



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 26/01/2012

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | 0106 2014/12/22  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0357 2017/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0403 2018/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0457 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0703 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0757 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0804 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0807 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0857 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0904 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0908 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0957 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 0986 2036/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 1386 2031/02/28  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 1409 2041/02/28  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2012/01/26 | 5701 2015/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 5706 2015/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 8607 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 8608 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | 8657 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | AL7T 2012/02/02  |        |     | Index Future       | 414.9910                    | 419.5570              | 1.100             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | AL7T 2012/05/03  |        |     | Index Future       | 420.8300                    | 425.4560              | 1.099             | 0.0000       | 0.0000      | 16            |
| 2012/01/26 | AL7T 2012/08/02  |        |     | Index Future       | 427.2340                    | 431.9270              | 1.098             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | ALBI 2012/02/02  |        |     | Index Future       | 377.8880                    | 381.4310              | 0.938             | 0.0000       | 0.0000      | 236           |
| 2012/01/26 | ALBI 2012/05/03  |        |     | Index Future       | 383.2060                    | 386.7940              | 0.936             | 0.0000       | 0.0000      | 808           |
| 2012/01/26 | ALBI 2012/08/02  |        |     | Index Future       | 389.0370                    | 392.6770              | 0.936             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C157 2015/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C186 2026/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C189 2013/04/01  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C197 2023/12/07  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C201 2014/12/22  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C202 2033/12/07  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C203 2017/09/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C204 2018/12/21  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C206 2014/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C207 2020/01/15  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C208 2021/03/31  |        |     | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2012/01/26 | C209 2036/03/31  |        |      | Price Contribution | 6.2500                      | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C210 2028/03/31  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C211 2017/01/31  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C212 2022/01/31  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C213 2031/02/28  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | C214 2041/02/28  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | CAAN 2012/03/30  |        |      | Can-Do Future      | 0.2422                      | 0.1358                | (43.931)          | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | CAAO 2012/03/30  |        |      | Can-Do Future      | 0.0905                      | 0.1515                | 67.403            | 0.0000       | 0.0000      | 100,000       |
| 2012/01/26 | CAAS 2012/01/31  |        |      | Can-Do Future      | 0.0281                      | 0.0000                | (100.000)         | 0.0000       | 0.0000      | 12,500        |
| 2012/01/26 | CAAT 2012/02/29  |        |      | Can-Do Future      | 0.1489                      | 0.0735                | (50.638)          | 0.0000       | 0.0000      | 12,500        |
| 2012/01/26 | CAAU 2012/01/31  |        |      | Can-Do Future      | 0.0005                      | 0.0216                | 4220.000          | 0.0000       | 0.0000      | 19,481        |
| 2012/01/26 | CAAV 2012/02/29  |        |      | Can-Do Future      | 0.0287                      | 0.0941                | 227.875           | 0.0000       | 0.0000      | 12,987        |
| 2012/01/26 | CAAW2012/04/20   |        |      | Any day expiry     | 8.1528                      | 7.8877                | (3.252)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | CAAW2012/04/20   | 8.10   | Call | Any day expiry     | 287.0000                    | 172.0000              | (40.070)          | 0            | 0           | 0             |
| 2012/01/26 | CAAW2012/04/20   | 8.10   | Put  | Any day expiry     | 234.0000                    | 384.0000              | 64.103            | 0            | 0           | 0             |
| 2012/01/26 | CAAW2012/04/20   | 8.15   | Call | Any day expiry     | 265.0000                    | 159.0000              | (40.000)          | 0            | 0           | 0             |
| 2012/01/26 | CAAW2012/04/20   | 8.15   | Put  | Any day expiry     | 262.0000                    | 421.0000              | 60.687            | 0            | 0           | 0             |
| 2012/01/26 | CAAW2012/04/20   | 8.05   | Call | Any day expiry     | 311.0000                    | 187.0000              | (39.871)          | 0            | 0           | 0             |
| 2012/01/26 | CAAW2012/04/20   | 8.05   | Put  | Any day expiry     | 208.0000                    | 349.0000              | 67.788            | 0            | 0           | 0             |
| 2012/01/26 | CES1 2018/04/20  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | CRD1 2012/02/02  |        |      | Index Future       | 167.2950                    | 167.8020              | 0.303             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | CS23 2023/01/25  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2012/01/26 | CS26 2026/04/02  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | CS33 2033/09/15  |        |      | Price Contribution | 100.0000                    | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | GOVI 2012/02/02  |        |      | GOVI               | 378.9860                    | 382.4560              | 0.916             | 0.0000       | 0.0000      | 181           |
| 2012/01/26 | GOVI 2012/02/02  | 369.00 | Call | GOVI               | 99,860.0000                 | 134,560.0000          | 34.749            | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/02/02  | 369.00 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/02/02  | 369.01 | Call | GOVI               | 99,760.0000                 | 134,460.0000          | 34.783            | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/02/02  | 369.01 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/02/02  | 368.99 | Call | GOVI               | 99,960.0000                 | 134,660.0000          | 34.714            | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/02/02  | 368.99 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/05/03  |        |      | GOVI               | 384.3180                    | 387.8330              | 0.915             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | GOVI 2012/05/03  | 382.00 | Call | GOVI               | 23,180.0000                 | 58,330.0000           | 151.639           | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/05/03  | 382.00 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/05/03  | 382.01 | Call | GOVI               | 23,080.0000                 | 58,230.0000           | 152.296           | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/05/03  | 382.01 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/05/03  | 381.99 | Call | GOVI               | 23,280.0000                 | 58,430.0000           | 150.988           | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/05/03  | 381.99 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/08/02  |        |      | GOVI               | 390.1670                    | 393.7320              | 0.914             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | GOVI 2012/08/02  | 390.00 | Call | GOVI               | 0.0000                      | 37,320.0000           | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/08/02  | 390.00 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/08/02  | 390.01 | Call | GOVI               | 0.0000                      | 37,220.0000           | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/08/02  | 390.01 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/08/02  | 389.99 | Call | GOVI               | 0.0000                      | 37,420.0000           | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | GOVI 2012/08/02  | 389.99 | Put  | GOVI               | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | GVIX 2029/01/01  |        |      | LIVE INDEX         | 110.0000                    | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | IGOV 2012/02/02  |        |      | Index Future       | 167.9140                    | 167.9110              | (0.002)           | 0.0000       | 0.0000      | 113           |
| 2012/01/26 | IGOV 2012/05/03  |        |      | Index Future       | 170.2760                    | 170.2720              | (0.002)           | 0.0000       | 0.0000      | 401           |
| 2012/01/26 | IGOV 2012/08/02  |        |      | Index Future       | 172.8680                    | 172.8620              | (0.003)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | ILBI 2012/02/02  |        |      | Index Future       | 455.6430                    | 455.6430              | 0.000             | 0.0000       | 0.0000      | 88            |
| 2012/01/26 | ILBI 2012/05/03  |        |      | Index Future       | 462.0000                    | 462.9230              | 0.200             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | J157 2015/09/15  |        |      | Interest Rate Swap | 8.8220                      | 8.8220                | 0.000             | 0.0000       | 0.0000      | 0             |

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| 2012/01/26 | J186             | 2026/12/21 |        |      | Interest Rate Swap     | 8.6830                      | 8.6830                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | J201             | 2014/12/22 |        |      | Interest Rate Swap     | 8.6550                      | 8.6550                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | J203             | 2017/09/15 |        |      | Interest Rate Swap     | 8.9750                      | 8.9750                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | J204             | 2018/12/21 |        |      | Interest Rate Swap     | 8.9620                      | 8.9620                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | J207             | 2020/01/15 |        |      | Interest Rate Swap     | 8.9970                      | 8.9970                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JBAF             | 2012/02/15 |        |      | Jibar Tradeable Future | 5.6000                      | 5.6000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JBAF             | 2012/03/20 |        |      | Jibar Tradeable Future | 5.6200                      | 5.6100                | (0.178)           | 0.0000       | 0.0000      | 2,390         |
| 2012/01/26 | JBAF             | 2012/04/18 |        |      | Jibar Tradeable Future | 5.6200                      | 5.6100                | (0.178)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JBAF             | 2012/05/16 |        |      | Jibar Tradeable Future | 5.6400                      | 5.6200                | (0.355)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JBAF             | 2012/06/20 |        |      | Jibar Tradeable Future | 5.6800                      | 5.6400                | (0.704)           | 0.0000       | 0.0000      | 2,890         |
| 2012/01/26 | JBAF             | 2012/07/18 |        |      | Jibar Tradeable Future | 5.7200                      | 5.6600                | (1.049)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JBAF             | 2012/09/19 |        |      | Jibar Tradeable Future | 5.7900                      | 5.7100                | (1.382)           | 0.0000       | 0.0000      | 44,760        |
| 2012/01/26 | JBAF             | 2012/12/19 |        |      | Jibar Tradeable Future | 5.9500                      | 5.8100                | (2.353)           | 0.0000       | 0.0000      | 940           |
| 2012/01/26 | JBAF             | 2013/03/20 |        |      | Jibar Tradeable Future | 6.1200                      | 5.9500                | (2.778)           | 0.0000       | 0.0000      | 790           |
| 2012/01/26 | JBAF             | 2013/06/19 |        |      | Jibar Tradeable Future | 6.3200                      | 6.1300                | (3.006)           | 0.0000       | 0.0000      | 1,250         |
| 2012/01/26 | JBAF             | 2013/09/18 |        |      | Jibar Tradeable Future | 6.5400                      | 6.3600                | (2.752)           | 0.0000       | 0.0000      | 1,500         |
| 2012/01/26 | JBAF             | 2013/12/18 |        |      | Jibar Tradeable Future | 6.7400                      | 6.5600                | (2.671)           | 93.5850      | 93.3600     | 1,000         |
| 2012/01/26 | JN02             | 2012/02/02 |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JN02             | 2012/02/02 | 7.50   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN02             | 2012/02/02 | 7.50   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN02             | 2012/02/02 | 7.75   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN02             | 2012/02/02 | 7.75   | Put  | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN02             | 2012/02/02 | 7.25   | Call | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN02             | 2012/02/02 | 7.25   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN05             | 2012/02/02 |        |      | JNOTE                  | 7.5000                      | 7.5000                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JN05             | 2012/02/02 | 7.50   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN05             | 2012/02/02 | 7.50   | Put  | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN05             | 2012/02/02 | 7.75   | Call | JNOTE                  | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN05             | 2012/02/02 | 7.75   | Put  | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | JN05             | 2012/02/02 | 7.25   | Call | JNOTE                  | 250,000.0000                | 250,000.0000          | 0.000             | 0            | 0           | 0             |

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| 2012/01/26 | JN05 2012/02/02  | 7.25   | Put  | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | JN10 2012/02/02  |        |      | JNOTE        | 7.5000                         | 7.5000                   | 0.000                | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | JN10 2012/02/02  | 7.50   | Call | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | JN10 2012/02/02  | 7.50   | Put  | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | JN10 2012/02/02  | 7.75   | Call | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | JN10 2012/02/02  | 7.75   | Put  | JNOTE        | 250,000.0000                   | 250,000.0000             | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | JN10 2012/02/02  | 7.25   | Call | JNOTE        | 250,000.0000                   | 250,000.0000             | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | JN10 2012/02/02  | 7.25   | Put  | JNOTE        | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | OTH1 2012/02/02  |        |      | Index Future | 371.4770                       | 375.3480                 | 1.042                | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R157 2012/02/02  |        |      | Bond Future  | 6.6590                         | 6.4710                   | (2.823)              | 0.0000       | 0.0000      | 9,364         |
| 2012/01/26 | R157 2012/02/02  | 8.50   | Call | Bond Future  | 6,358.0000                     | 7,032.0000               | 10.601               | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 8.50   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 8.55   | Call | Bond Future  | 6,524.0000                     | 7,198.0000               | 10.331               | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 8.55   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 8.45   | Call | Bond Future  | 6,191.0000                     | 6,865.0000               | 10.887               | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 8.45   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 6.55   | Call | Bond Future  | 88.0000                        | 391.0000                 | 344.318              | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 6.55   | Put  | Bond Future  | 478.0000                       | 107.0000                 | (77.615)             | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 6.00   | Put  | Bond Future  | 2,384.0000                     | 1,710.0000               | (28.272)             | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 6.00   | Call | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 130           |
| 2012/01/26 | R157 2012/02/02  | 7.05   | Call | Bond Future  | 1,389.0000                     | 2,061.0000               | 48.380               | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 7.05   | Put  | Bond Future  | 2.0000                         | 0.0000                   | (100.000)            | 0            | 0           | 130           |
| 2012/01/26 | R157 2012/02/02  | 6.25   | Put  | Bond Future  | 1,473.0000                     | 815.0000                 | (44.671)             | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 6.25   | Call | Bond Future  | 1.0000                         | 17.0000                  | 1600.000             | 0            | 0           | 3,960         |
| 2012/01/26 | R157 2012/02/02  | 6.45   | Put  | Bond Future  | 777.0000                       | 260.0000                 | (66.538)             | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 6.45   | Call | Bond Future  | 27.0000                        | 184.0000                 | 581.481              | 0            | 0           | 1,320         |
| 2012/01/26 | R157 2012/02/02  | 6.65   | Call | Bond Future  | 219.0000                       | 676.0000                 | 208.676              | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 6.65   | Put  | Bond Future  | 251.0000                       | 34.0000                  | (86.454)             | 0            | 0           | 1,320         |
| 2012/01/26 | R157 2012/02/02  | 7.20   | Call | Bond Future  | 1,914.0000                     | 2,588.0000               | 35.214               | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/02/02  | 7.20   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 3,960         |
| 2012/01/26 | R157 2012/05/03  |        |      | Bond Future  | 6.7450                         | 6.5410                   | (3.024)              | 0.0000       | 0.0000      | 1,597         |
| 2012/01/26 | R157 2012/05/03  | 8.25   | Call | Bond Future  | 4,879.0000                     | 5,552.0000               | 13.794               | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/05/03  | 8.25   | Put  | Bond Future  | 11.0000                        | 4.0000                   | (63.636)             | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R157 2012/05/03  | 8.30   | Call | Bond Future | 5,034.0000                  | 5,709.0000            | 13.409            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/05/03  | 8.30   | Put  | Bond Future | 8.0000                      | 3.0000                | (62.500)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/05/03  | 8.20   | Call | Bond Future | 4,723.0000                  | 5,396.0000            | 14.249            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/05/03  | 8.20   | Put  | Bond Future | 12.0000                     | 6.0000                | (50.000)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/08/02  |        |      | Bond Future | 6.7970                      | 6.5740                | (3.281)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R157 2012/08/02  | 8.00   | Call | Bond Future | 3,940.0000                  | 4,539.0000            | 15.203            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/08/02  | 8.00   | Put  | Bond Future | 314.0000                    | 225.0000              | (28.344)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/08/02  | 8.05   | Call | Bond Future | 4,064.0000                  | 4,669.0000            | 14.887            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/08/02  | 8.05   | Put  | Bond Future | 291.0000                    | 208.0000              | (28.522)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/08/02  | 7.95   | Call | Bond Future | 3,818.0000                  | 4,410.0000            | 15.506            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/08/02  | 7.95   | Put  | Bond Future | 340.0000                    | 244.0000              | (28.235)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/11/01  |        |      | Bond Future | 6.8450                      | 6.5980                | (3.608)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R157 2012/11/01  | 7.00   | Call | Bond Future | 1,898.0000                  | 2,359.0000            | 24.289            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/11/01  | 7.00   | Put  | Bond Future | 1,461.0000                  | 1,221.0000            | (16.427)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/11/01  | 7.05   | Call | Bond Future | 1,982.0000                  | 2,451.0000            | 23.663            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/11/01  | 7.05   | Put  | Bond Future | 1,404.0000                  | 1,172.0000            | (16.524)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/11/01  | 6.95   | Call | Bond Future | 1,820.0000                  | 2,267.0000            | 24.560            | 0            | 0           | 0             |
| 2012/01/26 | R157 2012/11/01  | 6.95   | Put  | Bond Future | 1,524.0000                  | 1,270.0000            | (16.667)          | 0            | 0           | 0             |
| 2012/01/26 | R157 2013/02/07  |        |      | Bond Future | 6.8840                      | 6.6150                | (3.908)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R157 2013/02/07  | 6.75   | Call | Bond Future | 0.0000                      | 347.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R157 2013/02/07  | 6.75   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R157 2013/02/07  | 6.80   | Call | Bond Future | 0.0000                      | 476.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R157 2013/02/07  | 6.80   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R157 2013/02/07  | 6.70   | Call | Bond Future | 0.0000                      | 219.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R157 2013/02/07  | 6.70   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  |        |      | Bond Future | 8.3670                      | 8.2210                | (1.745)           | 0.0000       | 0.0000      | 24,229        |
| 2012/01/26 | R186 2012/02/02  | 9.00   | Call | Bond Future | 5,796.0000                  | 7,192.0000            | 24.086            | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 9.00   | Put  | Bond Future | 2.0000                      | 0.0000                | (100.000)         | 0            | 0           | 100           |
| 2012/01/26 | R186 2012/02/02  | 9.05   | Call | Bond Future | 6,235.0000                  | 7,631.0000            | 22.390            | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 9.05   | Put  | Bond Future | 1.0000                      | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 8.95   | Call | Bond Future | 5,355.0000                  | 6,749.0000            | 26.032            | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 8.95   | Put  | Bond Future | 4.0000                      | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 7.75   | Put  | Bond Future | 6,073.0000                  | 4,681.0000            | (22.921)          | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 7.75   | Call | Bond Future | 1.0000                      | 7.0000                | 600.000           | 0            | 0           | 6,000         |

| 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/26 | R186 2012/02/02  | 6.75   | Put  | Bond Future | 16,899.0000                    | 15,501.0000              | (8.273)              | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 6.75   | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 6,000         |
| 2012/01/26 | R186 2012/02/02  | 8.00   | Put  | Bond Future | 3,597.0000                     | 2,305.0000               | (35.919)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 8.00   | Call | Bond Future | 38.0000                        | 144.0000                 | 278.947              | 0            | 0           | 100           |
| 2012/01/26 | R186 2012/02/02  | 13.25  | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 13.25  | Call | Bond Future | 35,643.0000                    | 37,041.0000              | 3.922                | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 98.00  | Call | Bond Future | 107,417.0000                   | 108,815.0000             | 1.301                | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/02/02  | 98.00  | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  |        |      | Bond Future | 8.4510                         | 8.3000                   | (1.787)              | 0.0000       | 0.0000      | 13,919        |
| 2012/01/26 | R186 2012/05/03  | 9.00   | Call | Bond Future | 6,183.0000                     | 7,277.0000               | 17.694               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 9.00   | Put  | Bond Future | 1,230.0000                     | 907.0000                 | (26.260)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 9.05   | Call | Bond Future | 6,511.0000                     | 7,628.0000               | 17.156               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 9.05   | Put  | Bond Future | 1,122.0000                     | 822.0000                 | (26.738)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 8.95   | Call | Bond Future | 5,860.0000                     | 6,930.0000               | 18.259               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 8.95   | Put  | Bond Future | 1,346.0000                     | 998.0000                 | (25.854)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 7.90   | Put  | Bond Future | 6,388.0000                     | 5,364.0000               | (16.030)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 7.90   | Call | Bond Future | 1,094.0000                     | 1,488.0000               | 36.015               | 0            | 0           | 2,250         |
| 2012/01/26 | R186 2012/05/03  | 8.20   | Put  | Bond Future | 4,378.0000                     | 3,554.0000               | (18.821)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 8.20   | Call | Bond Future | 2,008.0000                     | 2,602.0000               | 29.582               | 0            | 0           | 750           |
| 2012/01/26 | R186 2012/05/03  | 8.50   | Call | Bond Future | 3,293.0000                     | 4,097.0000               | 24.415               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 8.50   | Put  | Bond Future | 2,838.0000                     | 2,225.0000               | (21.600)             | 0            | 0           | 750           |
| 2012/01/26 | R186 2012/05/03  | 8.85   | Call | Bond Future | 5,235.0000                     | 6,252.0000               | 19.427               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/05/03  | 8.85   | Put  | Bond Future | 1,605.0000                     | 1,204.0000               | (24.984)             | 0            | 0           | 2,250         |
| 2012/01/26 | R186 2012/08/02  |        |      | Bond Future | 8.5220                         | 8.3660                   | (1.831)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R186 2012/08/02  | 8.75   | Call | Bond Future | 5,905.0000                     | 6,762.0000               | 14.513               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/08/02  | 8.75   | Put  | Bond Future | 3,848.0000                     | 3,267.0000               | (15.099)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/08/02  | 8.80   | Call | Bond Future | 6,170.0000                     | 7,047.0000               | 14.214               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/08/02  | 8.80   | Put  | Bond Future | 3,669.0000                     | 3,108.0000               | (15.290)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/08/02  | 8.70   | Call | Bond Future | 5,645.0000                     | 6,481.0000               | 14.810               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/08/02  | 8.70   | Put  | Bond Future | 4,035.0000                     | 3,432.0000               | (14.944)             | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/11/01  |        |      | Bond Future | 8.5910                         | 8.4300                   | (1.874)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R186 2012/11/01  | 8.75   | Call | Bond Future | 6,695.0000                     | 7,639.0000               | 14.100               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/11/01  | 8.75   | Put  | Bond Future | 5,281.0000                     | 4,767.0000               | (9.733)              | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/11/01  | 8.80   | Call | Bond Future | 6,947.0000                     | 7,907.0000               | 13.819               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/11/01  | 8.80   | Put  | Bond Future | 5,093.0000                     | 4,595.0000               | (9.778)              | 0            | 0           | 0             |



| 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/26 | R186 2012/11/01  | 8.70   | Call | Bond Future | 6,460.0000                     | 7,376.0000               | 14.180               | 0            | 0           | 0             |
| 2012/01/26 | R186 2012/11/01  | 8.70   | Put  | Bond Future | 5,488.0000                     | 4,946.0000               | (9.876)              | 0            | 0           | 0             |
| 2012/01/26 | R186 2013/02/07  |        |      | Bond Future | 8.6610                         | 8.4960                   | (1.905)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R186 2013/02/07  | 8.50   | Call | Bond Future | 0.0000                         | 36.0000                  | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R186 2013/02/07  | 8.50   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R186 2013/02/07  | 8.55   | Call | Bond Future | 0.0000                         | 483.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R186 2013/02/07  | 8.55   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R186 2013/02/07  | 8.45   | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R186 2013/02/07  | 8.45   | Put  | Bond Future | 0.0000                         | 413.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/02/02  |        |      | Bond Future | 218.9345                       | 218.9364                 | 0.001                | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R189 2012/02/02  | 218.00 | Call | Bond Future | 934.0000                       | 936.0000                 | 0.214                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/02/02  | 218.00 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/02/02  | 218.05 | Call | Bond Future | 884.0000                       | 886.0000                 | 0.226                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/02/02  | 218.05 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/02/02  | 217.95 | Call | Bond Future | 984.0000                       | 986.0000                 | 0.203                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/02/02  | 217.95 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/05/03  |        |      | Bond Future | 215.0000                       | 215.7078                 | 0.329                | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R189 2012/05/03  | 215.00 | Call | Bond Future | 0.0000                         | 708.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/05/03  | 215.00 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/05/03  | 215.05 | Call | Bond Future | 0.0000                         | 658.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/05/03  | 215.05 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/05/03  | 214.95 | Call | Bond Future | 0.0000                         | 758.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R189 2012/05/03  | 214.95 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/02/02  |        |      | Bond Future | 248.1427                       | 248.1606                 | 0.007                | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R197 2012/02/02  | 237.00 | Call | Bond Future | 11,143.0000                    | 11,161.0000              | 0.162                | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/02/02  | 237.00 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/02/02  | 237.05 | Call | Bond Future | 11,093.0000                    | 11,111.0000              | 0.162                | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/02/02  | 237.05 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/02/02  | 236.95 | Call | Bond Future | 11,193.0000                    | 11,211.0000              | 0.161                | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/02/02  | 236.95 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/05/03  |        |      | Bond Future | 251.6000                       | 251.6499                 | 0.020                | 0.0000       | 0.0000      | 965           |
| 2012/01/26 | R197 2012/05/03  | 251.00 | Call | Bond Future | 0.0000                         | 650.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/05/03  | 251.00 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |

| Deal Date  | Contract Details | Strike | C/P  | Product     | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R197 2012/05/03  | 251.05 | Call | Bond Future | 0.0000                      | 600.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/05/03  | 251.05 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/05/03  | 250.95 | Call | Bond Future | 0.0000                      | 700.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R197 2012/05/03  | 250.95 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/02/02  |        |      | Bond Future | 6.2060                      | 6.0240                | (2.933)           | 0.0000       | 0.0000      | 3,124         |
| 2012/01/26 | R201 2012/02/02  | 8.25   | Call | Bond Future | 5,342.0000                  | 5,835.0000            | 9.229             | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/02/02  | 8.25   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/02/02  | 8.30   | Call | Bond Future | 5,469.0000                  | 5,961.0000            | 8.996             | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/02/02  | 8.30   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/02/02  | 8.20   | Call | Bond Future | 5,216.0000                  | 5,708.0000            | 9.433             | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/02/02  | 8.20   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/05/03  |        |      | Bond Future | 6.2600                      | 6.0590                | (3.211)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R201 2012/05/03  | 7.75   | Call | Bond Future | 3,611.0000                  | 4,105.0000            | 13.680            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/05/03  | 7.75   | Put  | Bond Future | 7.0000                      | 2.0000                | (71.429)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/05/03  | 7.80   | Call | Bond Future | 3,728.0000                  | 4,223.0000            | 13.278            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/05/03  | 7.80   | Put  | Bond Future | 5.0000                      | 2.0000                | (60.000)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/05/03  | 7.70   | Call | Bond Future | 3,494.0000                  | 3,988.0000            | 14.139            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/05/03  | 7.70   | Put  | Bond Future | 8.0000                      | 4.0000                | (50.000)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/08/02  |        |      | Bond Future | 6.2700                      | 6.0460                | (3.573)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R201 2012/08/02  | 7.50   | Call | Bond Future | 2,911.0000                  | 3,360.0000            | 15.424            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/08/02  | 7.50   | Put  | Bond Future | 192.0000                    | 136.0000              | (29.167)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/08/02  | 7.55   | Call | Bond Future | 3,004.0000                  | 3,457.0000            | 15.080            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/08/02  | 7.55   | Put  | Bond Future | 176.0000                    | 124.0000              | (29.545)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/08/02  | 7.45   | Call | Bond Future | 2,819.0000                  | 3,264.0000            | 15.786            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/08/02  | 7.45   | Put  | Bond Future | 208.0000                    | 148.0000              | (28.846)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/11/01  |        |      | Bond Future | 6.2580                      | 6.0060                | (4.027)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R201 2012/11/01  | 6.50   | Call | Bond Future | 1,524.0000                  | 1,843.0000            | 20.932            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/11/01  | 6.50   | Put  | Bond Future | 1,036.0000                  | 844.0000              | (18.533)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/11/01  | 6.55   | Call | Bond Future | 1,588.0000                  | 1,912.0000            | 20.403            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/11/01  | 6.55   | Put  | Bond Future | 1,000.0000                  | 812.0000              | (18.800)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/11/01  | 6.45   | Call | Bond Future | 1,462.0000                  | 1,775.0000            | 21.409            | 0            | 0           | 0             |
| 2012/01/26 | R201 2012/11/01  | 6.45   | Put  | Bond Future | 1,075.0000                  | 876.0000              | (18.512)          | 0            | 0           | 0             |
| 2012/01/26 | R201 2013/02/07  |        |      | Bond Future | 6.2070                      | 5.9250                | (4.543)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R201 2013/02/07  | 6.25   | Call | Bond Future | 0.0000                      | 579.0000              | 100.000           | 0            | 0           | 0             |

| 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/26 | R201 2013/02/07  | 6.25   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R201 2013/02/07  | 6.30   | Call | Bond Future | 0.0000                         | 668.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R201 2013/02/07  | 6.30   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R201 2013/02/07  | 6.20   | Call | Bond Future | 0.0000                         | 491.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R201 2013/02/07  | 6.20   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/02/02  |        |      | Bond Future | 186.9384                       | 186.9527                 | 0.008                | 0.0000       | 0.0000      | 476           |
| 2012/01/26 | R202 2012/02/02  | 177.00 | Call | Bond Future | 9,938.0000                     | 9,953.0000               | 0.151                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/02/02  | 177.00 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/02/02  | 177.05 | Call | Bond Future | 9,888.0000                     | 9,903.0000               | 0.152                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/02/02  | 177.05 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/02/02  | 176.95 | Call | Bond Future | 9,988.0000                     | 10,003.0000              | 0.150                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/02/02  | 176.95 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/05/03  |        |      | Bond Future | 189.5668                       | 189.5811                 | 0.008                | 0.0000       | 0.0000      | 36,267        |
| 2012/01/26 | R202 2012/05/03  | 190.00 | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/05/03  | 190.00 | Put  | Bond Future | 0.0000                         | 419.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/05/03  | 190.05 | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/05/03  | 190.05 | Put  | Bond Future | 0.0000                         | 469.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/05/03  | 189.95 | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R202 2012/05/03  | 189.95 | Put  | Bond Future | 0.0000                         | 369.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  |        |      | Bond Future | 7.3340                         | 7.1420                   | (2.618)              | 0.0000       | 0.0000      | 3,569         |
| 2012/01/26 | R203 2012/02/02  | 8.75   | Call | Bond Future | 6,326.0000                     | 7,223.0000               | 14.180               | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 8.75   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 8.80   | Call | Bond Future | 6,541.0000                     | 7,437.0000               | 13.698               | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 8.80   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 8.70   | Call | Bond Future | 6,111.0000                     | 7,007.0000               | 14.662               | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 8.70   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 6.95   | Put  | Bond Future | 1,808.0000                     | 970.0000                 | (46.350)             | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 6.95   | Call | Bond Future | 6.0000                         | 64.0000                  | 966.667              | 0            | 0           | 2,640         |
| 2012/01/26 | R203 2012/02/02  | 7.20   | Put  | Bond Future | 745.0000                       | 225.0000                 | (69.799)             | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 7.20   | Call | Bond Future | 121.0000                       | 497.0000                 | 310.744              | 0            | 0           | 880           |
| 2012/01/26 | R203 2012/02/02  | 7.35   | Call | Bond Future | 388.0000                       | 1,028.0000               | 164.948              | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/02/02  | 7.35   | Put  | Bond Future | 314.0000                       | 58.0000                  | (81.529)             | 0            | 0           | 880           |
| 2012/01/26 | R203 2012/02/02  | 7.95   | Call | Bond Future | 2,813.0000                     | 3,709.0000               | 31.852               | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R203 2012/02/02  | 7.95   | Put  | Bond Future | 1.0000                      | 0.0000                | (100.000)         | 0            | 0           | 2,640         |
| 2012/01/26 | R203 2012/05/03  |        |      | Bond Future | 7.4280                      | 7.2250                | (2.733)           | 0.0000       | 0.0000      | 1,404         |
| 2012/01/26 | R203 2012/05/03  | 8.75   | Call | Bond Future | 5,745.0000                  | 6,622.0000            | 15.265            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 8.75   | Put  | Bond Future | 64.0000                     | 33.0000               | (48.438)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 8.80   | Call | Bond Future | 5,943.0000                  | 6,824.0000            | 14.824            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 8.80   | Put  | Bond Future | 55.0000                     | 28.0000               | (49.091)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 8.70   | Call | Bond Future | 5,548.0000                  | 6,420.0000            | 15.717            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 8.70   | Put  | Bond Future | 75.0000                     | 39.0000               | (48.000)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 7.00   | Put  | Bond Future | 2,447.0000                  | 1,834.0000            | (25.051)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 7.00   | Call | Bond Future | 521.0000                    | 816.0000              | 56.622            | 0            | 0           | 4,200         |
| 2012/01/26 | R203 2012/05/03  | 7.15   | Put  | Bond Future | 1,983.0000                  | 1,443.0000            | (27.231)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 7.15   | Call | Bond Future | 737.0000                    | 1,105.0000            | 49.932            | 0            | 0           | 1,400         |
| 2012/01/26 | R203 2012/05/03  | 7.45   | Call | Bond Future | 1,325.0000                  | 1,845.0000            | 39.245            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 7.45   | Put  | Bond Future | 1,227.0000                  | 839.0000              | (31.622)          | 0            | 0           | 1,400         |
| 2012/01/26 | R203 2012/05/03  | 7.80   | Call | Bond Future | 2,281.0000                  | 2,955.0000            | 29.548            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/05/03  | 7.80   | Put  | Bond Future | 642.0000                    | 408.0000              | (36.449)          | 0            | 0           | 4,200         |
| 2012/01/26 | R203 2012/08/02  |        |      | Bond Future | 7.5010                      | 7.2860                | (2.866)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R203 2012/08/02  | 8.50   | Call | Bond Future | 4,852.0000                  | 5,605.0000            | 15.519            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/08/02  | 8.50   | Put  | Bond Future | 703.0000                    | 535.0000              | (23.898)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/08/02  | 8.55   | Call | Bond Future | 5,008.0000                  | 5,771.0000            | 15.236            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/08/02  | 8.55   | Put  | Bond Future | 656.0000                    | 499.0000              | (23.933)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/08/02  | 8.45   | Call | Bond Future | 4,691.0000                  | 5,436.0000            | 15.881            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/08/02  | 8.45   | Put  | Bond Future | 744.0000                    | 569.0000              | (23.522)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/11/01  |        |      | Bond Future | 7.5740                      | 7.3450                | (3.024)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R203 2012/11/01  | 7.75   | Call | Bond Future | 2,891.0000                  | 3,442.0000            | 19.059            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/11/01  | 7.75   | Put  | Bond Future | 2,178.0000                  | 1,792.0000            | (17.723)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/11/01  | 7.80   | Call | Bond Future | 3,009.0000                  | 3,572.0000            | 18.711            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/11/01  | 7.80   | Put  | Bond Future | 2,094.0000                  | 1,720.0000            | (17.861)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/11/01  | 7.70   | Call | Bond Future | 2,773.0000                  | 3,314.0000            | 19.510            | 0            | 0           | 0             |
| 2012/01/26 | R203 2012/11/01  | 7.70   | Put  | Bond Future | 2,262.0000                  | 1,866.0000            | (17.507)          | 0            | 0           | 0             |
| 2012/01/26 | R203 2013/02/07  |        |      | Bond Future | 7.6490                      | 7.4080                | (3.151)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R203 2013/02/07  | 6.50   | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R203 2013/02/07  | 6.50   | Put  | Bond Future | 0.0000                      | 3,622.0000            | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R203 2013/02/07  | 6.55   | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R203 2013/02/07  | 6.55   | Put  | Bond Future | 0.0000                      | 3,418.0000            | 100.000           | 0            | 0           | 0             |

| 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/26 | R203 2013/02/07  | 6.45   | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R203 2013/02/07  | 6.45   | Put  | Bond Future | 0.0000                         | 3,826.0000               | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  |        |      | Bond Future | 7.6290                         | 7.4320                   | (2.582)              | 0.0000       | 0.0000      | 3,450         |
| 2012/01/26 | R204 2012/02/02  | 9.00   | Call | Bond Future | 7,000.0000                     | 8,058.0000               | 15.114               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 9.00   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 9.05   | Call | Bond Future | 7,243.0000                     | 8,301.0000               | 14.607               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 9.05   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 8.95   | Call | Bond Future | 6,755.0000                     | 7,813.0000               | 15.662               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 8.95   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 7.25   | Put  | Bond Future | 2,058.0000                     | 1,078.0000               | (47.619)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 7.25   | Call | Bond Future | 10.0000                        | 88.0000                  | 780.000              | 0            | 0           | 540           |
| 2012/01/26 | R204 2012/02/02  | 8.00   | Call | Bond Future | 1,971.0000                     | 3,014.0000               | 52.917               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 8.00   | Put  | Bond Future | 15.0000                        | 0.0000                   | (100.000)            | 0            | 0           | 540           |
| 2012/01/26 | R204 2012/02/02  | 7.50   | Call | Bond Future | 165.0000                       | 617.0000                 | 273.939              | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/02/02  | 7.50   | Put  | Bond Future | 856.0000                       | 250.0000                 | (70.794)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/05/03  |        |      | Bond Future | 7.7220                         | 7.5160                   | (2.668)              | 0.0000       | 0.0000      | 1,702         |
| 2012/01/26 | R204 2012/05/03  | 8.75   | Call | Bond Future | 5,346.0000                     | 6,324.0000               | 18.294               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/05/03  | 8.75   | Put  | Bond Future | 215.0000                       | 124.0000                 | (42.326)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/05/03  | 8.80   | Call | Bond Future | 5,561.0000                     | 6,549.0000               | 17.767               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/05/03  | 8.80   | Put  | Bond Future | 189.0000                       | 108.0000                 | (42.857)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/05/03  | 8.70   | Call | Bond Future | 5,129.0000                     | 6,099.0000               | 18.912               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/05/03  | 8.70   | Put  | Bond Future | 240.0000                       | 141.0000                 | (41.250)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/08/02  |        |      | Bond Future | 7.8000                         | 7.5840                   | (2.769)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R204 2012/08/02  | 8.50   | Call | Bond Future | 4,615.0000                     | 5,423.0000               | 17.508               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/08/02  | 8.50   | Put  | Bond Future | 1,203.0000                     | 928.0000                 | (22.860)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/08/02  | 8.55   | Call | Bond Future | 4,789.0000                     | 5,609.0000               | 17.123               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/08/02  | 8.55   | Put  | Bond Future | 1,139.0000                     | 876.0000                 | (23.090)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/08/02  | 8.45   | Call | Bond Future | 4,443.0000                     | 5,239.0000               | 17.916               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/08/02  | 8.45   | Put  | Bond Future | 1,270.0000                     | 983.0000                 | (22.598)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/11/01  |        |      | Bond Future | 7.8750                         | 7.6470                   | (2.895)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R204 2012/11/01  | 8.00   | Call | Bond Future | 3,385.0000                     | 4,012.0000               | 18.523               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/11/01  | 8.00   | Put  | Bond Future | 2,787.0000                     | 2,311.0000               | (17.079)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/11/01  | 8.05   | Call | Bond Future | 3,521.0000                     | 4,162.0000               | 18.205               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/11/01  | 8.05   | Put  | Bond Future | 2,685.0000                     | 2,223.0000               | (17.207)             | 0            | 0           | 0             |

| 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/26 | R204 2012/11/01  | 7.95   | Call | Bond Future | 3,257.0000                     | 3,871.0000               | 18.852               | 0            | 0           | 0             |
| 2012/01/26 | R204 2012/11/01  | 7.95   | Put  | Bond Future | 2,897.0000                     | 2,409.0000               | (16.845)             | 0            | 0           | 0             |
| 2012/01/26 | R204 2013/02/07  |        |      | Bond Future | 7.9500                         | 7.7120                   | (2.994)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R204 2013/02/07  | 8.00   | Call | Bond Future | 0.0000                         | 1,337.0000               | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R204 2013/02/07  | 8.00   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R204 2013/02/07  | 8.05   | Call | Bond Future | 0.0000                         | 1,567.0000               | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R204 2013/02/07  | 8.05   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R204 2013/02/07  | 7.95   | Call | Bond Future | 0.0000                         | 1,107.0000               | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R204 2013/02/07  | 7.95   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/02/02  |        |      | Bond Future | 6.0360                         | 5.8740                   | (2.684)              | 0.0000       | 0.0000      | 300           |
| 2012/01/26 | R206 2012/02/02  | 8.00   | Call | Bond Future | 3,522.0000                     | 3,819.0000               | 8.433                | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/02/02  | 8.00   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/02/02  | 8.05   | Call | Bond Future | 3,609.0000                     | 3,907.0000               | 8.257                | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/02/02  | 8.05   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/02/02  | 7.95   | Call | Bond Future | 3,434.0000                     | 3,732.0000               | 8.678                | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/02/02  | 7.95   | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/05/03  |        |      | Bond Future | 6.0940                         | 5.9070                   | (3.069)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R206 2012/05/03  | 7.50   | Call | Bond Future | 2,228.0000                     | 2,527.0000               | 13.420               | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/05/03  | 7.50   | Put  | Bond Future | 3.0000                         | 1.0000                   | (66.667)             | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/05/03  | 7.55   | Call | Bond Future | 2,305.0000                     | 2,605.0000               | 13.015               | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/05/03  | 7.55   | Put  | Bond Future | 2.0000                         | 1.0000                   | (50.000)             | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/05/03  | 7.45   | Call | Bond Future | 2,151.0000                     | 2,449.0000               | 13.854               | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/05/03  | 7.45   | Put  | Bond Future | 4.0000                         | 1.0000                   | (75.000)             | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/08/02  |        |      | Bond Future | 6.0840                         | 5.8620                   | (3.649)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R206 2012/08/02  | 7.25   | Call | Bond Future | 1,711.0000                     | 1,981.0000               | 15.780               | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/08/02  | 7.25   | Put  | Bond Future | 124.0000                       | 88.0000                  | (29.032)             | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/08/02  | 7.30   | Call | Bond Future | 1,768.0000                     | 2,040.0000               | 15.385               | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/08/02  | 7.30   | Put  | Bond Future | 114.0000                       | 80.0000                  | (29.825)             | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/08/02  | 7.20   | Call | Bond Future | 1,655.0000                     | 1,921.0000               | 16.073               | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/08/02  | 7.20   | Put  | Bond Future | 136.0000                       | 96.0000                  | (29.412)             | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/11/01  |        |      | Bond Future | 6.0160                         | 5.7480                   | (4.455)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R206 2012/11/01  | 6.00   | Call | Bond Future | 741.0000                       | 914.0000                 | 23.347               | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/11/01  | 6.00   | Put  | Bond Future | 759.0000                       | 624.0000                 | (17.787)             | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/11/01  | 6.05   | Call | Bond Future | 772.0000                       | 950.0000                 | 23.057               | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R206 2012/11/01  | 6.05   | Put  | Bond Future | 733.0000                    | 603.0000              | (17.735)          | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/11/01  | 5.95   | Call | Bond Future | 711.0000                    | 881.0000              | 23.910            | 0            | 0           | 0             |
| 2012/01/26 | R206 2012/11/01  | 5.95   | Put  | Bond Future | 787.0000                    | 648.0000              | (17.662)          | 0            | 0           | 0             |
| 2012/01/26 | R206 2013/02/07  |        |      | Bond Future | 5.8380                      | 5.5080                | (5.653)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R206 2013/02/07  | 6.00   | Call | Bond Future | 0.0000                      | 442.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R206 2013/02/07  | 6.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R206 2013/02/07  | 6.05   | Call | Bond Future | 0.0000                      | 487.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R206 2013/02/07  | 6.05   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R206 2013/02/07  | 5.95   | Call | Bond Future | 0.0000                      | 397.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R206 2013/02/07  | 5.95   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  |        |      | Bond Future | 7.8480                      | 7.6670                | (2.306)           | 0.0000       | 0.0000      | 19,681        |
| 2012/01/26 | R207 2012/02/02  | 9.00   | Call | Bond Future | 6,294.0000                  | 7,332.0000            | 16.492            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 9.05   | Call | Bond Future | 6,555.0000                  | 7,593.0000            | 15.835            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 9.05   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 8.95   | Call | Bond Future | 6,031.0000                  | 7,070.0000            | 17.228            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 8.95   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 7.35   | Put  | Bond Future | 2,892.0000                  | 1,864.0000            | (35.546)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 7.35   | Call | Bond Future | 1.0000                      | 12.0000               | 1100.000          | 0            | 0           | 1,920         |
| 2012/01/26 | R207 2012/02/02  | 7.65   | Put  | Bond Future | 1,206.0000                  | 451.0000              | (62.604)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 7.65   | Call | Bond Future | 69.0000                     | 353.0000              | 411.594           | 0            | 0           | 640           |
| 2012/01/26 | R207 2012/02/02  | 7.85   | Call | Bond Future | 417.0000                    | 1,128.0000            | 170.504           | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 7.85   | Put  | Bond Future | 406.0000                    | 78.0000               | (80.788)          | 0            | 0           | 640           |
| 2012/01/26 | R207 2012/02/02  | 8.50   | Call | Bond Future | 3,627.0000                  | 4,666.0000            | 28.646            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/02/02  | 8.50   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 1,920         |
| 2012/01/26 | R207 2012/05/03  |        |      | Bond Future | 7.9420                      | 7.7530                | (2.380)           | 0.0000       | 0.0000      | 23,784        |
| 2012/01/26 | R207 2012/05/03  | 8.75   | Call | Bond Future | 4,731.0000                  | 5,643.0000            | 19.277            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 8.75   | Put  | Bond Future | 387.0000                    | 246.0000              | (36.434)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 8.80   | Call | Bond Future | 4,953.0000                  | 5,877.0000            | 18.655            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 8.80   | Put  | Bond Future | 348.0000                    | 219.0000              | (37.069)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 8.70   | Call | Bond Future | 4,512.0000                  | 5,410.0000            | 19.902            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 8.70   | Put  | Bond Future | 429.0000                    | 274.0000              | (36.131)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 7.45   | Put  | Bond Future | 3,431.0000                  | 2,699.0000            | (21.335)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 7.45   | Call | Bond Future | 660.0000                    | 981.0000              | 48.636            | 0            | 0           | 2,400         |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R207 2012/05/03  | 7.65   | Put  | Bond Future | 2,647.0000                  | 2,019.0000            | (23.725)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 7.65   | Call | Bond Future | 1,014.0000                  | 1,439.0000            | 41.913            | 0            | 0           | 800           |
| 2012/01/26 | R207 2012/05/03  | 8.00   | Call | Bond Future | 1,890.0000                  | 2,503.0000            | 32.434            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 8.00   | Put  | Bond Future | 1,570.0000                  | 1,130.0000            | (28.025)          | 0            | 0           | 800           |
| 2012/01/26 | R207 2012/05/03  | 8.30   | Call | Bond Future | 2,894.0000                  | 3,650.0000            | 26.123            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/05/03  | 8.30   | Put  | Bond Future | 938.0000                    | 641.0000              | (31.663)          | 0            | 0           | 2,400         |
| 2012/01/26 | R207 2012/08/02  |        |      | Bond Future | 8.0210                      | 7.8230                | (2.469)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R207 2012/08/02  | 8.75   | Call | Bond Future | 5,110.0000                  | 5,899.0000            | 15.440            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/08/02  | 8.75   | Put  | Bond Future | 1,290.0000                  | 1,008.0000            | (21.860)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/08/02  | 8.80   | Call | Bond Future | 5,297.0000                  | 6,099.0000            | 15.141            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/08/02  | 8.80   | Put  | Bond Future | 1,222.0000                  | 953.0000              | (22.013)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/08/02  | 8.70   | Call | Bond Future | 4,925.0000                  | 5,702.0000            | 15.777            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/08/02  | 8.70   | Put  | Bond Future | 1,361.0000                  | 1,066.0000            | (21.675)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/11/01  |        |      | Bond Future | 8.0940                      | 7.8870                | (2.557)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R207 2012/11/01  | 8.25   | Call | Bond Future | 3,808.0000                  | 4,487.0000            | 17.831            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/11/01  | 8.25   | Put  | Bond Future | 2,998.0000                  | 2,589.0000            | (13.642)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/11/01  | 8.30   | Call | Bond Future | 3,955.0000                  | 4,647.0000            | 17.497            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/11/01  | 8.30   | Put  | Bond Future | 2,887.0000                  | 2,491.0000            | (13.717)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/11/01  | 8.20   | Call | Bond Future | 3,668.0000                  | 4,329.0000            | 18.021            | 0            | 0           | 0             |
| 2012/01/26 | R207 2012/11/01  | 8.20   | Put  | Bond Future | 3,117.0000                  | 2,689.0000            | (13.731)          | 0            | 0           | 0             |
| 2012/01/26 | R207 2013/02/07  |        |      | Bond Future | 8.1690                      | 7.9550                | (2.620)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R207 2013/02/07  | 8.25   | Call | Bond Future | 0.0000                      | 1,497.0000            | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R207 2013/02/07  | 8.25   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R207 2013/02/07  | 8.30   | Call | Bond Future | 0.0000                      | 1,748.0000            | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R207 2013/02/07  | 8.30   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R207 2013/02/07  | 8.20   | Call | Bond Future | 0.0000                      | 1,246.0000            | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R207 2013/02/07  | 8.20   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  |        |      | Bond Future | 7.8980                      | 7.7210                | (2.241)           | 0.0000       | 0.0000      | 9,363         |
| 2012/01/26 | R208 2012/02/02  | 9.00   | Call | Bond Future | 6,448.0000                  | 7,540.0000            | 16.935            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 9.05   | Call | Bond Future | 6,727.0000                  | 7,819.0000            | 16.233            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 9.05   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 8.95   | Call | Bond Future | 6,168.0000                  | 7,260.0000            | 17.704            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 8.95   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |



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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R208 2012/02/02  | 7.45   | Put  | Bond Future | 2,796.0000                  | 1,723.0000            | (38.376)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 7.45   | Call | Bond Future | 1.0000                      | 19.0000               | 1800.000          | 0            | 0           | 2,880         |
| 2012/01/26 | R208 2012/02/02  | 7.70   | Put  | Bond Future | 1,288.0000                  | 476.0000              | (63.043)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 7.70   | Call | Bond Future | 65.0000                     | 345.0000              | 430.769           | 0            | 0           | 960           |
| 2012/01/26 | R208 2012/02/02  | 7.90   | Call | Bond Future | 432.0000                    | 1,179.0000            | 172.917           | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 7.90   | Put  | Bond Future | 420.0000                    | 75.0000               | (82.143)          | 0            | 0           | 960           |
| 2012/01/26 | R208 2012/02/02  | 8.55   | Call | Bond Future | 3,886.0000                  | 4,978.0000            | 28.101            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/02/02  | 8.55   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 2,880         |
| 2012/01/26 | R208 2012/05/03  |        |      | Bond Future | 7.9820                      | 7.7980                | (2.305)           | 0.0000       | 0.0000      | 8,877         |
| 2012/01/26 | R208 2012/05/03  | 9.00   | Call | Bond Future | 6,071.0000                  | 7,086.0000            | 16.719            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 9.00   | Put  | Bond Future | 235.0000                    | 143.0000              | (39.149)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 9.05   | Call | Bond Future | 6,317.0000                  | 7,341.0000            | 16.210            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 9.05   | Put  | Bond Future | 207.0000                    | 123.0000              | (40.580)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 8.95   | Call | Bond Future | 5,825.0000                  | 6,829.0000            | 17.236            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 8.95   | Put  | Bond Future | 265.0000                    | 161.0000              | (39.245)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 7.50   | Put  | Bond Future | 3,618.0000                  | 2,846.0000            | (21.338)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 7.50   | Call | Bond Future | 681.0000                    | 1,017.0000            | 49.339            | 0            | 0           | 3,000         |
| 2012/01/26 | R208 2012/05/03  | 7.70   | Put  | Bond Future | 2,766.0000                  | 2,108.0000            | (23.789)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 7.70   | Call | Bond Future | 1,062.0000                  | 1,511.0000            | 42.279            | 0            | 0           | 1,000         |
| 2012/01/26 | R208 2012/05/03  | 8.05   | Call | Bond Future | 2,012.0000                  | 2,665.0000            | 32.455            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 8.05   | Put  | Bond Future | 1,607.0000                  | 1,153.0000            | (28.251)          | 0            | 0           | 1,000         |
| 2012/01/26 | R208 2012/05/03  | 8.35   | Call | Bond Future | 3,105.0000                  | 3,912.0000            | 25.990            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/05/03  | 8.35   | Put  | Bond Future | 939.0000                    | 639.0000              | (31.949)          | 0            | 0           | 3,000         |
| 2012/01/26 | R208 2012/08/02  |        |      | Bond Future | 8.0520                      | 7.8610                | (2.372)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R208 2012/08/02  | 8.75   | Call | Bond Future | 5,415.0000                  | 6,233.0000            | 15.106            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/08/02  | 8.75   | Put  | Bond Future | 1,455.0000                  | 1,151.0000            | (20.893)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/08/02  | 8.80   | Call | Bond Future | 5,615.0000                  | 6,446.0000            | 14.800            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/08/02  | 8.80   | Put  | Bond Future | 1,380.0000                  | 1,089.0000            | (21.087)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/08/02  | 8.70   | Call | Bond Future | 5,217.0000                  | 6,022.0000            | 15.430            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/08/02  | 8.70   | Put  | Bond Future | 1,534.0000                  | 1,217.0000            | (20.665)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/11/01  |        |      | Bond Future | 8.1200                      | 7.9220                | (2.438)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R208 2012/11/01  | 8.25   | Call | Bond Future | 3,915.0000                  | 4,561.0000            | 16.501            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/11/01  | 8.25   | Put  | Bond Future | 3,179.0000                  | 2,690.0000            | (15.382)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/11/01  | 8.30   | Call | Bond Future | 4,075.0000                  | 4,735.0000            | 16.196            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/11/01  | 8.30   | Put  | Bond Future | 3,058.0000                  | 2,583.0000            | (15.533)          | 0            | 0           | 0             |

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|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R208 2012/11/01  | 8.20   | Call | Bond Future | 3,764.0000                  | 4,396.0000            | 16.791            | 0            | 0           | 0             |
| 2012/01/26 | R208 2012/11/01  | 8.20   | Put  | Bond Future | 3,310.0000                  | 2,807.0000            | (15.196)          | 0            | 0           | 0             |
| 2012/01/26 | R208 2013/02/07  |        |      | Bond Future | 8.1890                      | 7.9850                | (2.491)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R208 2013/02/07  | 8.00   | Call | Bond Future | 0.0000                      | 84.0000               | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R208 2013/02/07  | 8.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R208 2013/02/07  | 8.05   | Call | Bond Future | 0.0000                      | 365.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R208 2013/02/07  | 8.05   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R208 2013/02/07  | 7.95   | Call | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R208 2013/02/07  | 7.95   | Put  | Bond Future | 0.0000                      | 197.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/02/02  |        |      | Bond Future | 8.7670                      | 8.6560                | (1.266)           | 0.0000       | 0.0000      | 1,555         |
| 2012/01/26 | R209 2012/02/02  | 9.00   | Call | Bond Future | 1,977.0000                  | 2,756.0000            | 39.403            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/02/02  | 9.00   | Put  | Bond Future | 162.0000                    | 50.0000               | (69.136)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/02/02  | 9.05   | Call | Bond Future | 2,304.0000                  | 3,117.0000            | 35.286            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/02/02  | 9.05   | Put  | Bond Future | 108.0000                    | 31.0000               | (71.296)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/02/02  | 8.95   | Call | Bond Future | 1,667.0000                  | 2,403.0000            | 44.151            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/02/02  | 8.95   | Put  | Bond Future | 235.0000                    | 81.0000               | (65.532)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/05/03  |        |      | Bond Future | 8.8390                      | 8.7250                | (1.290)           | 0.0000       | 0.0000      | 1,335         |
| 2012/01/26 | R209 2012/05/03  | 9.00   | Call | Bond Future | 3,221.0000                  | 3,817.0000            | 18.504            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/05/03  | 9.00   | Put  | Bond Future | 1,976.0000                  | 1,670.0000            | (15.486)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/05/03  | 9.05   | Call | Bond Future | 3,446.0000                  | 4,061.0000            | 17.847            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/05/03  | 9.05   | Put  | Bond Future | 1,821.0000                  | 1,534.0000            | (15.761)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/05/03  | 8.95   | Call | Bond Future | 3,005.0000                  | 3,580.0000            | 19.135            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/05/03  | 8.95   | Put  | Bond Future | 2,143.0000                  | 1,816.0000            | (15.259)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/08/02  |        |      | Bond Future | 8.9010                      | 8.7840                | (1.314)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R209 2012/08/02  | 9.25   | Call | Bond Future | 5,615.0000                  | 6,198.0000            | 10.383            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/08/02  | 9.25   | Put  | Bond Future | 2,989.0000                  | 2,657.0000            | (11.107)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/08/02  | 9.30   | Call | Bond Future | 5,841.0000                  | 6,436.0000            | 10.187            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/08/02  | 9.30   | Put  | Bond Future | 2,851.0000                  | 2,531.0000            | (11.224)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/08/02  | 9.20   | Call | Bond Future | 5,393.0000                  | 5,964.0000            | 10.588            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/08/02  | 9.20   | Put  | Bond Future | 3,134.0000                  | 2,790.0000            | (10.976)          | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/11/01  |        |      | Bond Future | 8.9620                      | 8.8420                | (1.339)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R209 2012/11/01  | 9.00   | Call | Bond Future | 5,178.0000                  | 5,694.0000            | 9.965             | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/11/01  | 9.00   | Put  | Bond Future | 4,888.0000                  | 4,476.0000            | (8.429)           | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/11/01  | 9.05   | Call | Bond Future | 5,380.0000                  | 5,907.0000            | 9.796             | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/01/26 | R209 2012/11/01  | 9.05   | Put  | Bond Future | 4,711.0000                  | 4,311.0000            | (8.491)           | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/11/01  | 8.95   | Call | Bond Future | 4,989.0000                  | 5,494.0000            | 10.122            | 0            | 0           | 0             |
| 2012/01/26 | R209 2012/11/01  | 8.95   | Put  | Bond Future | 5,081.0000                  | 4,658.0000            | (8.325)           | 0            | 0           | 0             |
| 2012/01/26 | R209 2013/02/07  |        |      | Bond Future | 9.0240                      | 8.9020                | (1.352)           | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R209 2013/02/07  | 9.00   | Call | Bond Future | 0.0000                      | 750.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R209 2013/02/07  | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R209 2013/02/07  | 9.05   | Call | Bond Future | 0.0000                      | 1,128.0000            | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R209 2013/02/07  | 9.05   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R209 2013/02/07  | 8.95   | Call | Bond Future | 0.0000                      | 369.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R209 2013/02/07  | 8.95   | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/02/02  |        |      | Bond Future | 139.4980                    | 139.5088              | 0.008             | 0.0000       | 0.0000      | 20            |
| 2012/01/26 | R210 2012/02/02  | 131.00 | Call | Bond Future | 8,498.0000                  | 8,509.0000            | 0.129             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/02/02  | 131.00 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/02/02  | 131.05 | Call | Bond Future | 8,448.0000                  | 8,459.0000            | 0.130             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/02/02  | 131.05 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/02/02  | 130.95 | Call | Bond Future | 8,548.0000                  | 8,559.0000            | 0.129             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/02/02  | 130.95 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/05/03  |        |      | Bond Future | 139.7000                    | 139.7127              | 0.009             | 0.0000       | 0.0000      | 735           |
| 2012/01/26 | R210 2012/05/03  | 139.00 | Call | Bond Future | 0.0000                      | 713.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/05/03  | 139.00 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/05/03  | 139.05 | Call | Bond Future | 0.0000                      | 663.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/05/03  | 139.05 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/05/03  | 138.95 | Call | Bond Future | 0.0000                      | 763.0000              | 100.000           | 0            | 0           | 0             |
| 2012/01/26 | R210 2012/05/03  | 138.95 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/02/02  |        |      | Bond Future | 116.6504                    | 116.6548              | 0.004             | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R211 2012/02/02  | 110.50 | Call | Bond Future | 6,150.0000                  | 6,155.0000            | 0.081             | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/02/02  | 110.50 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/02/02  | 110.55 | Call | Bond Future | 6,100.0000                  | 6,105.0000            | 0.082             | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/02/02  | 110.55 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/02/02  | 110.45 | Call | Bond Future | 6,200.0000                  | 6,205.0000            | 0.081             | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/02/02  | 110.45 | Put  | Bond Future | 0.0000                      | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/05/03  |        |      | Bond Future | 118.2000                    | 118.2950              | 0.080             | 0.0000       | 0.0000      | 480           |
| 2012/01/26 | R211 2012/05/03  | 118.20 | Call | Bond Future | 0.0000                      | 95.0000               | 100.000           | 0            | 0           | 0             |

| 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/01/26 | R211 2012/05/03  | 118.20 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/05/03  | 118.25 | Call | Bond Future | 0.0000                         | 45.0000                  | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/05/03  | 118.25 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/05/03  | 118.15 | Call | Bond Future | 0.0000                         | 145.0000                 | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R211 2012/05/03  | 118.15 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/02/02  |        |      | Bond Future | 113.7673                       | 113.6759                 | (0.080)              | 0.0000       | 0.0000      | 10            |
| 2012/01/26 | R212 2012/02/02  | 108.50 | Call | Bond Future | 5,267.0000                     | 5,176.0000               | (1.728)              | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/02/02  | 108.50 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/02/02  | 108.55 | Call | Bond Future | 5,217.0000                     | 5,126.0000               | (1.744)              | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/02/02  | 108.55 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/02/02  | 108.45 | Call | Bond Future | 5,317.0000                     | 5,226.0000               | (1.711)              | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/02/02  | 108.45 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/05/03  |        |      | Bond Future | 115.3000                       | 115.2742                 | (0.022)              | 0.0000       | 0.0000      | 2,427         |
| 2012/01/26 | R212 2012/05/03  | 115.30 | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/05/03  | 115.30 | Put  | Bond Future | 0.0000                         | 26.0000                  | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/05/03  | 115.35 | Call | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/05/03  | 115.35 | Put  | Bond Future | 0.0000                         | 76.0000                  | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/05/03  | 115.25 | Call | Bond Future | 0.0000                         | 24.0000                  | 100.000              | 0            | 0           | 0             |
| 2012/01/26 | R212 2012/05/03  | 115.25 | Put  | Bond Future | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/02/02  |        |      | Bond Future | 8.7580                         | 8.6410                   | (1.336)              | 0.0000       | 0.0000      | 487           |
| 2012/01/26 | R213 2012/02/02  | 9.00   | Call | Bond Future | 2,069.0000                     | 2,912.0000               | 40.744               | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/02/02  | 9.00   | Put  | Bond Future | 152.0000                       | 44.0000                  | (71.053)             | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/02/02  | 9.05   | Call | Bond Future | 2,406.0000                     | 3,282.0000               | 36.409               | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/02/02  | 9.05   | Put  | Bond Future | 101.0000                       | 26.0000                  | (74.257)             | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/02/02  | 8.95   | Call | Bond Future | 1,749.0000                     | 2,549.0000               | 45.740               | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/02/02  | 8.95   | Put  | Bond Future | 222.0000                       | 71.0000                  | (68.018)             | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/05/03  |        |      | Bond Future | 8.8350                         | 8.7160                   | (1.347)              | 0.0000       | 0.0000      | 0             |
| 2012/01/26 | R213 2012/05/03  | 9.25   | Call | Bond Future | 4,503.0000                     | 5,227.0000               | 16.078               | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/05/03  | 9.25   | Put  | Bond Future | 1,302.0000                     | 1,073.0000               | (17.588)             | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/05/03  | 9.30   | Call | Bond Future | 4,765.0000                     | 5,506.0000               | 15.551               | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/05/03  | 9.30   | Put  | Bond Future | 1,191.0000                     | 979.0000                 | (17.800)             | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/05/03  | 9.20   | Call | Bond Future | 4,247.0000                     | 4,954.0000               | 16.647               | 0            | 0           | 0             |
| 2012/01/26 | R213 2012/05/03  | 9.20   | Put  | Bond Future | 1,422.0000                     | 1,176.0000               | (17.300)             | 0            | 0           | 0             |

| 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    |
|--------------|------------------|--------|------|--------------|--------------------------------|--------------------------|----------------------|--------------|-------------|------------------|
| 2012/01/26   | R213 2012/08/02  |        |      | Bond Future  | 8.9020                         | 8.7800                   | (1.370)              | 0.0000       | 0.0000      | 0                |
| 2012/01/26   | R213 2012/08/02  | 9.25   | Call | Bond Future  | 5,700.0000                     | 6,314.0000               | 10.772               | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/08/02  | 9.25   | Put  | Bond Future  | 3,039.0000                     | 2,689.0000               | (11.517)             | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/08/02  | 9.30   | Call | Bond Future  | 5,932.0000                     | 6,557.0000               | 10.536               | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/08/02  | 9.30   | Put  | Bond Future  | 2,899.0000                     | 2,560.0000               | (11.694)             | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/08/02  | 9.20   | Call | Bond Future  | 5,472.0000                     | 6,072.0000               | 10.965               | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/08/02  | 9.20   | Put  | Bond Future  | 3,186.0000                     | 2,821.0000               | (11.456)             | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/11/01  |        |      | Bond Future  | 8.9700                         | 8.8440                   | (1.405)              | 0.0000       | 0.0000      | 0                |
| 2012/01/26   | R213 2012/11/01  | 9.00   | Call | Bond Future  | 5,221.0000                     | 5,764.0000               | 10.400               | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/11/01  | 9.00   | Put  | Bond Future  | 4,990.0000                     | 4,550.0000               | (8.818)              | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/11/01  | 9.05   | Call | Bond Future  | 5,426.0000                     | 5,980.0000               | 10.210               | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/11/01  | 9.05   | Put  | Bond Future  | 4,811.0000                     | 4,383.0000               | (8.896)              | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/11/01  | 8.95   | Call | Bond Future  | 5,030.0000                     | 5,560.0000               | 10.537               | 0            | 0           | 0                |
| 2012/01/26   | R213 2012/11/01  | 8.95   | Put  | Bond Future  | 5,185.0000                     | 4,732.0000               | (8.737)              | 0            | 0           | 0                |
| 2012/01/26   | R213 2013/02/07  |        |      | Bond Future  | 9.0410                         | 8.9130                   | (1.416)              | 0.0000       | 0.0000      | 0                |
| 2012/01/26   | R213 2013/02/07  | 9.00   | Call | Bond Future  | 0.0000                         | 671.0000                 | 100.000              | 0            | 0           | 0                |
| 2012/01/26   | R213 2013/02/07  | 9.00   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2012/01/26   | R213 2013/02/07  | 9.05   | Call | Bond Future  | 0.0000                         | 1,052.0000               | 100.000              | 0            | 0           | 0                |
| 2012/01/26   | R213 2013/02/07  | 9.05   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2012/01/26   | R213 2013/02/07  | 8.95   | Call | Bond Future  | 0.0000                         | 286.0000                 | 100.000              | 0            | 0           | 0                |
| 2012/01/26   | R213 2013/02/07  | 8.95   | Put  | Bond Future  | 0.0000                         | 0.0000                   | 0.000                | 0            | 0           | 0                |
| 2012/01/26   | TRT1 2012/02/02  |        |      | Index Future | 367.2150                       | 368.9020                 | 0.459                | 0.0000       | 0.0000      | 0                |
| <b>Total</b> |                  |        |      |              |                                |                          |                      |              |             | <b>459491.00</b> |