



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 19/04/2011

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | 0106 2014/12/22  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0357 2017/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0403 2018/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0457 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0703 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0757 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0804 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0807 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0857 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0904 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0908 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0957 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 0986 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 1386 2031/02/28  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 1409 2041/02/28  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2011/04/19 | 5701 2015/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 5706 2015/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 8607 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 8608 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | 8657 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | AL7T 2011/05/05  |        |     | Index Future       | 374.6180                    | 375.5670              | 0.253             | 0.0000       | 0.0000      | 30            |
| 2011/04/19 | AL7T 2011/08/04  |        |     | Index Future       | 379.9980                    | 380.9630              | 0.254             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | ALBI 2011/05/05  |        |     | Index Future       | 344.5410                    | 345.3170              | 0.225             | 0.0000       | 0.0000      | 939           |
| 2011/04/19 | ALBI 2011/08/04  |        |     | Index Future       | 349.4890                    | 350.2780              | 0.226             | 0.0000       | 0.0000      | 131           |
| 2011/04/19 | C155 2011/08/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C157 2015/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C186 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C189 2013/04/01  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C197 2023/12/07  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C201 2014/12/22  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C202 2033/12/07  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C203 2017/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C204 2018/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C206 2014/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C207 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C208 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2011/04/19 | C209 2036/03/31  |        |      | Price Contribution | 6.2500                      | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C210 2028/03/31  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C211 2017/01/31  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C212 2022/01/31  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C213 2031/02/28  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | C214 2041/02/28  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | CES1 2018/04/20  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | CRD1 2011/05/05  |        |      | Index Future       | 155.9990                    | 156.2800              | 0.180             | 0.0000       | 0.0000      | 2             |
| 2011/04/19 | CRD1 2011/08/04  |        |      | Index Future       | 158.1560                    | 158.4400              | 0.180             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | CS23 2023/01/25  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | CS26 2026/04/02  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | CS33 2033/09/15  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | GOVI 2011/05/05  |        |      | GOVI               | 345.5990                    | 346.3730              | 0.224             | 0.0000       | 0.0000      | 205           |
| 2011/04/19 | GOVI 2011/05/05  | 349.00 | Call | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/05/05  | 349.00 | Put  | GOVI               | 34,010.0000                 | 26,270.0000           | (22.758)          | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/05/05  | 349.01 | Call | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/05/05  | 349.01 | Put  | GOVI               | 34,110.0000                 | 26,370.0000           | (22.691)          | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/05/05  | 348.99 | Call | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/05/05  | 348.99 | Put  | GOVI               | 33,910.0000                 | 26,170.0000           | (22.825)          | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/08/04  |        |      | GOVI               | 350.5630                    | 351.3500              | 0.224             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | GOVI 2011/08/04  | 348.00 | Call | GOVI               | 25,630.0000                 | 33,500.0000           | 30.706            | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/08/04  | 348.00 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/08/04  | 348.01 | Call | GOVI               | 25,530.0000                 | 33,400.0000           | 30.826            | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/08/04  | 348.01 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/08/04  | 347.99 | Call | GOVI               | 25,730.0000                 | 33,600.0000           | 30.587            | 0            | 0           | 0             |
| 2011/04/19 | GOVI 2011/08/04  | 347.99 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |

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| 2011/04/19 | GVIX 2029/01/01  |        |      | LIVE INDEX             | 110.0000                    | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | IGOV 2011/05/05  |        |      | Index Future           | 150.4380                    | 150.3560              | (0.055)           | 0.0000       | 0.0000      | 65            |
| 2011/04/19 | IGOV 2011/08/04  |        |      | Index Future           | 152.5980                    | 152.5160              | (0.054)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | ILBI 2011/05/05  |        |      | Index Future           | 406.9820                    | 407.1140              | 0.032             | 0.0000       | 0.0000      | 336           |
| 2011/04/19 | J157 2015/09/15  |        |      | Interest Rate Swap     | 8.8220                      | 8.8220                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | J186 2026/12/21  |        |      | Interest Rate Swap     | 8.6830                      | 8.6830                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | J201 2014/12/22  |        |      | Interest Rate Swap     | 8.6550                      | 8.6550                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | J203 2017/09/15  |        |      | Interest Rate Swap     | 8.9750                      | 8.9750                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | J204 2018/12/21  |        |      | Interest Rate Swap     | 8.9620                      | 8.9620                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | J207 2020/01/15  |        |      | Interest Rate Swap     | 8.9970                      | 8.9970                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | JBAF 2011/04/20  |        |      | Jibar Tradeable Future | 5.5770                      | 5.5760                | (0.018)           | 0.0000       | 0.0000      | 2,001         |
| 2011/04/19 | JBAF 2011/05/18  |        |      | Jibar Tradeable Future | 5.6080                      | 5.5890                | (0.339)           | 0.0000       | 0.0000      | 3,001         |
| 2011/04/19 | JBAF 2011/06/15  |        |      | Jibar Tradeable Future | 5.6270                      | 5.6070                | (0.355)           | 0.0000       | 0.0000      | 3,890         |
| 2011/04/19 | JBAF 2011/07/20  |        |      | Jibar Tradeable Future | 5.6580                      | 5.6340                | (0.424)           | 0.0000       | 0.0000      | 2,000         |
| 2011/04/19 | JBAF 2011/08/17  |        |      | Jibar Tradeable Future | 5.7570                      | 5.7340                | (0.400)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | JBAF 2011/09/21  |        |      | Jibar Tradeable Future | 5.8340                      | 5.8130                | (0.360)           | 0.0000       | 0.0000      | 14,700        |
| 2011/04/19 | JBAF 2011/12/21  |        |      | Jibar Tradeable Future | 6.2890                      | 6.2580                | (0.493)           | 0.0000       | 0.0000      | 5,591         |
| 2011/04/19 | JBAF 2012/03/20  |        |      | Jibar Tradeable Future | 6.7200                      | 6.6710                | (0.729)           | 0.0000       | 0.0000      | 1,090         |
| 2011/04/19 | JBAF 2012/06/20  |        |      | Jibar Tradeable Future | 7.1930                      | 7.1450                | (0.667)           | 0.0000       | 0.0000      | 2,890         |
| 2011/04/19 | JBAF 2012/09/19  |        |      | Jibar Tradeable Future | 7.6060                      | 7.5620                | (0.578)           | 0.0000       | 0.0000      | 44,710        |
| 2011/04/19 | JBAF 2012/12/19  |        |      | Jibar Tradeable Future | 7.9590                      | 7.9040                | (0.691)           | 0.0000       | 0.0000      | 490           |
| 2011/04/19 | JBAF 2013/03/20  |        |      | Jibar Tradeable Future | 8.2900                      | 8.2190                | (0.856)           | 91.7200      | 91.7200     | 290           |
| 2011/04/19 | JN02 2011/05/05  |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | JN02 2011/05/05  | 7.75   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN02 2011/05/05  | 7.75   | Put  | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN02 2011/05/05  | 8.00   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |

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| 2011/04/19 | JN02 2011/05/05  | 8.00   | Put  | JNOTE        | 500,000.0000                | 500,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN02 2011/05/05  | 8.25   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN02 2011/05/05  | 8.25   | Put  | JNOTE        | 750,000.0000                | 750,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN05 2011/05/05  |        |      | JNOTE        | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | JN05 2011/05/05  | 7.75   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN05 2011/05/05  | 7.75   | Put  | JNOTE        | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN05 2011/05/05  | 8.00   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN05 2011/05/05  | 8.00   | Put  | JNOTE        | 500,000.0000                | 500,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN05 2011/05/05  | 8.25   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN05 2011/05/05  | 8.25   | Put  | JNOTE        | 750,000.0000                | 750,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN10 2011/05/05  |        |      | JNOTE        | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | JN10 2011/05/05  | 7.75   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN10 2011/05/05  | 7.75   | Put  | JNOTE        | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN10 2011/05/05  | 8.00   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN10 2011/05/05  | 8.00   | Put  | JNOTE        | 500,000.0000                | 500,000.0000          | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN10 2011/05/05  | 7.50   | Call | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | JN10 2011/05/05  | 7.50   | Put  | JNOTE        | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | OTH1 2011/05/05  |        |      | Index Future | 338.4610                    | 339.2510              | 0.233             | 0.0000       | 0.0000      | 3             |
| 2011/04/19 | OTH1 2011/08/04  |        |      | Index Future | 343.3220                    | 344.1250              | 0.234             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R157 2011/05/05  |        |      | Bond Future  | 7.7550                      | 7.6980                | (0.735)           | 0.0000       | 0.0000      | 2,405         |
| 2011/04/19 | R157 2011/05/05  | 7.75   | Call | Bond Future  | 381.0000                    | 496.0000              | 30.184            | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/05/05  | 7.75   | Put  | Bond Future  | 401.0000                    | 283.0000              | (29.426)          | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/05/05  | 7.80   | Call | Bond Future  | 491.0000                    | 626.0000              | 27.495            | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/05/05  | 7.80   | Put  | Bond Future  | 307.0000                    | 208.0000              | (32.248)          | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/05/05  | 7.70   | Call | Bond Future  | 288.0000                    | 383.0000              | 32.986            | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/05/05  | 7.70   | Put  | Bond Future  | 514.0000                    | 375.0000              | (27.043)          | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/05/05  | 7.65   | Call | Bond Future  | 211.0000                    | 288.0000              | 36.493            | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/05/05  | 7.65   | Put  | Bond Future  | 642.0000                    | 485.0000              | (24.455)          | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  |        |      | Bond Future  | 7.9040                      | 7.8420                | (0.784)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.50   | Call | Bond Future  | 450.0000                    | 516.0000              | 14.667            | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.50   | Put  | Bond Future  | 2,019.0000                  | 1,846.0000            | (8.569)           | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.55   | Call | Bond Future  | 509.0000                    | 581.0000              | 14.145            | 0            | 0           | 0             |

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| 2011/04/19 | R157 2011/08/04  | 7.55   | Put  | Bond Future | 1,883.0000                     | 1,715.0000               | (8.922)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.45   | Call | Bond Future | 397.0000                       | 457.0000                 | 15.113               | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.45   | Put  | Bond Future | 2,162.0000                     | 1,983.0000               | (8.279)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.20   | Put  | Bond Future | 2,950.0000                     | 2,746.0000               | (6.915)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.20   | Call | Bond Future | 198.0000                       | 234.0000                 | 18.182               | 0            | 0           | 1,320         |
| 2011/04/19 | R157 2011/08/04  | 7.60   | Put  | Bond Future | 1,751.0000                     | 1,590.0000               | (9.195)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.60   | Call | Bond Future | 573.0000                       | 651.0000                 | 13.613               | 0            | 0           | 440           |
| 2011/04/19 | R157 2011/08/04  | 7.80   | Call | Bond Future | 881.0000                       | 987.0000                 | 12.032               | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 7.80   | Put  | Bond Future | 1,282.0000                     | 1,149.0000               | (10.374)             | 0            | 0           | 440           |
| 2011/04/19 | R157 2011/08/04  | 8.20   | Call | Bond Future | 1,752.0000                     | 1,910.0000               | 9.018                | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/08/04  | 8.20   | Put  | Bond Future | 619.0000                       | 538.0000                 | (13.086)             | 0            | 0           | 1,320         |
| 2011/04/19 | R157 2011/11/03  |        |      | Bond Future | 8.0720                         | 8.0040                   | (0.842)              | 0.0000       | 0.0000      | 3,684         |
| 2011/04/19 | R157 2011/11/03  | 8.25   | Call | Bond Future | 1,836.0000                     | 1,977.0000               | 7.680                | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/11/03  | 8.25   | Put  | Bond Future | 1,195.0000                     | 1,091.0000               | (8.703)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/11/03  | 8.30   | Call | Bond Future | 1,944.0000                     | 2,089.0000               | 7.459                | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/11/03  | 8.30   | Put  | Bond Future | 1,124.0000                     | 1,023.0000               | (8.986)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/11/03  | 8.20   | Call | Bond Future | 1,732.0000                     | 1,868.0000               | 7.852                | 0            | 0           | 0             |
| 2011/04/19 | R157 2011/11/03  | 8.20   | Put  | Bond Future | 1,271.0000                     | 1,161.0000               | (8.655)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2012/02/02  |        |      | Bond Future | 8.2670                         | 8.1930                   | (0.895)              | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R157 2012/02/02  | 8.50   | Call | Bond Future | 2,245.0000                     | 2,388.0000               | 6.370                | 0            | 0           | 0             |
| 2011/04/19 | R157 2012/02/02  | 8.50   | Put  | Bond Future | 1,464.0000                     | 1,358.0000               | (7.240)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2012/02/02  | 8.55   | Call | Bond Future | 2,347.0000                     | 2,493.0000               | 6.221                | 0            | 0           | 0             |
| 2011/04/19 | R157 2012/02/02  | 8.55   | Put  | Bond Future | 1,399.0000                     | 1,296.0000               | (7.362)              | 0            | 0           | 0             |
| 2011/04/19 | R157 2012/02/02  | 8.45   | Call | Bond Future | 2,146.0000                     | 2,286.0000               | 6.524                | 0            | 0           | 0             |
| 2011/04/19 | R157 2012/02/02  | 8.45   | Put  | Bond Future | 1,532.0000                     | 1,423.0000               | (7.115)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  |        |      | Bond Future | 8.7630                         | 8.7180                   | (0.514)              | 0.0000       | 0.0000      | 29,349        |
| 2011/04/19 | R186 2011/05/05  | 8.75   | Call | Bond Future | 976.0000                       | 1,163.0000               | 19.160               | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  | 8.75   | Put  | Bond Future | 1,097.0000                     | 864.0000                 | (21.240)             | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  | 8.80   | Call | Bond Future | 1,217.0000                     | 1,435.0000               | 17.913               | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  | 8.80   | Put  | Bond Future | 873.0000                       | 671.0000                 | (23.139)             | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  | 8.70   | Call | Bond Future | 767.0000                       | 924.0000                 | 20.469               | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  | 8.70   | Put  | Bond Future | 1,356.0000                     | 1,093.0000               | (19.395)             | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  | 8.00   | Put  | Bond Future | 7,445.0000                     | 7,025.0000               | (5.641)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/05/05  | 8.00   | Call | Bond Future | 2.0000                         | 2.0000                   | 0.000                | 0            | 0           | 5,500         |

| Deal Date  | Contract Details | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2011/04/19 | R186 2011/08/04  |        |      | Bond Future | 8.8550                         | 8.8080                   | (0.531)              | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.25   | Call | Bond Future | 834.0000                       | 922.0000                 | 10.552               | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.25   | Put  | Bond Future | 6,562.0000                     | 6,220.0000               | (5.212)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.30   | Call | Bond Future | 940.0000                       | 1,037.0000               | 10.319               | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.30   | Put  | Bond Future | 6,179.0000                     | 5,846.0000               | (5.389)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.20   | Call | Bond Future | 739.0000                       | 818.0000                 | 10.690               | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.20   | Put  | Bond Future | 6,959.0000                     | 6,608.0000               | (5.044)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.35   | Put  | Bond Future | 5,809.0000                     | 5,484.0000               | (5.595)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.35   | Call | Bond Future | 1,056.0000                     | 1,162.0000               | 10.038               | 0            | 0           | 600           |
| 2011/04/19 | R186 2011/08/04  | 8.70   | Put  | Bond Future | 3,584.0000                     | 3,331.0000               | (7.059)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.70   | Call | Bond Future | 2,155.0000                     | 2,333.0000               | 8.260                | 0            | 0           | 200           |
| 2011/04/19 | R186 2011/08/04  | 8.95   | Call | Bond Future | 3,270.0000                     | 3,504.0000               | 7.156                | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 8.95   | Put  | Bond Future | 2,407.0000                     | 2,211.0000               | (8.143)              | 0            | 0           | 200           |
| 2011/04/19 | R186 2011/08/04  | 9.70   | Call | Bond Future | 7,915.0000                     | 8,279.0000               | 4.599                | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/08/04  | 9.70   | Put  | Bond Future | 566.0000                       | 500.0000                 | (11.661)             | 0            | 0           | 600           |
| 2011/04/19 | R186 2011/11/03  |        |      | Bond Future | 8.9490                         | 8.9000                   | (0.548)              | 0.0000       | 0.0000      | 13,291        |
| 2011/04/19 | R186 2011/11/03  | 9.00   | Call | Bond Future | 4,209.0000                     | 4,439.0000               | 5.464                | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/11/03  | 9.00   | Put  | Bond Future | 3,754.0000                     | 3,544.0000               | (5.594)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/11/03  | 9.05   | Call | Bond Future | 4,446.0000                     | 4,683.0000               | 5.331                | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/11/03  | 9.05   | Put  | Bond Future | 3,547.0000                     | 3,344.0000               | (5.723)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/11/03  | 8.95   | Call | Bond Future | 3,979.0000                     | 4,200.0000               | 5.554                | 0            | 0           | 0             |
| 2011/04/19 | R186 2011/11/03  | 8.95   | Put  | Bond Future | 3,970.0000                     | 3,751.0000               | (5.516)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2012/02/02  |        |      | Bond Future | 9.0460                         | 8.9960                   | (0.553)              | 0.0000       | 0.0000      | 2,500         |
| 2011/04/19 | R186 2012/02/02  | 9.00   | Call | Bond Future | 4,766.0000                     | 4,985.0000               | 4.595                | 0            | 0           | 0             |
| 2011/04/19 | R186 2012/02/02  | 9.00   | Put  | Bond Future | 5,171.0000                     | 4,950.0000               | (4.274)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2012/02/02  | 9.05   | Call | Bond Future | 4,988.0000                     | 5,212.0000               | 4.491                | 0            | 0           | 0             |
| 2011/04/19 | R186 2012/02/02  | 9.05   | Put  | Bond Future | 4,953.0000                     | 4,737.0000               | (4.361)              | 0            | 0           | 0             |
| 2011/04/19 | R186 2012/02/02  | 8.95   | Call | Bond Future | 4,550.0000                     | 4,762.0000               | 4.659                | 0            | 0           | 0             |
| 2011/04/19 | R186 2012/02/02  | 8.95   | Put  | Bond Future | 5,397.0000                     | 5,169.0000               | (4.225)              | 0            | 0           | 0             |
| 2011/04/19 | R189 2011/05/05  |        |      | Bond Future | 208.7687                       | 208.7140                 | (0.026)              | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R189 2011/05/05  | 207.30 | Call | Bond Future | 1,469.0000                     | 1,414.0000               | (3.744)              | 0            | 0           | 0             |
| 2011/04/19 | R189 2011/05/05  | 207.30 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2011/04/19 | R189 2011/05/05  | 207.35 | Call | Bond Future | 1,419.0000                     | 1,364.0000               | (3.876)              | 0            | 0           | 0             |
| 2011/04/19 | R189 2011/05/05  | 207.35 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | R189 2011/05/05  | 207.25 | Call | Bond Future | 1,519.0000                  | 1,464.0000            | (3.621)           | 0            | 0           | 0             |
| 2011/04/19 | R189 2011/05/05  | 207.25 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R197 2011/05/05  |        |      | Bond Future | 232.5795                    | 232.6453              | 0.028             | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R197 2011/05/05  | 232.00 | Call | Bond Future | 580.0000                    | 645.0000              | 11.207            | 0            | 0           | 0             |
| 2011/04/19 | R197 2011/05/05  | 232.00 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R197 2011/05/05  | 232.05 | Call | Bond Future | 530.0000                    | 595.0000              | 12.264            | 0            | 0           | 0             |
| 2011/04/19 | R197 2011/05/05  | 232.05 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R197 2011/05/05  | 231.95 | Call | Bond Future | 630.0000                    | 695.0000              | 10.317            | 0            | 0           | 0             |
| 2011/04/19 | R197 2011/05/05  | 231.95 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/05/05  |        |      | Bond Future | 7.3530                      | 7.2960                | (0.775)           | 0.0000       | 0.0000      | 484           |
| 2011/04/19 | R201 2011/05/05  | 7.75   | Call | Bond Future | 1,275.0000                  | 1,452.0000            | 13.882            | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/05/05  | 7.75   | Put  | Bond Future | 10.0000                     | 4.0000                | (60.000)          | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/05/05  | 7.80   | Call | Bond Future | 1,429.0000                  | 1,608.0000            | 12.526            | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/05/05  | 7.80   | Put  | Bond Future | 6.0000                      | 2.0000                | (66.667)          | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/05/05  | 7.70   | Call | Bond Future | 1,124.0000                  | 1,298.0000            | 15.480            | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/05/05  | 7.70   | Put  | Bond Future | 17.0000                     | 8.0000                | (52.941)          | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/08/04  |        |      | Bond Future | 7.4880                      | 7.4260                | (0.828)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R201 2011/08/04  | 7.25   | Call | Bond Future | 468.0000                    | 535.0000              | 14.316            | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/08/04  | 7.25   | Put  | Bond Future | 1,184.0000                  | 1,065.0000            | (10.051)          | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/08/04  | 7.30   | Call | Bond Future | 526.0000                    | 598.0000              | 13.688            | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/08/04  | 7.30   | Put  | Bond Future | 1,091.0000                  | 977.0000              | (10.449)          | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/08/04  | 7.20   | Call | Bond Future | 415.0000                    | 477.0000              | 14.940            | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/08/04  | 7.20   | Put  | Bond Future | 1,282.0000                  | 1,158.0000            | (9.672)           | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/11/03  |        |      | Bond Future | 7.6390                      | 7.5710                | (0.890)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R201 2011/11/03  | 8.00   | Call | Bond Future | 1,683.0000                  | 1,805.0000            | 7.249             | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/11/03  | 8.00   | Put  | Bond Future | 685.0000                    | 618.0000              | (9.781)           | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/11/03  | 8.05   | Call | Bond Future | 1,775.0000                  | 1,900.0000            | 7.042             | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/11/03  | 8.05   | Put  | Bond Future | 640.0000                    | 575.0000              | (10.156)          | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/11/03  | 7.95   | Call | Bond Future | 1,593.0000                  | 1,711.0000            | 7.407             | 0            | 0           | 0             |
| 2011/04/19 | R201 2011/11/03  | 7.95   | Put  | Bond Future | 733.0000                    | 661.0000              | (9.823)           | 0            | 0           | 0             |
| 2011/04/19 | R201 2012/02/02  |        |      | Bond Future | 7.8140                      | 7.7390                | (0.960)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R201 2012/02/02  | 8.25   | Call | Bond Future | 1,937.0000                  | 2,060.0000            | 6.350             | 0            | 0           | 0             |
| 2011/04/19 | R201 2012/02/02  | 8.25   | Put  | Bond Future | 826.0000                    | 756.0000              | (8.475)           | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | R201 2012/02/02  | 8.30   | Call | Bond Future | 2,022.0000                  | 2,147.0000            | 6.182             | 0            | 0           | 0             |
| 2011/04/19 | R201 2012/02/02  | 8.30   | Put  | Bond Future | 785.0000                    | 717.0000              | (8.662)           | 0            | 0           | 0             |
| 2011/04/19 | R201 2012/02/02  | 8.20   | Call | Bond Future | 1,853.0000                  | 1,974.0000            | 6.530             | 0            | 0           | 0             |
| 2011/04/19 | R201 2012/02/02  | 8.20   | Put  | Bond Future | 869.0000                    | 797.0000              | (8.285)           | 0            | 0           | 0             |
| 2011/04/19 | R202 2011/05/05  |        |      | Bond Future | 0.3540                      | 0.3710                | 4.802             | 0.0000       | 0.0000      | 10,539        |
| 2011/04/19 | R202 2011/05/05  | 2.05   | Call | Bond Future | 41,921.0000                 | 41,423.0000           | (1.188)           | 0            | 0           | 0             |
| 2011/04/19 | R202 2011/05/05  | 2.05   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R202 2011/05/05  | 2.10   | Call | Bond Future | 42,949.0000                 | 42,451.0000           | (1.160)           | 0            | 0           | 0             |
| 2011/04/19 | R202 2011/05/05  | 2.10   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R202 2011/05/05  | 2.00   | Call | Bond Future | 40,882.0000                 | 40,385.0000           | (1.216)           | 0            | 0           | 0             |
| 2011/04/19 | R202 2011/05/05  | 2.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/05/05  |        |      | Bond Future | 8.2830                      | 8.2270                | (0.676)           | 0.0000       | 0.0000      | 516           |
| 2011/04/19 | R203 2011/05/05  | 8.25   | Call | Bond Future | 417.0000                    | 537.0000              | 28.777            | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/05/05  | 8.25   | Put  | Bond Future | 577.0000                    | 425.0000              | (26.343)          | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/05/05  | 8.30   | Call | Bond Future | 536.0000                    | 678.0000              | 26.493            | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/05/05  | 8.30   | Put  | Bond Future | 453.0000                    | 323.0000              | (28.698)          | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/05/05  | 8.20   | Call | Bond Future | 316.0000                    | 415.0000              | 31.329            | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/05/05  | 8.20   | Put  | Bond Future | 720.0000                    | 547.0000              | (24.028)          | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/08/04  |        |      | Bond Future | 8.4120                      | 8.3520                | (0.713)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R203 2011/08/04  | 8.00   | Call | Bond Future | 587.0000                    | 666.0000              | 13.458            | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/08/04  | 8.00   | Put  | Bond Future | 2,536.0000                  | 2,334.0000            | (7.965)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/08/04  | 8.05   | Call | Bond Future | 658.0000                    | 744.0000              | 13.070            | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/08/04  | 8.05   | Put  | Bond Future | 2,368.0000                  | 2,173.0000            | (8.235)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/08/04  | 7.95   | Call | Bond Future | 521.0000                    | 593.0000              | 13.820            | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/08/04  | 7.95   | Put  | Bond Future | 2,710.0000                  | 2,501.0000            | (7.712)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/11/03  |        |      | Bond Future | 8.5510                      | 8.4870                | (0.748)           | 0.0000       | 0.0000      | 1,633         |
| 2011/04/19 | R203 2011/11/03  | 8.50   | Call | Bond Future | 1,769.0000                  | 1,909.0000            | 7.914             | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/11/03  | 8.50   | Put  | Bond Future | 1,999.0000                  | 1,850.0000            | (7.454)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/11/03  | 8.55   | Call | Bond Future | 1,883.0000                  | 2,029.0000            | 7.754             | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/11/03  | 8.55   | Put  | Bond Future | 1,887.0000                  | 1,745.0000            | (7.525)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/11/03  | 8.45   | Call | Bond Future | 1,658.0000                  | 1,793.0000            | 8.142             | 0            | 0           | 0             |
| 2011/04/19 | R203 2011/11/03  | 8.45   | Put  | Bond Future | 2,113.0000                  | 1,960.0000            | (7.241)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2012/02/02  |        |      | Bond Future | 8.7050                      | 8.6370                | (0.781)           | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | R203 2012/02/02  | 8.75   | Call | Bond Future | 2,483.0000                  | 2,636.0000            | 6.162             | 0            | 0           | 0             |
| 2011/04/19 | R203 2012/02/02  | 8.75   | Put  | Bond Future | 2,289.0000                  | 2,149.0000            | (6.116)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2012/02/02  | 8.80   | Call | Bond Future | 2,601.0000                  | 2,758.0000            | 6.036             | 0            | 0           | 0             |
| 2011/04/19 | R203 2012/02/02  | 8.80   | Put  | Bond Future | 2,193.0000                  | 2,056.0000            | (6.247)           | 0            | 0           | 0             |
| 2011/04/19 | R203 2012/02/02  | 8.70   | Call | Bond Future | 2,369.0000                  | 2,517.0000            | 6.247             | 0            | 0           | 0             |
| 2011/04/19 | R203 2012/02/02  | 8.70   | Put  | Bond Future | 2,391.0000                  | 2,245.0000            | (6.106)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/05/05  |        |      | Bond Future | 8.4130                      | 8.3660                | (0.559)           | 0.0000       | 0.0000      | 100           |
| 2011/04/19 | R204 2011/05/05  | 8.50   | Call | Bond Future | 844.0000                    | 1,000.0000            | 18.483            | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/05/05  | 8.50   | Put  | Bond Future | 370.0000                    | 269.0000              | (27.297)          | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/05/05  | 8.55   | Call | Bond Future | 1,024.0000                  | 1,198.0000            | 16.992            | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/05/05  | 8.55   | Put  | Bond Future | 279.0000                    | 196.0000              | (29.749)          | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/05/05  | 8.45   | Call | Bond Future | 682.0000                    | 818.0000              | 19.941            | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/05/05  | 8.45   | Put  | Bond Future | 480.0000                    | 359.0000              | (25.208)          | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/08/04  |        |      | Bond Future | 8.5330                      | 8.4840                | (0.574)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R204 2011/08/04  | 8.00   | Call | Bond Future | 527.0000                    | 585.0000              | 11.006            | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/08/04  | 8.00   | Put  | Bond Future | 3,398.0000                  | 3,197.0000            | (5.915)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/08/04  | 8.05   | Call | Bond Future | 594.0000                    | 658.0000              | 10.774            | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/08/04  | 8.05   | Put  | Bond Future | 3,191.0000                  | 2,996.0000            | (6.111)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/08/04  | 7.95   | Call | Bond Future | 465.0000                    | 519.0000              | 11.613            | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/08/04  | 7.95   | Put  | Bond Future | 3,611.0000                  | 3,405.0000            | (5.705)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/11/03  |        |      | Bond Future | 8.6570                      | 8.6060                | (0.589)           | 0.0000       | 0.0000      | 2,034         |
| 2011/04/19 | R204 2011/11/03  | 8.75   | Call | Bond Future | 2,480.0000                  | 2,619.0000            | 5.605             | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/11/03  | 8.75   | Put  | Bond Future | 2,005.0000                  | 1,883.0000            | (6.085)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/11/03  | 8.80   | Call | Bond Future | 2,622.0000                  | 2,766.0000            | 5.492             | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/11/03  | 8.80   | Put  | Bond Future | 1,893.0000                  | 1,776.0000            | (6.181)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/11/03  | 8.70   | Call | Bond Future | 2,342.0000                  | 2,477.0000            | 5.764             | 0            | 0           | 0             |
| 2011/04/19 | R204 2011/11/03  | 8.70   | Put  | Bond Future | 2,122.0000                  | 1,996.0000            | (5.938)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2012/02/02  |        |      | Bond Future | 8.7910                      | 8.7370                | (0.614)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R204 2012/02/02  | 9.00   | Call | Bond Future | 3,374.0000                  | 3,524.0000            | 4.446             | 0            | 0           | 0             |
| 2011/04/19 | R204 2012/02/02  | 9.00   | Put  | Bond Future | 2,347.0000                  | 2,229.0000            | (5.028)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2012/02/02  | 9.05   | Call | Bond Future | 3,517.0000                  | 3,671.0000            | 4.379             | 0            | 0           | 0             |
| 2011/04/19 | R204 2012/02/02  | 9.05   | Put  | Bond Future | 2,246.0000                  | 2,132.0000            | (5.076)           | 0            | 0           | 0             |
| 2011/04/19 | R204 2012/02/02  | 8.95   | Call | Bond Future | 3,234.0000                  | 3,381.0000            | 4.545             | 0            | 0           | 0             |
| 2011/04/19 | R204 2012/02/02  | 8.95   | Put  | Bond Future | 2,451.0000                  | 2,331.0000            | (4.896)           | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | R206 2011/05/05  |        |      | Bond Future | 7.0230                      | 6.9660                | (0.812)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R206 2011/05/05  | 7.50   | Call | Bond Future | 1,151.0000                  | 1,288.0000            | 11.903            | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/05/05  | 7.50   | Put  | Bond Future | 2.0000                      | 1.0000                | (50.000)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/05/05  | 7.55   | Call | Bond Future | 1,270.0000                  | 1,407.0000            | 10.787            | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/05/05  | 7.55   | Put  | Bond Future | 2.0000                      | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/05/05  | 7.45   | Call | Bond Future | 1,034.0000                  | 1,169.0000            | 13.056            | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/05/05  | 7.45   | Put  | Bond Future | 5.0000                      | 1.0000                | (80.000)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/08/04  |        |      | Bond Future | 7.1670                      | 7.1020                | (0.907)           | 0.0000       | 0.0000      | 2,805         |
| 2011/04/19 | R206 2011/08/04  | 7.00   | Call | Bond Future | 366.0000                    | 423.0000              | 15.574            | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/08/04  | 7.00   | Put  | Bond Future | 735.0000                    | 649.0000              | (11.701)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/08/04  | 7.05   | Call | Bond Future | 415.0000                    | 477.0000              | 14.940            | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/08/04  | 7.05   | Put  | Bond Future | 673.0000                    | 592.0000              | (12.036)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/08/04  | 6.95   | Call | Bond Future | 324.0000                    | 376.0000              | 16.049            | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/08/04  | 6.95   | Put  | Bond Future | 804.0000                    | 712.0000              | (11.443)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/11/03  |        |      | Bond Future | 7.3260                      | 7.2530                | (0.996)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R206 2011/11/03  | 7.75   | Call | Bond Future | 1,259.0000                  | 1,357.0000            | 7.784             | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/11/03  | 7.75   | Put  | Bond Future | 419.0000                    | 371.0000              | (11.456)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/11/03  | 7.80   | Call | Bond Future | 1,328.0000                  | 1,428.0000            | 7.530             | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/11/03  | 7.80   | Put  | Bond Future | 389.0000                    | 344.0000              | (11.568)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/11/03  | 7.70   | Call | Bond Future | 1,192.0000                  | 1,287.0000            | 7.970             | 0            | 0           | 0             |
| 2011/04/19 | R206 2011/11/03  | 7.70   | Put  | Bond Future | 450.0000                    | 400.0000              | (11.111)          | 0            | 0           | 0             |
| 2011/04/19 | R206 2012/02/02  |        |      | Bond Future | 7.5270                      | 7.4440                | (1.103)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R206 2012/02/02  | 8.00   | Call | Bond Future | 1,384.0000                  | 1,479.0000            | 6.864             | 0            | 0           | 0             |
| 2011/04/19 | R206 2012/02/02  | 8.00   | Put  | Bond Future | 550.0000                    | 498.0000              | (9.455)           | 0            | 0           | 0             |
| 2011/04/19 | R206 2012/02/02  | 8.05   | Call | Bond Future | 1,444.0000                  | 1,541.0000            | 6.717             | 0            | 0           | 0             |
| 2011/04/19 | R206 2012/02/02  | 8.05   | Put  | Bond Future | 523.0000                    | 473.0000              | (9.560)           | 0            | 0           | 0             |
| 2011/04/19 | R206 2012/02/02  | 7.95   | Call | Bond Future | 1,325.0000                  | 1,419.0000            | 7.094             | 0            | 0           | 0             |
| 2011/04/19 | R206 2012/02/02  | 7.95   | Put  | Bond Future | 579.0000                    | 526.0000              | (9.154)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/05/05  |        |      | Bond Future | 8.5110                      | 8.4700                | (0.482)           | 0.0000       | 0.0000      | 6,260         |
| 2011/04/19 | R207 2011/05/05  | 8.50   | Call | Bond Future | 573.0000                    | 677.0000              | 18.150            | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/05/05  | 8.50   | Put  | Bond Future | 636.0000                    | 504.0000              | (20.755)          | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/05/05  | 8.55   | Call | Bond Future | 723.0000                    | 846.0000              | 17.012            | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/05/05  | 8.55   | Put  | Bond Future | 499.0000                    | 386.0000              | (22.645)          | 0            | 0           | 0             |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | R207 2011/05/05  | 8.45   | Call | Bond Future | 443.0000                    | 530.0000              | 19.639            | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/05/05  | 8.45   | Put  | Bond Future | 795.0000                    | 646.0000              | (18.742)          | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/08/04  |        |      | Bond Future | 8.6240                      | 8.5810                | (0.499)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R207 2011/08/04  | 8.25   | Call | Bond Future | 810.0000                    | 881.0000              | 8.765             | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/08/04  | 8.25   | Put  | Bond Future | 2,934.0000                  | 2,764.0000            | (5.794)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/08/04  | 8.30   | Call | Bond Future | 902.0000                    | 979.0000              | 8.537             | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/08/04  | 8.30   | Put  | Bond Future | 2,738.0000                  | 2,574.0000            | (5.990)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/08/04  | 8.20   | Call | Bond Future | 725.0000                    | 791.0000              | 9.103             | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/08/04  | 8.20   | Put  | Bond Future | 3,137.0000                  | 2,962.0000            | (5.579)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/11/03  |        |      | Bond Future | 8.7370                      | 8.6920                | (0.515)           | 0.0000       | 0.0000      | 600           |
| 2011/04/19 | R207 2011/11/03  | 8.75   | Call | Bond Future | 2,415.0000                  | 2,538.0000            | 5.093             | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/11/03  | 8.75   | Put  | Bond Future | 2,344.0000                  | 2,222.0000            | (5.205)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/11/03  | 8.80   | Call | Bond Future | 2,558.0000                  | 2,685.0000            | 4.965             | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/11/03  | 8.80   | Put  | Bond Future | 2,216.0000                  | 2,097.0000            | (5.370)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/11/03  | 8.70   | Call | Bond Future | 2,276.0000                  | 2,395.0000            | 5.228             | 0            | 0           | 0             |
| 2011/04/19 | R207 2011/11/03  | 8.70   | Put  | Bond Future | 2,478.0000                  | 2,351.0000            | (5.125)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2012/02/02  |        |      | Bond Future | 8.8580                      | 8.8110                | (0.531)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R207 2012/02/02  | 9.00   | Call | Bond Future | 3,382.0000                  | 3,517.0000            | 3.992             | 0            | 0           | 0             |
| 2011/04/19 | R207 2012/02/02  | 9.00   | Put  | Bond Future | 2,635.0000                  | 2,521.0000            | (4.326)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2012/02/02  | 9.05   | Call | Bond Future | 3,531.0000                  | 3,669.0000            | 3.908             | 0            | 0           | 0             |
| 2011/04/19 | R207 2012/02/02  | 9.05   | Put  | Bond Future | 2,522.0000                  | 2,411.0000            | (4.401)           | 0            | 0           | 0             |
| 2011/04/19 | R207 2012/02/02  | 8.95   | Call | Bond Future | 3,229.0000                  | 3,360.0000            | 4.057             | 0            | 0           | 0             |
| 2011/04/19 | R207 2012/02/02  | 8.95   | Put  | Bond Future | 2,744.0000                  | 2,626.0000            | (4.300)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/05/05  |        |      | Bond Future | 8.5740                      | 8.5240                | (0.583)           | 0.0000       | 0.0000      | 190           |
| 2011/04/19 | R208 2011/05/05  | 8.50   | Call | Bond Future | 441.0000                    | 553.0000              | 25.397            | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/05/05  | 8.50   | Put  | Bond Future | 891.0000                    | 699.0000              | (21.549)          | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/05/05  | 8.55   | Call | Bond Future | 572.0000                    | 706.0000              | 23.427            | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/05/05  | 8.55   | Put  | Bond Future | 718.0000                    | 548.0000              | (23.677)          | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/05/05  | 8.45   | Call | Bond Future | 332.0000                    | 422.0000              | 27.108            | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/05/05  | 8.45   | Put  | Bond Future | 1,088.0000                  | 874.0000              | (19.669)          | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/08/04  |        |      | Bond Future | 8.6750                      | 8.6230                | (0.599)           | 0.0000       | 0.0000      | 120           |
| 2011/04/19 | R208 2011/08/04  | 8.25   | Call | Bond Future | 763.0000                    | 849.0000              | 11.271            | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/08/04  | 8.25   | Put  | Bond Future | 3,326.0000                  | 3,103.0000            | (6.705)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/08/04  | 8.30   | Call | Bond Future | 853.0000                    | 946.0000              | 10.903            | 0            | 0           | 0             |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | R208 2011/08/04  | 8.30   | Put  | Bond Future | 3,109.0000                  | 2,894.0000            | (6.915)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/08/04  | 8.20   | Call | Bond Future | 680.0000                    | 759.0000              | 11.618            | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/08/04  | 8.20   | Put  | Bond Future | 3,550.0000                  | 3,321.0000            | (6.451)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/11/03  |        |      | Bond Future | 8.7800                      | 8.7260                | (0.615)           | 0.0000       | 0.0000      | 5,899         |
| 2011/04/19 | R208 2011/11/03  | 8.75   | Call | Bond Future | 2,399.0000                  | 2,553.0000            | 6.419             | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/11/03  | 8.75   | Put  | Bond Future | 2,573.0000                  | 2,414.0000            | (6.180)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/11/03  | 8.80   | Call | Bond Future | 2,547.0000                  | 2,707.0000            | 6.282             | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/11/03  | 8.80   | Put  | Bond Future | 2,432.0000                  | 2,279.0000            | (6.291)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/11/03  | 8.70   | Call | Bond Future | 2,256.0000                  | 2,404.0000            | 6.560             | 0            | 0           | 0             |
| 2011/04/19 | R208 2011/11/03  | 8.70   | Put  | Bond Future | 2,720.0000                  | 2,555.0000            | (6.066)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2012/02/02  |        |      | Bond Future | 8.8900                      | 8.8340                | (0.630)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R208 2012/02/02  | 9.00   | Call | Bond Future | 3,503.0000                  | 3,673.0000            | 4.853             | 0            | 0           | 0             |
| 2011/04/19 | R208 2012/02/02  | 9.00   | Put  | Bond Future | 2,886.0000                  | 2,739.0000            | (5.094)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2012/02/02  | 9.05   | Call | Bond Future | 3,658.0000                  | 3,833.0000            | 4.784             | 0            | 0           | 0             |
| 2011/04/19 | R208 2012/02/02  | 9.05   | Put  | Bond Future | 2,762.0000                  | 2,620.0000            | (5.141)           | 0            | 0           | 0             |
| 2011/04/19 | R208 2012/02/02  | 8.95   | Call | Bond Future | 3,350.0000                  | 3,516.0000            | 4.955             | 0            | 0           | 0             |
| 2011/04/19 | R208 2012/02/02  | 8.95   | Put  | Bond Future | 3,013.0000                  | 2,862.0000            | (5.012)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/05/05  |        |      | Bond Future | 8.8480                      | 8.8450                | (0.034)           | 0.0000       | 0.0000      | 21,100        |
| 2011/04/19 | R209 2011/05/05  | 8.50   | Call | Bond Future | 97.0000                     | 89.0000               | (8.247)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/05/05  | 8.50   | Put  | Bond Future | 2,920.0000                  | 2,888.0000            | (1.096)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/05/05  | 8.55   | Call | Bond Future | 144.0000                    | 134.0000              | (6.944)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/05/05  | 8.55   | Put  | Bond Future | 2,551.0000                  | 2,517.0000            | (1.333)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/05/05  | 8.45   | Call | Bond Future | 64.0000                     | 57.0000               | (10.938)          | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/05/05  | 8.45   | Put  | Bond Future | 3,307.0000                  | 3,276.0000            | (0.937)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  |        |      | Bond Future | 8.9200                      | 8.9160                | (0.045)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R209 2011/08/04  | 8.50   | Call | Bond Future | 1,073.0000                  | 1,073.0000            | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  | 8.50   | Put  | Bond Future | 4,454.0000                  | 4,423.0000            | (0.696)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  | 8.55   | Call | Bond Future | 1,195.0000                  | 1,195.0000            | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  | 8.55   | Put  | Bond Future | 4,161.0000                  | 4,129.0000            | (0.769)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  | 8.45   | Call | Bond Future | 960.0000                    | 960.0000              | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  | 8.45   | Put  | Bond Future | 4,760.0000                  | 4,729.0000            | (0.651)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  | 10.10  | Call | Bond Future | 8,549.0000                  | 8,573.0000            | 0.281             | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/08/04  | 10.10  | Put  | Bond Future | 239.0000                    | 232.0000              | (2.929)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/11/03  |        |      | Bond Future | 8.9920                      | 8.9880                | (0.044)           | 0.0000       | 0.0000      | 1,118         |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2011/04/19 | R209 2011/11/03  | 8.75   | Call | Bond Future | 2,508.0000                  | 2,513.0000            | 0.199             | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/11/03  | 8.75   | Put  | Bond Future | 4,400.0000                  | 4,374.0000            | (0.591)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/11/03  | 8.80   | Call | Bond Future | 2,676.0000                  | 2,681.0000            | 0.187             | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/11/03  | 8.80   | Put  | Bond Future | 4,171.0000                  | 4,145.0000            | (0.623)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/11/03  | 8.70   | Call | Bond Future | 2,350.0000                  | 2,354.0000            | 0.170             | 0            | 0           | 0             |
| 2011/04/19 | R209 2011/11/03  | 8.70   | Put  | Bond Future | 4,643.0000                  | 4,616.0000            | (0.582)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2012/02/02  |        |      | Bond Future | 9.0660                      | 9.0620                | (0.044)           | 0.0000       | 0.0000      | 0             |
| 2011/04/19 | R209 2012/02/02  | 9.00   | Call | Bond Future | 4,027.0000                  | 4,035.0000            | 0.199             | 0            | 0           | 0             |
| 2011/04/19 | R209 2012/02/02  | 9.00   | Put  | Bond Future | 4,528.0000                  | 4,506.0000            | (0.486)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2012/02/02  | 9.05   | Call | Bond Future | 4,214.0000                  | 4,222.0000            | 0.190             | 0            | 0           | 0             |
| 2011/04/19 | R209 2012/02/02  | 9.05   | Put  | Bond Future | 4,335.0000                  | 4,313.0000            | (0.507)           | 0            | 0           | 0             |
| 2011/04/19 | R209 2012/02/02  | 8.95   | Call | Bond Future | 3,844.0000                  | 3,852.0000            | 0.208             | 0            | 0           | 0             |
| 2011/04/19 | R209 2012/02/02  | 8.95   | Put  | Bond Future | 4,729.0000                  | 4,707.0000            | (0.465)           | 0            | 0           | 0             |
| 2011/04/19 | R210 2011/05/05  |        |      | Bond Future | 125.6350                    | 125.6721              | 0.029             | 0.0000       | 0.0000      | 278           |
| 2011/04/19 | R210 2011/05/05  | 126.00 | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R210 2011/05/05  | 126.00 | Put  | Bond Future | 365.0000                    | 328.0000              | (10.137)          | 0            | 0           | 0             |
| 2011/04/19 | R210 2011/05/05  | 126.05 | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R210 2011/05/05  | 126.05 | Put  | Bond Future | 415.0000                    | 378.0000              | (8.916)           | 0            | 0           | 0             |
| 2011/04/19 | R210 2011/05/05  | 125.95 | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R210 2011/05/05  | 125.95 | Put  | Bond Future | 315.0000                    | 278.0000              | (11.746)          | 0            | 0           | 0             |
| 2011/04/19 | R211 2011/05/05  |        |      | Bond Future | 1.6100                      | 1.6050                | (0.311)           | 0.0000       | 0.0000      | 539           |
| 2011/04/19 | R211 2011/05/05  | 2.14   | Call | Bond Future | 2,920.0000                  | 2,948.0000            | 0.959             | 0            | 0           | 0             |
| 2011/04/19 | R211 2011/05/05  | 2.14   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R211 2011/05/05  | 2.19   | Call | Bond Future | 3,191.0000                  | 3,219.0000            | 0.877             | 0            | 0           | 0             |
| 2011/04/19 | R211 2011/05/05  | 2.19   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R211 2011/05/05  | 2.09   | Call | Bond Future | 2,648.0000                  | 2,676.0000            | 1.057             | 0            | 0           | 0             |
| 2011/04/19 | R211 2011/05/05  | 2.09   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R212 2011/05/05  |        |      | Bond Future | 2.4340                      | 2.4110                | (0.945)           | 0.0000       | 0.0000      | 2,532         |
| 2011/04/19 | R212 2011/05/05  | 2.25   | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R212 2011/05/05  | 2.25   | Put  | Bond Future | 1,774.0000                  | 1,554.0000            | (12.401)          | 0            | 0           | 0             |
| 2011/04/19 | R212 2011/05/05  | 2.30   | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2011/04/19 | R212 2011/05/05  | 2.30   | Put  | Bond Future | 1,289.0000                  | 1,069.0000            | (17.067)          | 0            | 0           | 0             |
| 2011/04/19 | R212 2011/05/05  | 2.20   | Call | 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    |
|--------------|------------------|--------|------|--------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2011/04/19   | R212 2011/05/05  | 2.20   | Put  | Bond Future  | 2,262.0000                  | 2,043.0000            | (9.682)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/05/05  |        |      | Bond Future  | 8.9100                      | 8.8860                | (0.269)           | 0.0000       | 0.0000      | 0                |
| 2011/04/19   | R213 2011/05/05  | 8.00   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/05/05  | 8.00   | Put  | Bond Future  | 7,769.0000                  | 7,577.0000            | (2.471)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/05/05  | 8.05   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/05/05  | 8.05   | Put  | Bond Future  | 7,314.0000                  | 7,122.0000            | (2.625)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/05/05  | 7.95   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/05/05  | 7.95   | Put  | Bond Future  | 8,227.0000                  | 8,035.0000            | (2.334)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/08/04  |        |      | Bond Future  | 8.9900                      | 8.9650                | (0.278)           | 0.0000       | 0.0000      | 0                |
| 2011/04/19   | R213 2011/08/04  | 8.00   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/08/04  | 8.00   | Put  | Bond Future  | 8,368.0000                  | 8,171.0000            | (2.354)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/08/04  | 8.05   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/08/04  | 8.05   | Put  | Bond Future  | 7,915.0000                  | 7,718.0000            | (2.489)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/08/04  | 7.95   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/08/04  | 7.95   | Put  | Bond Future  | 8,824.0000                  | 8,627.0000            | (2.233)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/11/03  |        |      | Bond Future  | 9.0720                      | 9.0460                | (0.287)           | 0.0000       | 0.0000      | 0                |
| 2011/04/19   | R213 2011/11/03  | 8.75   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/11/03  | 8.75   | Put  | Bond Future  | 2,549.0000                  | 2,348.0000            | (7.885)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/11/03  | 8.80   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/11/03  | 8.80   | Put  | Bond Future  | 2,146.0000                  | 1,944.0000            | (9.413)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/11/03  | 8.70   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2011/11/03  | 8.70   | Put  | Bond Future  | 2,956.0000                  | 2,755.0000            | (6.800)           | 0            | 0           | 0                |
| 2011/04/19   | R213 2012/02/02  |        |      | Bond Future  | 9.1590                      | 9.1320                | (0.295)           | 0.0000       | 0.0000      | 0                |
| 2011/04/19   | R213 2012/02/02  | 9.00   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2012/02/02  | 9.00   | Put  | Bond Future  | 1,224.0000                  | 1,018.0000            | (16.830)          | 0            | 0           | 0                |
| 2011/04/19   | R213 2012/02/02  | 9.05   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2012/02/02  | 9.05   | Put  | Bond Future  | 836.0000                    | 630.0000              | (24.641)          | 0            | 0           | 0                |
| 2011/04/19   | R213 2012/02/02  | 8.95   | Call | Bond Future  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0                |
| 2011/04/19   | R213 2012/02/02  | 8.95   | Put  | Bond Future  | 1,615.0000                  | 1,409.0000            | (12.755)          | 0            | 0           | 0                |
| 2011/04/19   | TRT1 2011/05/05  |        |      | Index Future | 341.5210                    | 342.2890              | 0.225             | 0.0000       | 0.0000      | 100              |
| 2011/04/19   | TRT1 2011/08/04  |        |      | Index Future | 346.2420                    | 347.0220              | 0.225             | 0.0000       | 0.0000      | 0                |
| <b>Total</b> |                  |        |      |              |                             |                       |                   |              |             | <b>201060.00</b> |