 8.75 | Put | Bond Future | 5,669.0000 | 5,869.0000 | 3.528 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/08/02 | 8.80 | Call | Bond Future | 5,287.0000 | 5,005.0000 | (5.334) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/08/02 | 8.80 | Put | Bond Future | 5,446.0000 | 5,640.0000 | 3.562 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/08/02 | 8.70 | Call | Bond Future | 4,856.0000 | 4,587.0000 | (5.540) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/08/02 | 8.70 | Put | Bond Future | 5,906.0000 | 6,113.0000 | 3.505 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/11/01 | | | Bond Future | 8.9020 | 8.9570 | 0.618 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R186 2012/11/01 | 8.75 | Call | Bond Future | 5,746.0000 | 5,482.0000 | (4.595) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/09 | R186 2012/11/01 | 8.75 | Put | Bond Future | 7,075.0000 | 7,286.0000 | 2.982 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/11/01 | 8.80 | Call | Bond Future | 5,959.0000 | 5,690.0000 | (4.514) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/11/01 | 8.80 | Put | Bond Future | 6,848.0000 | 7,055.0000 | 3.023 | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/11/01 | 8.70 | Call | Bond Future | 5,546.0000 | 5,287.0000 | (4.670) | 0 | 0 | 0 |
| 2012/01/09 | R186 2012/11/01 | 8.70 | Put | Bond Future | 7,317.0000 | 7,534.0000 | 2.966 | 0 | 0 | 0 |
| 2012/01/09 | R189 2012/02/02 | | | Bond Future | 218.9004 | 218.9010 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R189 2012/02/02 | 218.00 | Call | Bond Future | 900.0000 | 901.0000 | 0.111 | 0 | 0 | 0 |
| 2012/01/09 | R189 2012/02/02 | 218.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R189 2012/02/02 | 218.05 | Call | Bond Future | 850.0000 | 851.0000 | 0.118 | 0 | 0 | 0 |
| 2012/01/09 | R189 2012/02/02 | 218.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R189 2012/02/02 | 217.95 | Call | Bond Future | 950.0000 | 951.0000 | 0.105 | 0 | 0 | 0 |
| 2012/01/09 | R189 2012/02/02 | 217.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R197 2012/02/02 | | | Bond Future | 246.7770 | 246.7937 | 0.007 | 0.0000 | 0.0000 | 965 |
| 2012/01/09 | R197 2012/02/02 | 237.00 | Call | Bond Future | 9,777.0000 | 9,794.0000 | 0.174 | 0 | 0 | 0 |
| 2012/01/09 | R197 2012/02/02 | 237.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R197 2012/02/02 | 237.05 | Call | Bond Future | 9,727.0000 | 9,744.0000 | 0.175 | 0 | 0 | 0 |
| 2012/01/09 | R197 2012/02/02 | 237.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R197 2012/02/02 | 236.95 | Call | Bond Future | 9,827.0000 | 9,844.0000 | 0.173 | 0 | 0 | 0 |
| 2012/01/09 | R197 2012/02/02 | 236.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/02/02 | | | Bond Future | 6.3730 | 6.4180 | 0.706 | 0.0000 | 0.0000 | 3,124 |
| 2012/01/09 | R201 2012/02/02 | 8.25 | Call | Bond Future | 4,893.0000 | 4,772.0000 | (2.473) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/02/02 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/02/02 | 8.30 | Call | Bond Future | 5,019.0000 | 4,898.0000 | (2.411) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/02/02 | 8.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/02/02 | 8.20 | Call | Bond Future | 4,766.0000 | 4,645.0000 | (2.539) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/02/02 | 8.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/05/03 | | | Bond Future | 6.4340 | 6.4860 | 0.808 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,257.0000 | 3,135.0000 | (3.746) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/05/03 | 7.75 | Put | Bond Future | 82.0000 | 87.0000 | 6.098 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/05/03 | 7.80 | Call | Bond Future | 3,366.0000 | 3,243.0000 | (3.654) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/05/03 | 7.80 | Put | Bond Future | 72.0000 | 77.0000 | 6.944 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,148.0000 | 3,027.0000 | (3.844) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/05/03 | 7.70 | Put | Bond Future | 91.0000 | 98.0000 | 7.692 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/09 | R201 2012/08/02 | | | Bond Future | 6.4620 | 6.5210 | 0.913 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R201 2012/08/02 | 7.50 | Call | Bond Future | 2,686.0000 | 2,577.0000 | (4.058) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/08/02 | 7.50 | Put | Bond Future | 397.0000 | 420.0000 | 5.793 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/08/02 | 7.55 | Call | Bond Future | 2,770.0000 | 2,660.0000 | (3.971) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/08/02 | 7.55 | Put | Bond Future | 372.0000 | 394.0000 | 5.914 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/08/02 | 7.45 | Call | Bond Future | 2,600.0000 | 2,493.0000 | (4.115) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/08/02 | 7.45 | Put | Bond Future | 420.0000 | 445.0000 | 5.952 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/11/01 | | | Bond Future | 6.4930 | 6.5580 | 1.001 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,452.0000 | 1,379.0000 | (5.028) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/11/01 | 6.50 | Put | Bond Future | 1,438.0000 | 1,496.0000 | 4.033 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,506.0000 | 1,432.0000 | (4.914) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/11/01 | 6.55 | Put | Bond Future | 1,391.0000 | 1,448.0000 | 4.098 | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,401.0000 | 1,330.0000 | (5.068) | 0 | 0 | 0 |
| 2012/01/09 | R201 2012/11/01 | 6.45 | Put | Bond Future | 1,488.0000 | 1,547.0000 | 3.965 | 0 | 0 | 0 |
| 2012/01/09 | R202 2012/02/02 | | | Bond Future | 186.6731 | 186.6862 | 0.007 | 0.0000 | 0.0000 | 36,743 |
| 2012/01/09 | R202 2012/02/02 | 177.00 | Call | Bond Future | 9,673.0000 | 9,686.0000 | 0.134 | 0 | 0 | 0 |
| 2012/01/09 | R202 2012/02/02 | 177.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R202 2012/02/02 | 177.05 | Call | Bond Future | 9,623.0000 | 9,636.0000 | 0.135 | 0 | 0 | 0 |
| 2012/01/09 | R202 2012/02/02 | 177.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R202 2012/02/02 | 176.95 | Call | Bond Future | 9,723.0000 | 9,736.0000 | 0.134 | 0 | 0 | 0 |
| 2012/01/09 | R202 2012/02/02 | 176.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | | | Bond Future | 7.5530 | 7.6080 | 0.728 | 0.0000 | 0.0000 | 3,586 |
| 2012/01/09 | R203 2012/02/02 | 8.75 | Call | Bond Future | 5,319.0000 | 5,066.0000 | (4.757) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 8.75 | Put | Bond Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 8.80 | Call | Bond Future | 5,532.0000 | 5,280.0000 | (4.555) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 8.80 | Put | Bond Future | 2.0000 | 2.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 8.70 | Call | Bond Future | 5,105.0000 | 4,852.0000 | (4.956) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 8.70 | Put | Bond Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 6.95 | Put | Bond Future | 2,879.0000 | 3,102.0000 | 7.746 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 6.95 | Call | Bond Future | 66.0000 | 37.0000 | (43.939) | 0 | 0 | 2,640 |
| 2012/01/09 | R203 2012/02/02 | 7.20 | Put | Bond Future | 1,859.0000 | 2,036.0000 | 9.521 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 7.20 | Call | Bond Future | 224.0000 | 149.0000 | (33.482) | 0 | 0 | 880 |
| 2012/01/09 | R203 2012/02/02 | 7.35 | Call | Bond Future | 406.0000 | 294.0000 | (27.586) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/09 | R203 2012/02/02 | 7.35 | Put | Bond Future | 1,343.0000 | 1,482.0000 | 10.350 | 0 | 0 | 880 |
| 2012/01/09 | R203 2012/02/02 | 7.95 | Call | Bond Future | 2,007.0000 | 1,772.0000 | (11.709) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/02/02 | 7.95 | Put | Bond Future | 205.0000 | 222.0000 | 8.293 | 0 | 0 | 2,640 |
| 2012/01/09 | R203 2012/05/03 | | | Bond Future | 7.6540 | 7.7130 | 0.771 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R203 2012/05/03 | 8.75 | Call | Bond Future | 5,021.0000 | 4,787.0000 | (4.660) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/05/03 | 8.75 | Put | Bond Future | 339.0000 | 364.0000 | 7.375 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/05/03 | 8.80 | Call | Bond Future | 5,198.0000 | 4,962.0000 | (4.540) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/05/03 | 8.80 | Put | Bond Future | 309.0000 | 332.0000 | 7.443 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/05/03 | 8.70 | Call | Bond Future | 4,846.0000 | 4,614.0000 | (4.787) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/05/03 | 8.70 | Put | Bond Future | 372.0000 | 399.0000 | 7.258 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/08/02 | | | Bond Future | 7.7390 | 7.8020 | 0.814 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R203 2012/08/02 | 8.50 | Call | Bond Future | 4,337.0000 | 4,136.0000 | (4.635) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/08/02 | 8.50 | Put | Bond Future | 1,195.0000 | 1,259.0000 | 5.356 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/08/02 | 8.55 | Call | Bond Future | 4,477.0000 | 4,273.0000 | (4.557) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/08/02 | 8.55 | Put | Bond Future | 1,133.0000 | 1,194.0000 | 5.384 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/08/02 | 8.45 | Call | Bond Future | 4,194.0000 | 3,996.0000 | (4.721) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/08/02 | 8.45 | Put | Bond Future | 1,255.0000 | 1,322.0000 | 5.339 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/11/01 | | | Bond Future | 7.8360 | 7.9020 | 0.842 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R203 2012/11/01 | 7.75 | Call | Bond Future | 2,556.0000 | 2,414.0000 | (5.556) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/11/01 | 7.75 | Put | Bond Future | 2,902.0000 | 3,025.0000 | 4.238 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/11/01 | 7.80 | Call | Bond Future | 2,659.0000 | 2,514.0000 | (5.453) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/11/01 | 7.80 | Put | Bond Future | 2,804.0000 | 2,924.0000 | 4.280 | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/11/01 | 7.70 | Call | Bond Future | 2,460.0000 | 2,321.0000 | (5.650) | 0 | 0 | 0 |
| 2012/01/09 | R203 2012/11/01 | 7.70 | Put | Bond Future | 3,008.0000 | 3,134.0000 | 4.189 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | | | Bond Future | 7.8610 | 7.9060 | 0.572 | 0.0000 | 0.0000 | 3,543 |
| 2012/01/09 | R204 2012/02/02 | 9.00 | Call | Bond Future | 5,781.0000 | 5,543.0000 | (4.117) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 9.00 | Put | Bond Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 9.05 | Call | Bond Future | 6,022.0000 | 5,785.0000 | (3.936) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 9.05 | Put | Bond Future | 7.0000 | 7.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 8.95 | Call | Bond Future | 5,540.0000 | 5,302.0000 | (4.296) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 8.95 | Put | Bond Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 7.25 | Put | Bond Future | 3,379.0000 | 3,576.0000 | 5.830 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 7.25 | Call | Bond Future | 103.0000 | 64.0000 | (37.864) | 0 | 0 | 540 |
| 2012/01/09 | R204 2012/02/02 | 8.00 | Call | Bond Future | 1,400.0000 | 1,203.0000 | (14.071) | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/09 | R204 2012/02/02 | 8.00 | Put | Bond Future | 673.0000 | 712.0000 | 5.795 | 0 | 0 | 540 |
| 2012/01/09 | R204 2012/02/02 | 7.50 | Call | Bond Future | 306.0000 | 220.0000 | (28.105) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/02/02 | 7.50 | Put | Bond Future | 2,226.0000 | 2,376.0000 | 6.739 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/05/03 | | | Bond Future | 7.9620 | 8.0100 | 0.603 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R204 2012/05/03 | 8.75 | Call | Bond Future | 4,704.0000 | 4,496.0000 | (4.422) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/05/03 | 8.75 | Put | Bond Future | 801.0000 | 836.0000 | 4.370 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/05/03 | 8.80 | Call | Bond Future | 4,886.0000 | 4,676.0000 | (4.298) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/05/03 | 8.80 | Put | Bond Future | 741.0000 | 775.0000 | 4.588 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/05/03 | 8.70 | Call | Bond Future | 4,519.0000 | 4,314.0000 | (4.536) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/05/03 | 8.70 | Put | Bond Future | 858.0000 | 896.0000 | 4.429 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/08/02 | | | Bond Future | 8.0510 | 8.1010 | 0.621 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R204 2012/08/02 | 8.50 | Call | Bond Future | 4,051.0000 | 3,878.0000 | (4.271) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/08/02 | 8.50 | Put | Bond Future | 1,879.0000 | 1,951.0000 | 3.832 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/08/02 | 8.55 | Call | Bond Future | 4,204.0000 | 4,028.0000 | (4.186) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/08/02 | 8.55 | Put | Bond Future | 1,794.0000 | 1,863.0000 | 3.846 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/08/02 | 8.45 | Call | Bond Future | 3,900.0000 | 3,730.0000 | (4.359) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/08/02 | 8.45 | Put | Bond Future | 1,967.0000 | 2,042.0000 | 3.813 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/11/01 | | | Bond Future | 8.1460 | 8.1980 | 0.638 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,020.0000 | 2,886.0000 | (4.437) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/11/01 | 8.00 | Put | Bond Future | 3,713.0000 | 3,825.0000 | 3.016 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,138.0000 | 3,002.0000 | (4.334) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/11/01 | 8.05 | Put | Bond Future | 3,593.0000 | 3,703.0000 | 3.062 | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/11/01 | 7.95 | Call | Bond Future | 2,909.0000 | 2,778.0000 | (4.503) | 0 | 0 | 0 |
| 2012/01/09 | R204 2012/11/01 | 7.95 | Put | Bond Future | 3,841.0000 | 3,956.0000 | 2.994 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/02/02 | | | Bond Future | 6.1540 | 6.1950 | 0.666 | 0.0000 | 0.0000 | 300 |
| 2012/01/09 | R206 2012/02/02 | 8.00 | Call | Bond Future | 3,305.0000 | 3,230.0000 | (2.269) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/02/02 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/02/02 | 8.05 | Call | Bond Future | 3,393.0000 | 3,318.0000 | (2.210) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/02/02 | 8.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/02/02 | 7.95 | Call | Bond Future | 3,218.0000 | 3,143.0000 | (2.331) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/02/02 | 7.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/05/03 | | | Bond Future | 6.2160 | 6.2650 | 0.788 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,078.0000 | 2,003.0000 | (3.609) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/05/03 | 7.50 | Put | Bond Future | 49.0000 | 52.0000 | 6.122 | 0 | 0 | 0 |

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|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/09 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,150.0000 | 2,075.0000 | (3.488) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/05/03 | 7.55 | Put | Bond Future | 43.0000 | 46.0000 | 6.977 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,007.0000 | 1,932.0000 | (3.737) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/05/03 | 7.45 | Put | Bond Future | 56.0000 | 59.0000 | 5.357 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/08/02 | | | Bond Future | 6.2230 | 6.2830 | 0.964 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,670.0000 | 1,603.0000 | (4.012) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/08/02 | 7.25 | Put | Bond Future | 274.0000 | 289.0000 | 5.474 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,721.0000 | 1,653.0000 | (3.951) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/08/02 | 7.30 | Put | Bond Future | 258.0000 | 272.0000 | 5.426 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,619.0000 | 1,553.0000 | (4.077) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/08/02 | 7.20 | Put | Bond Future | 291.0000 | 307.0000 | 5.498 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/11/01 | | | Bond Future | 6.2160 | 6.2870 | 1.142 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R206 2012/11/01 | 6.00 | Call | Bond Future | 821.0000 | 779.0000 | (5.116) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/11/01 | 6.00 | Put | Bond Future | 1,069.0000 | 1,108.0000 | 3.648 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/11/01 | 6.05 | Call | Bond Future | 850.0000 | 807.0000 | (5.059) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/11/01 | 6.05 | Put | Bond Future | 1,040.0000 | 1,078.0000 | 3.654 | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/11/01 | 5.95 | Call | Bond Future | 793.0000 | 753.0000 | (5.044) | 0 | 0 | 0 |
| 2012/01/09 | R206 2012/11/01 | 5.95 | Put | Bond Future | 1,098.0000 | 1,139.0000 | 3.734 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | | | Bond Future | 8.0760 | 8.1250 | 0.607 | 0.0000 | 0.0000 | 43,515 |
| 2012/01/09 | R207 2012/02/02 | 9.00 | Call | Bond Future | 5,024.0000 | 4,748.0000 | (5.494) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 9.00 | Put | Bond Future | 19.0000 | 17.0000 | (10.526) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 9.05 | Call | Bond Future | 5,280.0000 | 5,005.0000 | (5.208) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 9.05 | Put | Bond Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 8.95 | Call | Bond Future | 4,767.0000 | 4,492.0000 | (5.769) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 8.95 | Put | Bond Future | 24.0000 | 23.0000 | (4.167) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 7.35 | Put | Bond Future | 4,212.0000 | 4,470.0000 | 6.125 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 7.35 | Call | Bond Future | 33.0000 | 17.0000 | (48.485) | 0 | 0 | 1,920 |
| 2012/01/09 | R207 2012/02/02 | 7.65 | Put | Bond Future | 2,606.0000 | 2,815.0000 | 8.020 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 7.65 | Call | Bond Future | 181.0000 | 116.0000 | (35.912) | 0 | 0 | 640 |
| 2012/01/09 | R207 2012/02/02 | 7.85 | Call | Bond Future | 431.0000 | 313.0000 | (27.378) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 7.85 | Put | Bond Future | 1,708.0000 | 1,864.0000 | 9.133 | 0 | 0 | 640 |
| 2012/01/09 | R207 2012/02/02 | 8.50 | Call | Bond Future | 2,548.0000 | 2,286.0000 | (10.283) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/02/02 | 8.50 | Put | Bond Future | 209.0000 | 221.0000 | 5.742 | 0 | 0 | 1,920 |
| 2012/01/09 | R207 2012/05/03 | | | Bond Future | 8.1750 | 8.2280 | 0.648 | 0.0000 | 0.0000 | 10 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/09 | R207 2012/05/03 | 8.75 | Call | Bond Future | 4,259.0000 | 4,031.0000 | (5.353) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/05/03 | 8.75 | Put | Bond Future | 1,193.0000 | 1,253.0000 | 5.029 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/05/03 | 8.80 | Call | Bond Future | 4,444.0000 | 4,213.0000 | (5.198) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/05/03 | 8.80 | Put | Bond Future | 1,118.0000 | 1,175.0000 | 5.098 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/05/03 | 8.70 | Call | Bond Future | 4,076.0000 | 3,852.0000 | (5.496) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/05/03 | 8.70 | Put | Bond Future | 1,272.0000 | 1,336.0000 | 5.031 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/08/02 | | | Bond Future | 8.2640 | 8.3190 | 0.666 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R207 2012/08/02 | 8.75 | Call | Bond Future | 4,527.0000 | 4,321.0000 | (4.550) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/08/02 | 8.75 | Put | Bond Future | 2,002.0000 | 2,086.0000 | 4.196 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/08/02 | 8.80 | Call | Bond Future | 4,693.0000 | 4,483.0000 | (4.475) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/08/02 | 8.80 | Put | Bond Future | 1,913.0000 | 1,993.0000 | 4.182 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/08/02 | 8.70 | Call | Bond Future | 4,364.0000 | 4,162.0000 | (4.629) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/08/02 | 8.70 | Put | Bond Future | 2,095.0000 | 2,183.0000 | 4.200 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/11/01 | | | Bond Future | 8.3540 | 8.4110 | 0.682 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R207 2012/11/01 | 8.25 | Call | Bond Future | 3,406.0000 | 3,245.0000 | (4.727) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/11/01 | 8.25 | Put | Bond Future | 3,941.0000 | 4,072.0000 | 3.324 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/11/01 | 8.30 | Call | Bond Future | 3,536.0000 | 3,371.0000 | (4.666) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/11/01 | 8.30 | Put | Bond Future | 3,814.0000 | 3,940.0000 | 3.304 | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/11/01 | 8.20 | Call | Bond Future | 3,284.0000 | 3,127.0000 | (4.781) | 0 | 0 | 0 |
| 2012/01/09 | R207 2012/11/01 | 8.20 | Put | Bond Future | 4,078.0000 | 4,213.0000 | 3.310 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | | | Bond Future | 8.1180 | 8.1680 | 0.616 | 0.0000 | 0.0000 | 14,084 |
| 2012/01/09 | R208 2012/02/02 | 9.00 | Call | Bond Future | 5,130.0000 | 4,829.0000 | (5.867) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 9.00 | Put | Bond Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 9.05 | Call | Bond Future | 5,404.0000 | 5,103.0000 | (5.570) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 9.05 | Put | Bond Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 8.95 | Call | Bond Future | 4,856.0000 | 4,555.0000 | (6.199) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 8.95 | Put | Bond Future | 23.0000 | 22.0000 | (4.348) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 7.45 | Put | Bond Future | 4,166.0000 | 4,448.0000 | 6.769 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 7.45 | Call | Bond Future | 36.0000 | 18.0000 | (50.000) | 0 | 0 | 2,880 |
| 2012/01/09 | R208 2012/02/02 | 7.70 | Put | Bond Future | 2,722.0000 | 2,960.0000 | 8.744 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 7.70 | Call | Bond Future | 165.0000 | 103.0000 | (37.576) | 0 | 0 | 960 |
| 2012/01/09 | R208 2012/02/02 | 7.90 | Call | Bond Future | 424.0000 | 301.0000 | (29.009) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/02/02 | 7.90 | Put | Bond Future | 1,747.0000 | 1,924.0000 | 10.132 | 0 | 0 | 960 |
| 2012/01/09 | R208 2012/02/02 | 8.55 | Call | Bond Future | 2,734.0000 | 2,446.0000 | (10.534) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/09 | R208 2012/02/02 | 8.55 | Put | Bond Future | 183.0000 | 195.0000 | 6.557 | 0 | 0 | 2,880 |
| 2012/01/09 | R208 2012/05/03 | | | Bond Future | 8.2070 | 8.2590 | 0.634 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R208 2012/05/03 | 9.00 | Call | Bond Future | 5,395.0000 | 5,137.0000 | (4.782) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/05/03 | 9.00 | Put | Bond Future | 891.0000 | 937.0000 | 5.163 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/05/03 | 9.05 | Call | Bond Future | 5,603.0000 | 5,341.0000 | (4.676) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/05/03 | 9.05 | Put | Bond Future | 825.0000 | 867.0000 | 5.091 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/05/03 | 8.95 | Call | Bond Future | 5,185.0000 | 4,929.0000 | (4.937) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/05/03 | 8.95 | Put | Bond Future | 956.0000 | 1,005.0000 | 5.126 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/08/02 | | | Bond Future | 8.2860 | 8.3400 | 0.652 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R208 2012/08/02 | 8.75 | Call | Bond Future | 4,807.0000 | 4,589.0000 | (4.535) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/08/02 | 8.75 | Put | Bond Future | 2,199.0000 | 2,290.0000 | 4.138 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/08/02 | 8.80 | Call | Bond Future | 4,984.0000 | 4,762.0000 | (4.454) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/08/02 | 8.80 | Put | Bond Future | 2,101.0000 | 2,188.0000 | 4.141 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/08/02 | 8.70 | Call | Bond Future | 4,633.0000 | 4,418.0000 | (4.641) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/08/02 | 8.70 | Put | Bond Future | 2,302.0000 | 2,395.0000 | 4.040 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/11/01 | | | Bond Future | 8.3690 | 8.4250 | 0.669 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R208 2012/11/01 | 8.25 | Call | Bond Future | 3,475.0000 | 3,304.0000 | (4.921) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/11/01 | 8.25 | Put | Bond Future | 4,142.0000 | 4,283.0000 | 3.404 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/11/01 | 8.30 | Call | Bond Future | 3,614.0000 | 3,440.0000 | (4.815) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/11/01 | 8.30 | Put | Bond Future | 4,000.0000 | 4,138.0000 | 3.450 | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/11/01 | 8.20 | Call | Bond Future | 3,344.0000 | 3,177.0000 | (4.994) | 0 | 0 | 0 |
| 2012/01/09 | R208 2012/11/01 | 8.20 | Put | Bond Future | 4,293.0000 | 4,438.0000 | 3.378 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/02/02 | | | Bond Future | 9.0190 | 9.0790 | 0.665 | 0.0000 | 0.0000 | 2,916 |
| 2012/01/09 | R209 2012/02/02 | 9.00 | Call | Bond Future | 1,579.0000 | 1,270.0000 | (19.569) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/02/02 | 9.00 | Put | Bond Future | 1,724.0000 | 1,870.0000 | 8.469 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/02/02 | 9.05 | Call | Bond Future | 1,771.0000 | 1,445.0000 | (18.408) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/02/02 | 9.05 | Put | Bond Future | 1,536.0000 | 1,664.0000 | 8.333 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/02/02 | 8.95 | Call | Bond Future | 1,401.0000 | 1,110.0000 | (20.771) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/02/02 | 8.95 | Put | Bond Future | 1,929.0000 | 2,093.0000 | 8.502 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/05/03 | | | Bond Future | 9.0960 | 9.1580 | 0.682 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R209 2012/05/03 | 9.00 | Call | Bond Future | 3,114.0000 | 2,848.0000 | (8.542) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/05/03 | 9.00 | Put | Bond Future | 3,840.0000 | 4,038.0000 | 5.156 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/05/03 | 9.05 | Call | Bond Future | 3,295.0000 | 3,021.0000 | (8.316) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/05/03 | 9.05 | Put | Bond Future | 3,642.0000 | 3,831.0000 | 5.189 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/09 | R209 2012/05/03 | 8.95 | Call | Bond Future | 2,942.0000 | 2,684.0000 | (8.770) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/05/03 | 8.95 | Put | Bond Future | 4,052.0000 | 4,257.0000 | 5.059 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/08/02 | | | Bond Future | 9.1650 | 9.2290 | 0.698 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R209 2012/08/02 | 9.25 | Call | Bond Future | 5,006.0000 | 4,715.0000 | (5.813) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/08/02 | 9.25 | Put | Bond Future | 4,380.0000 | 4,561.0000 | 4.132 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/08/02 | 9.30 | Call | Bond Future | 5,198.0000 | 4,901.0000 | (5.714) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/08/02 | 9.30 | Put | Bond Future | 4,208.0000 | 4,383.0000 | 4.159 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/08/02 | 9.20 | Call | Bond Future | 4,816.0000 | 4,531.0000 | (5.918) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/08/02 | 9.20 | Put | Bond Future | 4,557.0000 | 4,744.0000 | 4.104 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/11/01 | | | Bond Future | 9.2370 | 9.3020 | 0.704 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R209 2012/11/01 | 9.00 | Call | Bond Future | 4,515.0000 | 4,263.0000 | (5.581) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/11/01 | 9.00 | Put | Bond Future | 6,283.0000 | 6,504.0000 | 3.517 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/11/01 | 9.05 | Call | Bond Future | 4,686.0000 | 4,429.0000 | (5.484) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/11/01 | 9.05 | Put | Bond Future | 6,075.0000 | 6,291.0000 | 3.556 | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/11/01 | 8.95 | Call | Bond Future | 4,353.0000 | 4,107.0000 | (5.651) | 0 | 0 | 0 |
| 2012/01/09 | R209 2012/11/01 | 8.95 | Put | Bond Future | 6,503.0000 | 6,730.0000 | 3.491 | 0 | 0 | 0 |
| 2012/01/09 | R210 2012/02/02 | | | Bond Future | 140.0311 | 140.0408 | 0.007 | 0.0000 | 0.0000 | 755 |
| 2012/01/09 | R210 2012/02/02 | 131.00 | Call | Bond Future | 9,031.0000 | 9,041.0000 | 0.111 | 0 | 0 | 0 |
| 2012/01/09 | R210 2012/02/02 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R210 2012/02/02 | 131.05 | Call | Bond Future | 8,981.0000 | 8,991.0000 | 0.111 | 0 | 0 | 0 |
| 2012/01/09 | R210 2012/02/02 | 131.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R210 2012/02/02 | 130.95 | Call | Bond Future | 9,081.0000 | 9,091.0000 | 0.110 | 0 | 0 | 0 |
| 2012/01/09 | R210 2012/02/02 | 130.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R211 2012/02/02 | | | Bond Future | 116.6796 | 116.6832 | 0.003 | 0.0000 | 0.0000 | 480 |
| 2012/01/09 | R211 2012/02/02 | 110.50 | Call | Bond Future | 6,180.0000 | 6,183.0000 | 0.049 | 0 | 0 | 0 |
| 2012/01/09 | R211 2012/02/02 | 110.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R211 2012/02/02 | 110.55 | Call | Bond Future | 6,130.0000 | 6,133.0000 | 0.049 | 0 | 0 | 0 |
| 2012/01/09 | R211 2012/02/02 | 110.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R211 2012/02/02 | 110.45 | Call | Bond Future | 6,230.0000 | 6,233.0000 | 0.048 | 0 | 0 | 0 |
| 2012/01/09 | R211 2012/02/02 | 110.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R212 2012/02/02 | | | Bond Future | 113.2136 | 113.2212 | 0.007 | 0.0000 | 0.0000 | 2,677 |
| 2012/01/09 | R212 2012/02/02 | 108.50 | Call | Bond Future | 4,714.0000 | 4,721.0000 | 0.148 | 0 | 0 | 0 |
| 2012/01/09 | R212 2012/02/02 | 108.50 | 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 |
|------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/09 | R212 2012/02/02 | 108.55 | Call | Bond Future | 4,664.0000 | 4,671.0000 | 0.150 | 0 | 0 | 0 |
| 2012/01/09 | R212 2012/02/02 | 108.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R212 2012/02/02 | 108.45 | Call | Bond Future | 4,764.0000 | 4,771.0000 | 0.147 | 0 | 0 | 0 |
| 2012/01/09 | R212 2012/02/02 | 108.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/02/02 | | | Bond Future | 9.0280 | 9.0820 | 0.598 | 0.0000 | 0.0000 | 487 |
| 2012/01/09 | R213 2012/02/02 | 9.00 | Call | Bond Future | 1,574.0000 | 1,283.0000 | (18.488) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/02/02 | 9.00 | Put | Bond Future | 1,792.0000 | 1,918.0000 | 7.031 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/02/02 | 9.05 | Call | Bond Future | 1,768.0000 | 1,461.0000 | (17.364) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/02/02 | 9.05 | Put | Bond Future | 1,598.0000 | 1,708.0000 | 6.884 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/02/02 | 8.95 | Call | Bond Future | 1,394.0000 | 1,121.0000 | (19.584) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/02/02 | 8.95 | Put | Bond Future | 2,002.0000 | 2,146.0000 | 7.193 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/05/03 | | | Bond Future | 9.1100 | 9.1670 | 0.626 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R213 2012/05/03 | 9.25 | Call | Bond Future | 4,088.0000 | 3,801.0000 | (7.021) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/05/03 | 9.25 | Put | Bond Future | 3,029.0000 | 3,176.0000 | 4.853 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/05/03 | 9.30 | Call | Bond Future | 4,297.0000 | 4,003.0000 | (6.842) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/05/03 | 9.30 | Put | Bond Future | 2,865.0000 | 3,005.0000 | 4.887 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/05/03 | 9.20 | Call | Bond Future | 3,885.0000 | 3,604.0000 | (7.233) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/05/03 | 9.20 | Put | Bond Future | 3,202.0000 | 3,355.0000 | 4.778 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/08/02 | | | Bond Future | 9.1850 | 9.2440 | 0.642 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R213 2012/08/02 | 9.25 | Call | Bond Future | 5,025.0000 | 4,753.0000 | (5.413) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/08/02 | 9.25 | Put | Bond Future | 4,538.0000 | 4,708.0000 | 3.746 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/08/02 | 9.30 | Call | Bond Future | 5,221.0000 | 4,943.0000 | (5.325) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/08/02 | 9.30 | Put | Bond Future | 4,362.0000 | 4,526.0000 | 3.760 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/08/02 | 9.20 | Call | Bond Future | 4,833.0000 | 4,566.0000 | (5.525) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/08/02 | 9.20 | Put | Bond Future | 4,720.0000 | 4,896.0000 | 3.729 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/11/01 | | | Bond Future | 9.2650 | 9.3250 | 0.648 | 0.0000 | 0.0000 | 0 |
| 2012/01/09 | R213 2012/11/01 | 9.00 | Call | Bond Future | 4,475.0000 | 4,241.0000 | (5.229) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/11/01 | 9.00 | Put | Bond Future | 6,478.0000 | 6,687.0000 | 3.226 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/11/01 | 9.05 | Call | Bond Future | 4,641.0000 | 4,402.0000 | (5.150) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/11/01 | 9.05 | Put | Bond Future | 6,260.0000 | 6,464.0000 | 3.259 | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/11/01 | 8.95 | Call | Bond Future | 4,312.0000 | 4,083.0000 | (5.311) | 0 | 0 | 0 |
| 2012/01/09 | R213 2012/11/01 | 8.95 | Put | Bond Future | 6,701.0000 | 6,915.0000 | 3.194 | 0 | 0 | 0 |
| 2012/01/09 | TRT1 2012/02/02 | | | Index Future | 367.2150 | 368.9020 | 0.459 | 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 |
|--------------|------------------|--------|-----|---------|--------------------------------|--------------------------|----------------------|--------------|------------------|---------------|
| Total | | | | | | | | | 509800.00 | |