



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/02/2012

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

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | AL7T 2012/05/03 | | | Index Future | 424.4900 | 423.1470 | (0.316) | 0.0000 | 0.0000 | 16 |
| 2012/02/09 | AL7T 2012/08/02 | | | Index Future | 430.8800 | 429.5060 | (0.319) | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | ALBI 2012/05/03 | | | Index Future | 385.9930 | 384.8720 | (0.290) | 0.0000 | 0.0000 | 914 |
| 2012/02/09 | ALBI 2012/08/02 | | | Index Future | 391.8030 | 390.6570 | (0.292) | 0.0000 | 0.0000 | 118 |
| 2012/02/09 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | CAAN 2012/03/30 | | | Can-Do Future | 0.0653 | 0.0686 | 5.054 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | CAAO 2012/03/30 | | | Can-Do Future | 0.2200 | 0.2098 | (4.636) | 0.0000 | 0.0000 | 100,000 |
| 2012/02/09 | CAAT 2012/02/29 | | | Can-Do Future | 0.0169 | 0.0183 | 8.284 | 0.0000 | 0.0000 | 12,500 |
| 2012/02/09 | CAAV 2012/02/29 | | | Can-Do Future | 0.1824 | 0.1610 | (11.732) | 0.0000 | 0.0000 | 12,987 |
| 2012/02/09 | CAAW2012/04/20 | | | Any day expiry | 7.6410 | 7.6688 | 0.364 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | CAAW2012/04/20 | 8.10 | Call | Any day expiry | 93.0000 | 94.0000 | 1.075 | 0 | 0 | 0 |
| 2012/02/09 | CAAW2012/04/20 | 8.10 | Put | Any day expiry | 552.0000 | 525.0000 | (4.891) | 0 | 0 | 0 |
| 2012/02/09 | CAAW2012/04/20 | 8.15 | Call | Any day expiry | 85.0000 | 86.0000 | 1.176 | 0 | 0 | 0 |
| 2012/02/09 | CAAW2012/04/20 | 8.15 | Put | Any day expiry | 594.0000 | 567.0000 | (4.545) | 0 | 0 | 0 |
| 2012/02/09 | CAAW2012/04/20 | 8.05 | Call | Any day expiry | 101.0000 | 103.0000 | 1.980 | 0 | 0 | 0 |
| 2012/02/09 | CAAW2012/04/20 | 8.05 | Put | Any day expiry | 510.0000 | 484.0000 | (5.098) | 0 | 0 | 0 |
| 2012/02/09 | CAAX 2012/03/30 | | | Can-Do Future | 0.0487 | 0.0516 | 5.955 | 0.0000 | 0.0000 | 12,500 |
| 2012/02/09 | CAAY 2012/04/30 | | | Can-Do Future | 0.0532 | 0.0560 | 5.263 | 0.0000 | 0.0000 | 12,500 |
| 2012/02/09 | CAAZ 2012/06/18 | | | Can-Do Future | 0.0633 | 0.0673 | 6.319 | 0.0000 | 0.0000 | 5,670 |
| 2012/02/09 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|--------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | DAAA 2012/03/29 | | | Any day expiry | 7.6161 | 7.6439 | 0.365 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | DAAA 2012/03/29 | 7.90 | Call | Any day expiry | 92.0000 | 94.0000 | 2.174 | 0 | 0 | 0 |
| 2012/02/09 | DAAA 2012/03/29 | 7.90 | Put | Any day expiry | 376.0000 | 350.0000 | (6.915) | 0 | 0 | 0 |
| 2012/02/09 | DAAA 2012/03/29 | 7.95 | Call | Any day expiry | 81.0000 | 84.0000 | 3.704 | 0 | 0 | 0 |
| 2012/02/09 | DAAA 2012/03/29 | 7.95 | Put | Any day expiry | 415.0000 | 390.0000 | (6.024) | 0 | 0 | 0 |
| 2012/02/09 | DAAA 2012/03/29 | 7.85 | Call | Any day expiry | 103.0000 | 107.0000 | 3.883 | 0 | 0 | 0 |
| 2012/02/09 | DAAA 2012/03/29 | 7.85 | Put | Any day expiry | 337.0000 | 313.0000 | (7.122) | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/05/03 | | | GOVI | 386.6910 | 385.6180 | (0.277) | 0.0000 | 0.0000 | 180 |
| 2012/02/09 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 46,910.0000 | 36,180.0000 | (22.874) | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 46,810.0000 | 36,080.0000 | (22.922) | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 47,010.0000 | 36,280.0000 | (22.825) | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/08/02 | | | GOVI | 392.5110 | 391.4140 | (0.279) | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | GOVI 2012/08/02 | 390.00 | Call | GOVI | 25,110.0000 | 14,140.0000 | (43.688) | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/08/02 | 390.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/08/02 | 390.01 | Call | GOVI | 25,010.0000 | 14,040.0000 | (43.862) | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/08/02 | 390.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/08/02 | 389.99 | Call | GOVI | 25,210.0000 | 14,240.0000 | (43.514) | 0 | 0 | 0 |
| 2012/02/09 | GOVI 2012/08/02 | 389.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | IGOV 2012/05/03 | | | Index Future | 171.5360 | 169.8180 | (1.002) | 0.0000 | 0.0000 | 514 |
| 2012/02/09 | IGOV 2012/08/02 | | | Index Future | 174.1190 | 172.3710 | (1.004) | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | ILBI 2012/05/03 | | | Index Future | 465.1140 | 465.1140 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | ILBI 2012/08/02 | | | Index Future | 473.7980 | 473.7980 | 0.000 | 0.0000 | 0.0000 | 152 |
| 2012/02/09 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|------------------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | JBAF 2012/02/15 | | | Jibar Tradeable Future | 5.6000 | 5.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.6100 | 5.6100 | 0.000 | 0.0000 | 0.0000 | 2,390 |
| 2012/02/09 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6100 | 5.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6300 | 5.6300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6600 | 5.6600 | 0.000 | 0.0000 | 0.0000 | 2,890 |
| 2012/02/09 | JBAF 2012/07/18 | | | Jibar Tradeable Future | 5.6900 | 5.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.7700 | 5.7700 | 0.000 | 0.0000 | 0.0000 | 44,760 |
| 2012/02/09 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.9200 | 5.9100 | (0.169) | 0.0000 | 0.0000 | 940 |
| 2012/02/09 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.0600 | 6.0700 | 0.165 | 0.0000 | 0.0000 | 790 |
| 2012/02/09 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.2100 | 6.2500 | 0.644 | 0.0000 | 0.0000 | 1,250 |
| 2012/02/09 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.3800 | 6.4100 | 0.470 | 0.0000 | 0.0000 | 1,700 |
| 2012/02/09 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.5600 | 6.6000 | 0.610 | 0.0000 | 0.0000 | 1,000 |
| 2012/02/09 | R157 2012/05/03 | | | Bond Future | 6.6460 | 6.6880 | 0.632 | 0.0000 | 0.0000 | 10,880 |
| 2012/02/09 | R157 2012/05/03 | 8.25 | Call | Bond Future | 5,200.0000 | 5,061.0000 | (2.673) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 8.25 | Put | Bond Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,357.0000 | 5,217.0000 | (2.613) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 8.30 | Put | Bond Future | 2.0000 | 2.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 8.20 | Call | Bond Future | 5,043.0000 | 4,904.0000 | (2.756) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 8.20 | Put | Bond Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 6.25 | Put | Bond Future | 1,576.0000 | 1,682.0000 | 6.726 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 6.25 | Call | Bond Future | 247.0000 | 213.0000 | (13.765) | 0 | 0 | 1,500 |
| 2012/02/09 | R157 2012/05/03 | 6.50 | Call | Bond Future | 515.0000 | 458.0000 | (11.068) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 6.50 | Put | Bond Future | 1,003.0000 | 1,086.0000 | 8.275 | 0 | 0 | 1,500 |
| 2012/02/09 | R157 2012/05/03 | 6.75 | Call | Bond Future | 933.0000 | 850.0000 | (8.896) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/05/03 | 6.75 | Put | Bond Future | 587.0000 | 644.0000 | 9.710 | 0 | 0 | 1,500 |
| 2012/02/09 | R157 2012/08/02 | | | Bond Future | 6.6950 | 6.7420 | 0.702 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R157 2012/08/02 | 8.00 | Call | Bond Future | 4,120.0000 | 3,990.0000 | (3.155) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/09 | R157 2012/08/02 | 8.00 | Put | Bond Future | 180.0000 | 195.0000 | 8.333 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/08/02 | 8.05 | Call | Bond Future | 4,251.0000 | 4,120.0000 | (3.082) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/08/02 | 8.05 | Put | Bond Future | 164.0000 | 178.0000 | 8.537 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,990.0000 | 3,862.0000 | (3.208) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/08/02 | 7.95 | Put | Bond Future | 198.0000 | 215.0000 | 8.586 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/11/01 | | | Bond Future | 6.7430 | 6.7900 | 0.697 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,832.0000 | 1,752.0000 | (4.367) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,106.0000 | 1,159.0000 | 4.792 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/11/01 | 7.05 | Call | Bond Future | 1,917.0000 | 1,835.0000 | (4.278) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,050.0000 | 1,102.0000 | 4.952 | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,747.0000 | 1,669.0000 | (4.465) | 0 | 0 | 0 |
| 2012/02/09 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,162.0000 | 1,217.0000 | 4.733 | 0 | 0 | 0 |
| 2012/02/09 | R157 2013/02/07 | | | Bond Future | 6.7710 | 6.8280 | 0.842 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R157 2013/02/07 | 6.75 | Call | Bond Future | 1,478.0000 | 1,404.0000 | (5.007) | 0 | 0 | 0 |
| 2012/02/09 | R157 2013/02/07 | 6.75 | Put | Bond Future | 1,532.0000 | 1,604.0000 | 4.700 | 0 | 0 | 0 |
| 2012/02/09 | R157 2013/02/07 | 6.80 | Call | Bond Future | 1,547.0000 | 1,471.0000 | (4.913) | 0 | 0 | 0 |
| 2012/02/09 | R157 2013/02/07 | 6.80 | Put | Bond Future | 1,473.0000 | 1,543.0000 | 4.752 | 0 | 0 | 0 |
| 2012/02/09 | R157 2013/02/07 | 6.70 | Call | Bond Future | 1,414.0000 | 1,342.0000 | (5.092) | 0 | 0 | 0 |
| 2012/02/09 | R157 2013/02/07 | 6.70 | Put | Bond Future | 1,596.0000 | 1,671.0000 | 4.699 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | | | Bond Future | 8.2890 | 8.3450 | 0.676 | 0.0000 | 0.0000 | 28,058 |
| 2012/02/09 | R186 2012/05/03 | 9.00 | Call | Bond Future | 7,190.0000 | 6,747.0000 | (6.161) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 9.00 | Put | Bond Future | 715.0000 | 802.0000 | 12.168 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 9.05 | Call | Bond Future | 7,553.0000 | 7,102.0000 | (5.971) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 9.05 | Put | Bond Future | 643.0000 | 721.0000 | 12.131 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 8.95 | Call | Bond Future | 6,833.0000 | 6,397.0000 | (6.381) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 8.95 | Put | Bond Future | 797.0000 | 890.0000 | 11.669 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 7.90 | Put | Bond Future | 5,054.0000 | 5,417.0000 | 7.182 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 7.90 | Call | Bond Future | 1,282.0000 | 1,116.0000 | (12.949) | 0 | 0 | 2,250 |
| 2012/02/09 | R186 2012/05/03 | 8.20 | Put | Bond Future | 3,225.0000 | 3,501.0000 | 8.558 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 8.20 | Call | Bond Future | 2,377.0000 | 2,124.0000 | (10.644) | 0 | 0 | 750 |
| 2012/02/09 | R186 2012/05/03 | 8.50 | Call | Bond Future | 3,907.0000 | 3,570.0000 | (8.626) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 8.50 | Put | Bond Future | 1,930.0000 | 2,123.0000 | 10.000 | 0 | 0 | 750 |
| 2012/02/09 | R186 2012/05/03 | 8.85 | Call | Bond Future | 6,133.0000 | 5,716.0000 | (6.799) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/05/03 | 8.85 | Put | Bond Future | 981.0000 | 1,093.0000 | 11.417 | 0 | 0 | 2,250 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R186 2012/08/02 | | | Bond Future | 8.3570 | 8.4150 | 0.694 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.75 | Call | Bond Future | 7,055.0000 | 6,705.0000 | (4.961) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.75 | Put | Bond Future | 3,476.0000 | 3,664.0000 | 5.409 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.80 | Call | Bond Future | 7,333.0000 | 6,976.0000 | (4.868) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.80 | Put | Bond Future | 3,310.0000 | 3,491.0000 | 5.468 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.70 | Call | Bond Future | 6,781.0000 | 6,439.0000 | (5.044) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,649.0000 | 3,845.0000 | 5.371 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.25 | Put | Bond Future | 5,542.0000 | 5,809.0000 | 4.818 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/08/02 | 8.25 | Call | Bond Future | 4,540.0000 | 4,268.0000 | (5.991) | 0 | 0 | 8,750 |
| 2012/02/09 | R186 2012/11/01 | | | Bond Future | 8.4240 | 8.4820 | 0.689 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R186 2012/11/01 | 8.75 | Call | Bond Future | 7,715.0000 | 7,390.0000 | (4.213) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/11/01 | 8.75 | Put | Bond Future | 4,788.0000 | 4,991.0000 | 4.240 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/11/01 | 8.80 | Call | Bond Future | 7,975.0000 | 7,643.0000 | (4.163) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/11/01 | 8.80 | Put | Bond Future | 4,608.0000 | 4,805.0000 | 4.275 | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/11/01 | 8.70 | Call | Bond Future | 7,460.0000 | 7,141.0000 | (4.276) | 0 | 0 | 0 |
| 2012/02/09 | R186 2012/11/01 | 8.70 | Put | Bond Future | 4,975.0000 | 5,184.0000 | 4.201 | 0 | 0 | 0 |
| 2012/02/09 | R186 2013/02/07 | | | Bond Future | 8.4880 | 8.5500 | 0.730 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R186 2013/02/07 | 8.50 | Call | Bond Future | 7,023.0000 | 6,722.0000 | (4.286) | 0 | 0 | 0 |
| 2012/02/09 | R186 2013/02/07 | 8.50 | Put | Bond Future | 6,915.0000 | 7,169.0000 | 3.673 | 0 | 0 | 0 |
| 2012/02/09 | R186 2013/02/07 | 8.55 | Call | Bond Future | 7,254.0000 | 6,948.0000 | (4.218) | 0 | 0 | 0 |
| 2012/02/09 | R186 2013/02/07 | 8.55 | Put | Bond Future | 6,700.0000 | 6,948.0000 | 3.701 | 0 | 0 | 0 |
| 2012/02/09 | R186 2013/02/07 | 8.45 | Call | Bond Future | 6,802.0000 | 6,506.0000 | (4.352) | 0 | 0 | 0 |
| 2012/02/09 | R186 2013/02/07 | 8.45 | Put | Bond Future | 7,144.0000 | 7,402.0000 | 3.611 | 0 | 0 | 0 |
| 2012/02/09 | R189 2012/05/03 | | | Bond Future | 215.6335 | 215.6189 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R189 2012/05/03 | 215.00 | Call | Bond Future | 634.0000 | 619.0000 | (2.366) | 0 | 0 | 0 |
| 2012/02/09 | R189 2012/05/03 | 215.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R189 2012/05/03 | 215.05 | Call | Bond Future | 584.0000 | 569.0000 | (2.568) | 0 | 0 | 0 |
| 2012/02/09 | R189 2012/05/03 | 215.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R189 2012/05/03 | 214.95 | Call | Bond Future | 684.0000 | 669.0000 | (2.193) | 0 | 0 | 0 |
| 2012/02/09 | R189 2012/05/03 | 214.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R197 2012/05/03 | | | Bond Future | 254.8756 | 252.0919 | (1.092) | 0.0000 | 0.0000 | 1,005 |
| 2012/02/09 | R197 2012/05/03 | 251.00 | Call | Bond Future | 3,876.0000 | 1,092.0000 | (71.827) | 0 | 0 | 0 |
| 2012/02/09 | R197 2012/05/03 | 251.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R197 2012/05/03 | 251.05 | Call | Bond Future | 3,826.0000 | 1,042.0000 | (72.765) | 0 | 0 | 0 |
| 2012/02/09 | R197 2012/05/03 | 251.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R197 2012/05/03 | 250.95 | Call | Bond Future | 3,926.0000 | 1,142.0000 | (70.912) | 0 | 0 | 0 |
| 2012/02/09 | R197 2012/05/03 | 250.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/05/03 | | | Bond Future | 6.1820 | 6.2200 | 0.615 | 0.0000 | 0.0000 | 968 |
| 2012/02/09 | R201 2012/05/03 | 7.75 | Call | Bond Future | 3,798.0000 | 3,704.0000 | (2.475) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/05/03 | 7.75 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/05/03 | 7.80 | Call | Bond Future | 3,916.0000 | 3,822.0000 | (2.400) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/05/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/05/03 | 7.70 | Call | Bond Future | 3,680.0000 | 3,586.0000 | (2.554) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/05/03 | 7.70 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/08/02 | | | Bond Future | 6.1920 | 6.2350 | 0.694 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R201 2012/08/02 | 7.50 | Call | Bond Future | 2,992.0000 | 2,903.0000 | (2.975) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/08/02 | 7.50 | Put | Bond Future | 97.0000 | 105.0000 | 8.247 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,090.0000 | 3,001.0000 | (2.880) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/08/02 | 7.55 | Put | Bond Future | 86.0000 | 94.0000 | 9.302 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/08/02 | 7.45 | Call | Bond Future | 2,894.0000 | 2,806.0000 | (3.041) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/08/02 | 7.45 | Put | Bond Future | 108.0000 | 117.0000 | 8.333 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/11/01 | | | Bond Future | 6.1830 | 6.2250 | 0.679 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R201 2012/11/01 | 6.50 | Call | Bond Future | 1,301.0000 | 1,248.0000 | (4.074) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/11/01 | 6.50 | Put | Bond Future | 661.0000 | 693.0000 | 4.841 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/11/01 | 6.55 | Call | Bond Future | 1,365.0000 | 1,311.0000 | (3.956) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/11/01 | 6.55 | Put | Bond Future | 625.0000 | 656.0000 | 4.960 | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/11/01 | 6.45 | Call | Bond Future | 1,239.0000 | 1,187.0000 | (4.197) | 0 | 0 | 0 |
| 2012/02/09 | R201 2012/11/01 | 6.45 | Put | Bond Future | 700.0000 | 733.0000 | 4.714 | 0 | 0 | 0 |
| 2012/02/09 | R201 2013/02/07 | | | Bond Future | 6.1230 | 6.1770 | 0.882 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R201 2013/02/07 | 6.25 | Call | Bond Future | 1,091.0000 | 1,038.0000 | (4.858) | 0 | 0 | 0 |
| 2012/02/09 | R201 2013/02/07 | 6.25 | Put | Bond Future | 865.0000 | 908.0000 | 4.971 | 0 | 0 | 0 |
| 2012/02/09 | R201 2013/02/07 | 6.30 | Call | Bond Future | 1,141.0000 | 1,087.0000 | (4.733) | 0 | 0 | 0 |
| 2012/02/09 | R201 2013/02/07 | 6.30 | Put | Bond Future | 826.0000 | 868.0000 | 5.085 | 0 | 0 | 0 |
| 2012/02/09 | R201 2013/02/07 | 6.20 | Call | Bond Future | 1,041.0000 | 990.0000 | (4.899) | 0 | 0 | 0 |
| 2012/02/09 | R201 2013/02/07 | 6.20 | Put | Bond Future | 904.0000 | 949.0000 | 4.978 | 0 | 0 | 0 |
| 2012/02/09 | R202 2012/05/03 | | | Bond Future | 189.8753 | 187.4856 | (1.259) | 0.0000 | 0.0000 | 37,020 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R202 2012/05/03 | 190.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R202 2012/05/03 | 190.00 | Put | Bond Future | 125.0000 | 2,514.0000 | 1911.200 | 0 | 0 | 0 |
| 2012/02/09 | R202 2012/05/03 | 190.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R202 2012/05/03 | 190.05 | Put | Bond Future | 175.0000 | 2,564.0000 | 1365.143 | 0 | 0 | 0 |
| 2012/02/09 | R202 2012/05/03 | 189.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R202 2012/05/03 | 189.95 | Put | Bond Future | 75.0000 | 2,464.0000 | 3185.333 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | | | Bond Future | 7.2980 | 7.3340 | 0.493 | 0.0000 | 0.0000 | 3,536 |
| 2012/02/09 | R203 2012/05/03 | 8.75 | Call | Bond Future | 6,281.0000 | 6,122.0000 | (2.531) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 8.75 | Put | Bond Future | 20.0000 | 22.0000 | 10.000 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 8.80 | Call | Bond Future | 6,485.0000 | 6,326.0000 | (2.452) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 8.80 | Put | Bond Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 8.70 | Call | Bond Future | 6,078.0000 | 5,919.0000 | (2.616) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 8.70 | Put | Bond Future | 24.0000 | 26.0000 | 8.333 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 7.00 | Put | Bond Future | 1,926.0000 | 2,032.0000 | 5.504 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 7.00 | Call | Bond Future | 581.0000 | 525.0000 | (9.639) | 0 | 0 | 4,200 |
| 2012/02/09 | R203 2012/05/03 | 7.15 | Put | Bond Future | 1,499.0000 | 1,589.0000 | 6.004 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 7.15 | Call | Bond Future | 833.0000 | 762.0000 | (8.523) | 0 | 0 | 1,400 |
| 2012/02/09 | R203 2012/05/03 | 7.45 | Call | Bond Future | 1,524.0000 | 1,423.0000 | (6.627) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 7.45 | Put | Bond Future | 846.0000 | 906.0000 | 7.092 | 0 | 0 | 1,400 |
| 2012/02/09 | R203 2012/05/03 | 7.80 | Call | Bond Future | 2,604.0000 | 2,475.0000 | (4.954) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/05/03 | 7.80 | Put | Bond Future | 385.0000 | 417.0000 | 8.312 | 0 | 0 | 4,200 |
| 2012/02/09 | R203 2012/08/02 | | | Bond Future | 7.3670 | 7.4060 | 0.529 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R203 2012/08/02 | 8.50 | Call | Bond Future | 5,240.0000 | 5,099.0000 | (2.691) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/08/02 | 8.50 | Put | Bond Future | 518.0000 | 544.0000 | 5.019 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/08/02 | 8.55 | Call | Bond Future | 5,405.0000 | 5,262.0000 | (2.646) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/08/02 | 8.55 | Put | Bond Future | 481.0000 | 505.0000 | 4.990 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/08/02 | 8.45 | Call | Bond Future | 5,077.0000 | 4,937.0000 | (2.758) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/08/02 | 8.45 | Put | Bond Future | 558.0000 | 585.0000 | 4.839 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/11/01 | | | Bond Future | 7.4380 | 7.4760 | 0.511 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R203 2012/11/01 | 7.75 | Call | Bond Future | 3,078.0000 | 2,982.0000 | (3.119) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/11/01 | 7.75 | Put | Bond Future | 1,810.0000 | 1,869.0000 | 3.260 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,201.0000 | 3,102.0000 | (3.093) | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/11/01 | 7.80 | Put | Bond Future | 1,731.0000 | 1,788.0000 | 3.293 | 0 | 0 | 0 |
| 2012/02/09 | R203 2012/11/01 | 7.70 | Call | Bond Future | 2,957.0000 | 2,863.0000 | (3.179) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/09 | R203 2012/11/01 | 7.70 | Put | Bond Future | 1,891.0000 | 1,952.0000 | 3.226 | 0 | 0 | 0 |
| 2012/02/09 | R203 2013/02/07 | | | Bond Future | 7.5050 | 7.5470 | 0.560 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R203 2013/02/07 | 6.50 | Call | Bond Future | 1,053.0000 | 1,005.0000 | (4.558) | 0 | 0 | 0 |
| 2012/02/09 | R203 2013/02/07 | 6.50 | Put | Bond Future | 5,053.0000 | 5,168.0000 | 2.276 | 0 | 0 | 0 |
| 2012/02/09 | R203 2013/02/07 | 6.55 | Call | Bond Future | 1,110.0000 | 1,061.0000 | (4.414) | 0 | 0 | 0 |
| 2012/02/09 | R203 2013/02/07 | 6.55 | Put | Bond Future | 4,906.0000 | 5,021.0000 | 2.344 | 0 | 0 | 0 |
| 2012/02/09 | R203 2013/02/07 | 6.45 | Call | Bond Future | 1,001.0000 | 956.0000 | (4.496) | 0 | 0 | 0 |
| 2012/02/09 | R203 2013/02/07 | 6.45 | Put | Bond Future | 5,205.0000 | 5,323.0000 | 2.267 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | | | Bond Future | 7.5940 | 7.6400 | 0.606 | 0.0000 | 0.0000 | 3,150 |
| 2012/02/09 | R204 2012/05/03 | 8.75 | Call | Bond Future | 5,881.0000 | 5,654.0000 | (3.860) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 8.75 | Put | Bond Future | 87.0000 | 99.0000 | 13.793 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,109.0000 | 5,880.0000 | (3.749) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 8.80 | Put | Bond Future | 74.0000 | 84.0000 | 13.514 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,655.0000 | 5,429.0000 | (3.996) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 8.70 | Put | Bond Future | 103.0000 | 116.0000 | 12.621 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 7.00 | Put | Bond Future | 3,480.0000 | 3,672.0000 | 5.517 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 7.00 | Call | Bond Future | 335.0000 | 288.0000 | (14.030) | 0 | 0 | 550 |
| 2012/02/09 | R204 2012/05/03 | 7.75 | Call | Bond Future | 1,849.0000 | 1,701.0000 | (8.004) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/05/03 | 7.75 | Put | Bond Future | 1,042.0000 | 1,133.0000 | 8.733 | 0 | 0 | 550 |
| 2012/02/09 | R204 2012/08/02 | | | Bond Future | 7.6690 | 7.7180 | 0.639 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R204 2012/08/02 | 8.50 | Call | Bond Future | 5,090.0000 | 4,901.0000 | (3.713) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/08/02 | 8.50 | Put | Bond Future | 1,023.0000 | 1,080.0000 | 5.572 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,264.0000 | 5,073.0000 | (3.628) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/08/02 | 8.55 | Put | Bond Future | 959.0000 | 1,014.0000 | 5.735 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/08/02 | 8.45 | Call | Bond Future | 4,911.0000 | 4,726.0000 | (3.767) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/08/02 | 8.45 | Put | Bond Future | 1,083.0000 | 1,144.0000 | 5.633 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/11/01 | | | Bond Future | 7.7420 | 7.7900 | 0.620 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,630.0000 | 3,492.0000 | (3.802) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/11/01 | 8.00 | Put | Bond Future | 2,390.0000 | 2,484.0000 | 3.933 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,771.0000 | 3,629.0000 | (3.766) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/11/01 | 8.05 | Put | Bond Future | 2,293.0000 | 2,383.0000 | 3.925 | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,492.0000 | 3,356.0000 | (3.895) | 0 | 0 | 0 |
| 2012/02/09 | R204 2012/11/01 | 7.95 | Put | Bond Future | 2,491.0000 | 2,587.0000 | 3.854 | 0 | 0 | 0 |
| 2012/02/09 | R204 2013/02/07 | | | Bond Future | 7.8100 | 7.8630 | 0.679 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R204 2013/02/07 | 8.00 | Call | Bond Future | 3,805.0000 | 3,664.0000 | (3.706) | 0 | 0 | 0 |
| 2012/02/09 | R204 2013/02/07 | 8.00 | Put | Bond Future | 2,925.0000 | 3,031.0000 | 3.624 | 0 | 0 | 0 |
| 2012/02/09 | R204 2013/02/07 | 8.05 | Call | Bond Future | 3,935.0000 | 3,792.0000 | (3.634) | 0 | 0 | 0 |
| 2012/02/09 | R204 2013/02/07 | 8.05 | Put | Bond Future | 2,825.0000 | 2,929.0000 | 3.681 | 0 | 0 | 0 |
| 2012/02/09 | R204 2013/02/07 | 7.95 | Call | Bond Future | 3,676.0000 | 3,538.0000 | (3.754) | 0 | 0 | 0 |
| 2012/02/09 | R204 2013/02/07 | 7.95 | Put | Bond Future | 3,027.0000 | 3,135.0000 | 3.568 | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/05/03 | | | Bond Future | 6.0900 | 6.1340 | 0.722 | 0.0000 | 0.0000 | 300 |
| 2012/02/09 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,232.0000 | 2,161.0000 | (3.181) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/05/03 | 7.50 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,310.0000 | 2,239.0000 | (3.074) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/05/03 | 7.55 | Put | Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,154.0000 | 2,084.0000 | (3.250) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/05/03 | 7.45 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/08/02 | | | Bond Future | 6.0910 | 6.1450 | 0.887 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,644.0000 | 1,577.0000 | (4.075) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/08/02 | 7.25 | Put | Bond Future | 67.0000 | 74.0000 | 10.448 | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,704.0000 | 1,637.0000 | (3.932) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/08/02 | 7.30 | Put | Bond Future | 60.0000 | 67.0000 | 11.667 | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,584.0000 | 1,518.0000 | (4.167) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/08/02 | 7.20 | Put | Bond Future | 74.0000 | 82.0000 | 10.811 | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/11/01 | | | Bond Future | 6.0450 | 6.1020 | 0.943 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R206 2012/11/01 | 6.00 | Call | Bond Future | 471.0000 | 439.0000 | (6.794) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/11/01 | 6.00 | Put | Bond Future | 523.0000 | 556.0000 | 6.310 | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/11/01 | 6.05 | Call | Bond Future | 502.0000 | 468.0000 | (6.773) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/11/01 | 6.05 | Put | Bond Future | 496.0000 | 528.0000 | 6.452 | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/11/01 | 5.95 | Call | Bond Future | 443.0000 | 413.0000 | (6.772) | 0 | 0 | 0 |
| 2012/02/09 | R206 2012/11/01 | 5.95 | Put | Bond Future | 552.0000 | 587.0000 | 6.341 | 0 | 0 | 0 |
| 2012/02/09 | R206 2013/02/07 | | | Bond Future | 5.8830 | 5.9650 | 1.394 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R206 2013/02/07 | 6.00 | Call | Bond Future | 522.0000 | 483.0000 | (7.471) | 0 | 0 | 0 |
| 2012/02/09 | R206 2013/02/07 | 6.00 | Put | Bond Future | 417.0000 | 452.0000 | 8.393 | 0 | 0 | 0 |
| 2012/02/09 | R206 2013/02/07 | 6.05 | Call | Bond Future | 547.0000 | 507.0000 | (7.313) | 0 | 0 | 0 |
| 2012/02/09 | R206 2013/02/07 | 6.05 | Put | Bond Future | 397.0000 | 431.0000 | 8.564 | 0 | 0 | 0 |
| 2012/02/09 | R206 2013/02/07 | 5.95 | Call | Bond Future | 497.0000 | 459.0000 | (7.646) | 0 | 0 | 0 |
| 2012/02/09 | R206 2013/02/07 | 5.95 | Put | Bond Future | 437.0000 | 472.0000 | 8.009 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R207 2012/05/03 | | | Bond Future | 7.8300 | 7.8860 | 0.715 | 0.0000 | 0.0000 | 24,945 |
| 2012/02/09 | R207 2012/05/03 | 8.75 | Call | Bond Future | 5,188.0000 | 4,907.0000 | (5.416) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 8.75 | Put | Bond Future | 222.0000 | 252.0000 | 13.514 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,420.0000 | 5,135.0000 | (5.258) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 8.80 | Put | Bond Future | 193.0000 | 220.0000 | 13.990 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 8.70 | Call | Bond Future | 4,955.0000 | 4,678.0000 | (5.590) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 8.70 | Put | Bond Future | 250.0000 | 285.0000 | 14.000 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 7.45 | Put | Bond Future | 2,846.0000 | 3,063.0000 | 7.625 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 7.45 | Call | Bond Future | 697.0000 | 602.0000 | (13.630) | 0 | 0 | 2,400 |
| 2012/02/09 | R207 2012/05/03 | 7.65 | Put | Bond Future | 2,104.0000 | 2,285.0000 | 8.603 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 7.65 | Call | Bond Future | 1,093.0000 | 963.0000 | (11.894) | 0 | 0 | 800 |
| 2012/02/09 | R207 2012/05/03 | 8.00 | Call | Bond Future | 2,088.0000 | 1,896.0000 | (9.195) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 8.00 | Put | Bond Future | 1,145.0000 | 1,265.0000 | 10.480 | 0 | 0 | 800 |
| 2012/02/09 | R207 2012/05/03 | 8.30 | Call | Bond Future | 3,204.0000 | 2,967.0000 | (7.397) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/05/03 | 8.30 | Put | Bond Future | 626.0000 | 701.0000 | 11.981 | 0 | 0 | 2,400 |
| 2012/02/09 | R207 2012/08/02 | | | Bond Future | 7.9070 | 7.9660 | 0.746 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,593.0000 | 5,351.0000 | (4.327) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/08/02 | 8.75 | Put | Bond Future | 1,158.0000 | 1,235.0000 | 6.649 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,778.0000 | 5,532.0000 | (4.258) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/08/02 | 8.80 | Put | Bond Future | 1,088.0000 | 1,161.0000 | 6.710 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,404.0000 | 5,165.0000 | (4.423) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/08/02 | 8.70 | Put | Bond Future | 1,225.0000 | 1,305.0000 | 6.531 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/11/01 | | | Bond Future | 7.9790 | 8.0380 | 0.739 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R207 2012/11/01 | 8.25 | Call | Bond Future | 4,076.0000 | 3,891.0000 | (4.539) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/11/01 | 8.25 | Put | Bond Future | 2,663.0000 | 2,788.0000 | 4.694 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,228.0000 | 4,039.0000 | (4.470) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/11/01 | 8.30 | Put | Bond Future | 2,557.0000 | 2,678.0000 | 4.732 | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/11/01 | 8.20 | Call | Bond Future | 3,927.0000 | 3,746.0000 | (4.609) | 0 | 0 | 0 |
| 2012/02/09 | R207 2012/11/01 | 8.20 | Put | Bond Future | 2,773.0000 | 2,902.0000 | 4.652 | 0 | 0 | 0 |
| 2012/02/09 | R207 2013/02/07 | | | Bond Future | 8.0490 | 8.1130 | 0.795 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R207 2013/02/07 | 8.25 | Call | Bond Future | 4,300.0000 | 4,114.0000 | (4.326) | 0 | 0 | 0 |
| 2012/02/09 | R207 2013/02/07 | 8.25 | Put | Bond Future | 3,283.0000 | 3,422.0000 | 4.234 | 0 | 0 | 0 |
| 2012/02/09 | R207 2013/02/07 | 8.30 | Call | Bond Future | 4,442.0000 | 4,253.0000 | (4.255) | 0 | 0 | 0 |
| 2012/02/09 | R207 2013/02/07 | 8.30 | Put | Bond Future | 3,174.0000 | 3,310.0000 | 4.285 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R207 2013/02/07 | 8.20 | Call | Bond Future | 4,159.0000 | 3,977.0000 | (4.376) | 0 | 0 | 0 |
| 2012/02/09 | R207 2013/02/07 | 8.20 | Put | Bond Future | 3,394.0000 | 3,537.0000 | 4.213 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | | | Bond Future | 7.8760 | 7.9270 | 0.648 | 0.0000 | 0.0000 | 9,194 |
| 2012/02/09 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,608.0000 | 6,320.0000 | (4.358) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 9.00 | Put | Bond Future | 136.0000 | 155.0000 | 13.971 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 9.05 | Call | Bond Future | 6,864.0000 | 6,573.0000 | (4.240) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 9.05 | Put | Bond Future | 118.0000 | 134.0000 | 13.559 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,355.0000 | 6,069.0000 | (4.500) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 8.95 | Put | Bond Future | 159.0000 | 179.0000 | 12.579 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 7.50 | Put | Bond Future | 3,073.0000 | 3,283.0000 | 6.834 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 7.50 | Call | Bond Future | 772.0000 | 676.0000 | (12.435) | 0 | 0 | 3,000 |
| 2012/02/09 | R208 2012/05/03 | 7.70 | Put | Bond Future | 2,273.0000 | 2,450.0000 | 7.787 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 7.70 | Call | Bond Future | 1,205.0000 | 1,075.0000 | (10.788) | 0 | 0 | 1,000 |
| 2012/02/09 | R208 2012/05/03 | 8.05 | Call | Bond Future | 2,283.0000 | 2,092.0000 | (8.366) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 8.05 | Put | Bond Future | 1,242.0000 | 1,358.0000 | 9.340 | 0 | 0 | 1,000 |
| 2012/02/09 | R208 2012/05/03 | 8.35 | Call | Bond Future | 3,485.0000 | 3,250.0000 | (6.743) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/05/03 | 8.35 | Put | Bond Future | 684.0000 | 755.0000 | 10.380 | 0 | 0 | 3,000 |
| 2012/02/09 | R208 2012/08/02 | | | Bond Future | 7.9450 | 7.9980 | 0.667 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R208 2012/08/02 | 8.75 | Call | Bond Future | 5,882.0000 | 5,647.0000 | (3.995) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,296.0000 | 1,372.0000 | 5.864 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/08/02 | 8.80 | Call | Bond Future | 6,086.0000 | 5,847.0000 | (3.927) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/08/02 | 8.80 | Put | Bond Future | 1,225.0000 | 1,297.0000 | 5.878 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,680.0000 | 5,448.0000 | (4.085) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,370.0000 | 1,449.0000 | 5.766 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/11/01 | | | Bond Future | 8.0130 | 8.0660 | 0.661 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R208 2012/11/01 | 8.25 | Call | Bond Future | 4,353.0000 | 4,172.0000 | (4.158) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/11/01 | 8.25 | Put | Bond Future | 3,006.0000 | 3,128.0000 | 4.059 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,515.0000 | 4,331.0000 | (4.075) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/11/01 | 8.30 | Put | Bond Future | 2,887.0000 | 3,006.0000 | 4.122 | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/11/01 | 8.20 | Call | Bond Future | 4,193.0000 | 4,016.0000 | (4.221) | 0 | 0 | 0 |
| 2012/02/09 | R208 2012/11/01 | 8.20 | Put | Bond Future | 3,128.0000 | 3,254.0000 | 4.028 | 0 | 0 | 0 |
| 2012/02/09 | R208 2013/02/07 | | | Bond Future | 8.0770 | 8.1340 | 0.706 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R208 2013/02/07 | 8.00 | Call | Bond Future | 3,924.0000 | 3,760.0000 | (4.179) | 0 | 0 | 0 |
| 2012/02/09 | R208 2013/02/07 | 8.00 | Put | Bond Future | 4,355.0000 | 4,509.0000 | 3.536 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R208 2013/02/07 | 8.05 | Call | Bond Future | 4,066.0000 | 3,898.0000 | (4.132) | 0 | 0 | 0 |
| 2012/02/09 | R208 2013/02/07 | 8.05 | Put | Bond Future | 4,217.0000 | 4,367.0000 | 3.557 | 0 | 0 | 0 |
| 2012/02/09 | R208 2013/02/07 | 7.95 | Call | Bond Future | 3,789.0000 | 3,628.0000 | (4.249) | 0 | 0 | 0 |
| 2012/02/09 | R208 2013/02/07 | 7.95 | Put | Bond Future | 4,502.0000 | 4,659.0000 | 3.487 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/05/03 | | | Bond Future | 8.7510 | 8.8120 | 0.697 | 0.0000 | 0.0000 | 2,042 |
| 2012/02/09 | R209 2012/05/03 | 9.00 | Call | Bond Future | 3,566.0000 | 3,251.0000 | (8.833) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,626.0000 | 1,794.0000 | 10.332 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/05/03 | 9.05 | Call | Bond Future | 3,810.0000 | 3,484.0000 | (8.556) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,491.0000 | 1,647.0000 | 10.463 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/05/03 | 8.95 | Call | Bond Future | 3,330.0000 | 3,026.0000 | (9.129) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,773.0000 | 1,952.0000 | 10.096 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/08/02 | | | Bond Future | 8.8130 | 8.8760 | 0.715 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R209 2012/08/02 | 9.25 | Call | Bond Future | 6,340.0000 | 6,014.0000 | (5.142) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/08/02 | 9.25 | Put | Bond Future | 3,028.0000 | 3,194.0000 | 5.482 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/08/02 | 9.30 | Call | Bond Future | 6,566.0000 | 6,235.0000 | (5.041) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/08/02 | 9.30 | Put | Bond Future | 2,890.0000 | 3,051.0000 | 5.571 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/08/02 | 9.20 | Call | Bond Future | 6,116.0000 | 5,796.0000 | (5.232) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/08/02 | 9.20 | Put | Bond Future | 3,171.0000 | 3,343.0000 | 5.424 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/11/01 | | | Bond Future | 8.8740 | 8.9370 | 0.710 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R209 2012/11/01 | 9.00 | Call | Bond Future | 5,987.0000 | 5,705.0000 | (4.710) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/11/01 | 9.00 | Put | Bond Future | 5,019.0000 | 5,223.0000 | 4.065 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/11/01 | 9.05 | Call | Bond Future | 6,188.0000 | 5,901.0000 | (4.638) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/11/01 | 9.05 | Put | Bond Future | 4,841.0000 | 5,041.0000 | 4.131 | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/11/01 | 8.95 | Call | Bond Future | 5,788.0000 | 5,512.0000 | (4.768) | 0 | 0 | 0 |
| 2012/02/09 | R209 2012/11/01 | 8.95 | Put | Bond Future | 5,201.0000 | 5,412.0000 | 4.057 | 0 | 0 | 0 |
| 2012/02/09 | R209 2013/02/07 | | | Bond Future | 8.9340 | 8.9990 | 0.728 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R209 2013/02/07 | 9.00 | Call | Bond Future | 6,643.0000 | 6,362.0000 | (4.230) | 0 | 0 | 0 |
| 2012/02/09 | R209 2013/02/07 | 9.00 | Put | Bond Future | 6,139.0000 | 6,354.0000 | 3.502 | 0 | 0 | 0 |
| 2012/02/09 | R209 2013/02/07 | 9.05 | Call | Bond Future | 6,837.0000 | 6,552.0000 | (4.168) | 0 | 0 | 0 |
| 2012/02/09 | R209 2013/02/07 | 9.05 | Put | Bond Future | 5,955.0000 | 6,166.0000 | 3.543 | 0 | 0 | 0 |
| 2012/02/09 | R209 2013/02/07 | 8.95 | Call | Bond Future | 6,450.0000 | 6,173.0000 | (4.295) | 0 | 0 | 0 |
| 2012/02/09 | R209 2013/02/07 | 8.95 | Put | Bond Future | 6,327.0000 | 6,547.0000 | 3.477 | 0 | 0 | 0 |
| 2012/02/09 | R210 2012/05/03 | | | Bond Future | 139.8965 | 138.7923 | (0.789) | 0.0000 | 0.0000 | 820 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/09 | R210 2012/05/03 | 139.00 | Call | Bond Future | 896.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/09 | R210 2012/05/03 | 139.00 | Put | Bond Future | 0.0000 | 208.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/09 | R210 2012/05/03 | 139.05 | Call | Bond Future | 846.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/09 | R210 2012/05/03 | 139.05 | Put | Bond Future | 0.0000 | 258.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/09 | R210 2012/05/03 | 138.95 | Call | Bond Future | 946.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/09 | R210 2012/05/03 | 138.95 | Put | Bond Future | 0.0000 | 158.0000 | 100.000 | 0 | 0 | 0 |
| 2012/02/09 | R211 2012/05/03 | | | Bond Future | 118.6768 | 118.5056 | (0.144) | 0.0000 | 0.0000 | 480 |
| 2012/02/09 | R211 2012/05/03 | 118.20 | Call | Bond Future | 477.0000 | 306.0000 | (35.849) | 0 | 0 | 0 |
| 2012/02/09 | R211 2012/05/03 | 118.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R211 2012/05/03 | 118.25 | Call | Bond Future | 427.0000 | 256.0000 | (40.047) | 0 | 0 | 0 |
| 2012/02/09 | R211 2012/05/03 | 118.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R211 2012/05/03 | 118.15 | Call | Bond Future | 527.0000 | 356.0000 | (32.448) | 0 | 0 | 0 |
| 2012/02/09 | R211 2012/05/03 | 118.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R212 2012/05/03 | | | Bond Future | 116.6814 | 115.5664 | (0.956) | 0.0000 | 0.0000 | 2,827 |
| 2012/02/09 | R212 2012/05/03 | 115.30 | Call | Bond Future | 1,381.0000 | 266.0000 | (80.739) | 0 | 0 | 0 |
| 2012/02/09 | R212 2012/05/03 | 115.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R212 2012/05/03 | 115.35 | Call | Bond Future | 1,331.0000 | 216.0000 | (83.772) | 0 | 0 | 0 |
| 2012/02/09 | R212 2012/05/03 | 115.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R212 2012/05/03 | 115.25 | Call | Bond Future | 1,431.0000 | 316.0000 | (77.918) | 0 | 0 | 0 |
| 2012/02/09 | R212 2012/05/03 | 115.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/05/03 | | | Bond Future | 8.7050 | 8.7650 | 0.689 | 0.0000 | 0.0000 | 92 |
| 2012/02/09 | R213 2012/05/03 | 9.25 | Call | Bond Future | 5,186.0000 | 4,812.0000 | (7.212) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/05/03 | 9.25 | Put | Bond Future | 943.0000 | 1,053.0000 | 11.665 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/05/03 | 9.30 | Call | Bond Future | 5,472.0000 | 5,089.0000 | (6.999) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/05/03 | 9.30 | Put | Bond Future | 856.0000 | 957.0000 | 11.799 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/05/03 | 9.20 | Call | Bond Future | 4,906.0000 | 4,540.0000 | (7.460) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/05/03 | 9.20 | Put | Bond Future | 1,039.0000 | 1,156.0000 | 11.261 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/08/02 | | | Bond Future | 8.7700 | 8.8330 | 0.718 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R213 2012/08/02 | 9.25 | Call | Bond Future | 6,619.0000 | 6,284.0000 | (5.061) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/08/02 | 9.25 | Put | Bond Future | 2,914.0000 | 3,080.0000 | 5.697 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/08/02 | 9.30 | Call | Bond Future | 6,856.0000 | 6,515.0000 | (4.974) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/08/02 | 9.30 | Put | Bond Future | 2,780.0000 | 2,939.0000 | 5.719 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/08/02 | 9.20 | Call | Bond Future | 6,385.0000 | 6,056.0000 | (5.153) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/09 | R213 2012/08/02 | 9.20 | Put | Bond Future | 3,055.0000 | 3,226.0000 | 5.597 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/11/01 | | | Bond Future | 8.8360 | 8.9000 | 0.724 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R213 2012/11/01 | 9.00 | Call | Bond Future | 6,178.0000 | 5,886.0000 | (4.726) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/11/01 | 9.00 | Put | Bond Future | 4,901.0000 | 5,111.0000 | 4.285 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/11/01 | 9.05 | Call | Bond Future | 6,387.0000 | 6,089.0000 | (4.666) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/11/01 | 9.05 | Put | Bond Future | 4,727.0000 | 4,930.0000 | 4.294 | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/11/01 | 8.95 | Call | Bond Future | 5,973.0000 | 5,686.0000 | (4.805) | 0 | 0 | 0 |
| 2012/02/09 | R213 2012/11/01 | 8.95 | Put | Bond Future | 5,082.0000 | 5,297.0000 | 4.231 | 0 | 0 | 0 |
| 2012/02/09 | R213 2013/02/07 | | | Bond Future | 8.9040 | 8.9700 | 0.741 | 0.0000 | 0.0000 | 0 |
| 2012/02/09 | R213 2013/02/07 | 9.00 | Call | Bond Future | 6,777.0000 | 6,488.0000 | (4.264) | 0 | 0 | 0 |
| 2012/02/09 | R213 2013/02/07 | 9.00 | Put | Bond Future | 6,037.0000 | 6,258.0000 | 3.661 | 0 | 0 | 0 |
| 2012/02/09 | R213 2013/02/07 | 9.05 | Call | Bond Future | 6,978.0000 | 6,685.0000 | (4.199) | 0 | 0 | 0 |
| 2012/02/09 | R213 2013/02/07 | 9.05 | Put | Bond Future | 5,856.0000 | 6,073.0000 | 3.706 | 0 | 0 | 0 |
| 2012/02/09 | R213 2013/02/07 | 8.95 | Call | Bond Future | 6,578.0000 | 6,294.0000 | (4.317) | 0 | 0 | 0 |
| 2012/02/09 | R213 2013/02/07 | 8.95 | Put | Bond Future | 6,222.0000 | 6,448.0000 | 3.632 | 0 | 0 | 0 |

Total

385038.00