



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/02/2012

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

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| 2012/02/28 | 5701 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | 5706 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | 8607 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | 8608 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | 8657 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | AL7T 2012/05/03 | | | Index Future | 422.9340 | 423.8040 | 0.206 | 0.0000 | 0.0000 | 16 |
| 2012/02/28 | AL7T 2012/08/02 | | | Index Future | 429.2130 | 430.0980 | 0.206 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | ALBI 2012/05/03 | | | Index Future | 385.1330 | 385.9150 | 0.203 | 0.0000 | 0.0000 | 906 |
| 2012/02/28 | ALBI 2012/08/02 | | | Index Future | 390.8510 | 391.6460 | 0.203 | 0.0000 | 0.0000 | 118 |
| 2012/02/28 | C157 2015/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C186 2026/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C189 2013/04/01 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C197 2023/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C201 2014/12/22 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C202 2033/12/07 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C203 2017/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C204 2018/12/21 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C206 2014/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C207 2020/01/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C208 2021/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C209 2036/03/31 | | | Price Contribution | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/28 | C210 2028/03/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C211 2017/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C212 2022/01/31 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C213 2031/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | C214 2041/02/28 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | CAAN 2012/03/30 | | | Can-Do Future | 0.0394 | 0.0357 | (9.391) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | CAAO 2012/03/30 | | | Can-Do Future | 0.1934 | 0.2261 | 16.908 | 0.0000 | 0.0000 | 100,000 |
| 2012/02/28 | CAAT 2012/02/29 | | | Can-Do Future | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 | 12,500 |
| 2012/02/28 | CAAV 2012/02/29 | | | Can-Do Future | 0.0795 | 0.1603 | 101.635 | 0.0000 | 0.0000 | 12,987 |
| 2012/02/28 | CAAW2012/04/20 | | | Any day expiry | 7.6867 | 7.5934 | (1.214) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | CAAW2012/04/20 | 8.10 | Call | Any day expiry | 73.0000 | 56.0000 | (23.288) | 0 | 0 | 0 |
| 2012/02/28 | CAAW2012/04/20 | 8.10 | Put | Any day expiry | 486.0000 | 563.0000 | 15.844 | 0 | 0 | 0 |
| 2012/02/28 | CAAW2012/04/20 | 8.15 | Call | Any day expiry | 66.0000 | 51.0000 | (22.727) | 0 | 0 | 0 |
| 2012/02/28 | CAAW2012/04/20 | 8.15 | Put | Any day expiry | 529.0000 | 608.0000 | 14.934 | 0 | 0 | 0 |
| 2012/02/28 | CAAW2012/04/20 | 8.05 | Call | Any day expiry | 81.0000 | 62.0000 | (23.457) | 0 | 0 | 0 |
| 2012/02/28 | CAAW2012/04/20 | 8.05 | Put | Any day expiry | 444.0000 | 519.0000 | 16.892 | 0 | 0 | 0 |
| 2012/02/28 | CAAX 2012/03/30 | | | Can-Do Future | 0.0358 | 0.0291 | (18.715) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/28 | CAAY 2012/04/30 | | | Can-Do Future | 0.0481 | 0.0373 | (22.453) | 0.0000 | 0.0000 | 12,500 |
| 2012/02/28 | CAAZ 2012/06/18 | | | Can-Do Future | 0.0741 | 0.0570 | (23.077) | 0.0000 | 0.0000 | 5,670 |
| 2012/02/28 | CES1 2018/04/20 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | CS23 2023/01/25 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | CS26 2026/04/02 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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| 2012/02/28 | CS33 2033/09/15 | | | Price Contribution | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | DAAA 2012/03/29 | | | Any day expiry | 7.6623 | 7.5693 | (1.214) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | DAAA 2012/03/29 | 7.90 | Call | Any day expiry | 67.0000 | 46.0000 | (31.343) | 0 | 0 | 0 |
| 2012/02/28 | DAAA 2012/03/29 | 7.90 | Put | Any day expiry | 305.0000 | 377.0000 | 23.607 | 0 | 0 | 0 |
| 2012/02/28 | DAAA 2012/03/29 | 7.95 | Call | Any day expiry | 57.0000 | 39.0000 | (31.579) | 0 | 0 | 0 |
| 2012/02/28 | DAAA 2012/03/29 | 7.95 | Put | Any day expiry | 345.0000 | 420.0000 | 21.739 | 0 | 0 | 0 |
| 2012/02/28 | DAAA 2012/03/29 | 7.85 | Call | Any day expiry | 78.0000 | 54.0000 | (30.769) | 0 | 0 | 0 |
| 2012/02/28 | DAAA 2012/03/29 | 7.85 | Put | Any day expiry | 266.0000 | 335.0000 | 25.940 | 0 | 0 | 0 |
| 2012/02/28 | DAAB 2012/02/29 | | | Any day expiry | 7.6307 | 7.5397 | (1.193) | 0.0000 | 0.0000 | 13,000 |
| 2012/02/28 | DAAB 2012/02/29 | 7.75 | Call | Any day expiry | 9.0000 | 1.0000 | (88.889) | 0 | 0 | 0 |
| 2012/02/28 | DAAB 2012/02/29 | 7.75 | Put | Any day expiry | 128.0000 | 211.0000 | 64.844 | 0 | 0 | 0 |
| 2012/02/28 | DAAB 2012/02/29 | 7.80 | Call | Any day expiry | 5.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/02/28 | DAAB 2012/02/29 | 7.80 | Put | Any day expiry | 174.0000 | 260.0000 | 49.425 | 0 | 0 | 0 |
| 2012/02/28 | DAAB 2012/02/29 | 7.70 | Call | Any day expiry | 17.0000 | 2.0000 | (88.235) | 0 | 0 | 0 |
| 2012/02/28 | DAAB 2012/02/29 | 7.70 | Put | Any day expiry | 86.0000 | 162.0000 | 88.372 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/05/03 | | | GOVI | 386.1390 | 386.8950 | 0.196 | 0.0000 | 0.0000 | 215 |
| 2012/02/28 | GOVI 2012/05/03 | 382.00 | Call | GOVI | 41,390.0000 | 48,950.0000 | 18.265 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/05/03 | 382.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/05/03 | 382.01 | Call | GOVI | 41,290.0000 | 48,850.0000 | 18.310 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/05/03 | 382.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/05/03 | 381.99 | Call | GOVI | 41,490.0000 | 49,050.0000 | 18.221 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/05/03 | 381.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/08/02 | | | GOVI | 391.8710 | 392.6400 | 0.196 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | GOVI 2012/08/02 | 390.00 | Call | GOVI | 18,710.0000 | 26,400.0000 | 41.101 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/08/02 | 390.00 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/08/02 | 390.01 | Call | GOVI | 18,610.0000 | 26,300.0000 | 41.322 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/08/02 | 390.01 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/08/02 | 389.99 | Call | GOVI | 18,810.0000 | 26,500.0000 | 40.883 | 0 | 0 | 0 |
| 2012/02/28 | GOVI 2012/08/02 | 389.99 | Put | GOVI | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | GVIX 2029/01/01 | | | LIVE INDEX | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | IGOV 2012/05/03 | | | Index Future | 171.1270 | 171.1250 | (0.001) | 0.0000 | 0.0000 | 515 |

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| 2012/02/28 | IGOV 2012/08/02 | | | Index Future | 173.6670 | 173.6670 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | ILBI 2012/05/03 | | | Index Future | 462.5430 | 462.5430 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | ILBI 2012/08/02 | | | Index Future | 471.0200 | 471.0200 | 0.000 | 0.0000 | 0.0000 | 152 |
| 2012/02/28 | J157 2015/09/15 | | | Interest Rate Swap | 8.8220 | 8.8220 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | J186 2026/12/21 | | | Interest Rate Swap | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | J201 2014/12/22 | | | Interest Rate Swap | 8.6550 | 8.6550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | J203 2017/09/15 | | | Interest Rate Swap | 8.9750 | 8.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | J204 2018/12/21 | | | Interest Rate Swap | 8.9620 | 8.9620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | J207 2020/01/15 | | | Interest Rate Swap | 8.9970 | 8.9970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | JBAF 2012/03/20 | | | Jibar Tradeable Future | 5.6200 | 5.6100 | (0.178) | 0.0000 | 0.0000 | 2,390 |
| 2012/02/28 | JBAF 2012/04/18 | | | Jibar Tradeable Future | 5.6200 | 5.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | JBAF 2012/05/16 | | | Jibar Tradeable Future | 5.6400 | 5.6400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | JBAF 2012/06/20 | | | Jibar Tradeable Future | 5.6800 | 5.6700 | (0.176) | 0.0000 | 0.0000 | 2,890 |
| 2012/02/28 | JBAF 2012/07/18 | | | Jibar Tradeable Future | 5.7100 | 5.7100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | JBAF 2012/08/15 | | | Jibar Tradeable Future | 5.7500 | 5.7400 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | JBAF 2012/09/19 | | | Jibar Tradeable Future | 5.8000 | 5.7900 | (0.172) | 0.0000 | 0.0000 | 44,760 |
| 2012/02/28 | JBAF 2012/12/19 | | | Jibar Tradeable Future | 5.9700 | 5.9400 | (0.503) | 0.0000 | 0.0000 | 940 |
| 2012/02/28 | JBAF 2013/03/20 | | | Jibar Tradeable Future | 6.1200 | 6.0900 | (0.490) | 0.0000 | 0.0000 | 790 |
| 2012/02/28 | JBAF 2013/06/19 | | | Jibar Tradeable Future | 6.2800 | 6.2600 | (0.318) | 0.0000 | 0.0000 | 1,250 |
| 2012/02/28 | JBAF 2013/09/18 | | | Jibar Tradeable Future | 6.4600 | 6.4400 | (0.310) | 0.0000 | 0.0000 | 1,700 |
| 2012/02/28 | JBAF 2013/12/18 | | | Jibar Tradeable Future | 6.6500 | 6.6300 | (0.301) | 0.0000 | 0.0000 | 2,000 |
| 2012/02/28 | R157 2012/05/03 | | | Bond Future | 6.7280 | 6.6900 | (0.565) | 0.0000 | 0.0000 | 10,935 |
| 2012/02/28 | R157 2012/05/03 | 8.25 | Call | Bond Future | 4,926.0000 | 5,052.0000 | 2.558 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 8.25 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 8.30 | Call | Bond Future | 5,083.0000 | 5,209.0000 | 2.479 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 8.30 | Put | Bond Future | 1.0000 | 1.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 8.20 | Call | Bond Future | 4,769.0000 | 4,895.0000 | 2.642 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 8.20 | Put | Bond Future | 2.0000 | 2.0000 | 0.000 | 0 | 0 | 0 |

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| 2012/02/28 | R157 2012/05/03 | 6.25 | Put | Bond Future | 1,733.0000 | 1,624.0000 | (6.290) | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 6.25 | Call | Bond Future | 131.0000 | 149.0000 | 13.740 | 0 | 0 | 1,500 |
| 2012/02/28 | R157 2012/05/03 | 6.50 | Call | Bond Future | 332.0000 | 369.0000 | 11.145 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 6.50 | Put | Bond Future | 1,093.0000 | 1,003.0000 | (8.234) | 0 | 0 | 1,500 |
| 2012/02/28 | R157 2012/05/03 | 6.75 | Call | Bond Future | 687.0000 | 750.0000 | 9.170 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/05/03 | 6.75 | Put | Bond Future | 614.0000 | 551.0000 | (10.261) | 0 | 0 | 1,500 |
| 2012/02/28 | R157 2012/08/02 | | | Bond Future | 6.7930 | 6.7510 | (0.618) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R157 2012/08/02 | 8.00 | Call | Bond Future | 3,814.0000 | 3,927.0000 | 2.963 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/08/02 | 8.00 | Put | Bond Future | 176.0000 | 160.0000 | (9.091) | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/08/02 | 8.05 | Call | Bond Future | 3,945.0000 | 4,059.0000 | 2.890 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/08/02 | 8.05 | Put | Bond Future | 160.0000 | 144.0000 | (10.000) | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/08/02 | 7.95 | Call | Bond Future | 3,685.0000 | 3,797.0000 | 3.039 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/08/02 | 7.95 | Put | Bond Future | 195.0000 | 178.0000 | (8.718) | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/11/01 | | | Bond Future | 6.8440 | 6.7980 | (0.672) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R157 2012/11/01 | 7.00 | Call | Bond Future | 1,628.0000 | 1,699.0000 | 4.361 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/11/01 | 7.00 | Put | Bond Future | 1,188.0000 | 1,129.0000 | (4.966) | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/11/01 | 7.05 | Call | Bond Future | 1,710.0000 | 1,782.0000 | 4.211 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/11/01 | 7.05 | Put | Bond Future | 1,129.0000 | 1,071.0000 | (5.137) | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/11/01 | 6.95 | Call | Bond Future | 1,548.0000 | 1,617.0000 | 4.457 | 0 | 0 | 0 |
| 2012/02/28 | R157 2012/11/01 | 6.95 | Put | Bond Future | 1,249.0000 | 1,188.0000 | (4.884) | 0 | 0 | 0 |
| 2012/02/28 | R157 2013/02/07 | | | Bond Future | 6.8740 | 6.8240 | (0.727) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R157 2013/02/07 | 6.75 | Call | Bond Future | 1,315.0000 | 1,374.0000 | 4.487 | 0 | 0 | 0 |
| 2012/02/28 | R157 2013/02/07 | 6.75 | Put | Bond Future | 1,633.0000 | 1,564.0000 | (4.225) | 0 | 0 | 0 |
| 2012/02/28 | R157 2013/02/07 | 6.80 | Call | Bond Future | 1,380.0000 | 1,441.0000 | 4.420 | 0 | 0 | 0 |
| 2012/02/28 | R157 2013/02/07 | 6.80 | Put | Bond Future | 1,570.0000 | 1,503.0000 | (4.268) | 0 | 0 | 0 |
| 2012/02/28 | R157 2013/02/07 | 6.70 | Call | Bond Future | 1,255.0000 | 1,312.0000 | 4.542 | 0 | 0 | 0 |
| 2012/02/28 | R157 2013/02/07 | 6.70 | Put | Bond Future | 1,702.0000 | 1,630.0000 | (4.230) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | | | Bond Future | 8.3470 | 8.3100 | (0.443) | 8.3360 | 8.3310 | 27,948 |
| 2012/02/28 | R186 2012/05/03 | 9.00 | Call | Bond Future | 6,490.0000 | 6,773.0000 | 4.361 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 9.00 | Put | Bond Future | 564.0000 | 497.0000 | (11.879) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 9.05 | Call | Bond Future | 6,858.0000 | 7,147.0000 | 4.214 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 9.05 | Put | Bond Future | 496.0000 | 435.0000 | (12.298) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 8.95 | Call | Bond Future | 6,126.0000 | 6,403.0000 | 4.522 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 8.95 | Put | Bond Future | 638.0000 | 566.0000 | (11.285) | 0 | 0 | 0 |

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| 2012/02/28 | R186 2012/05/03 | 7.90 | Put | Bond Future | 5,150.0000 | 4,874.0000 | (5.359) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 7.90 | Call | Bond Future | 830.0000 | 903.0000 | 8.795 | 0 | 0 | 2,250 |
| 2012/02/28 | R186 2012/05/03 | 8.20 | Put | Bond Future | 3,167.0000 | 2,950.0000 | (6.852) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 8.20 | Call | Bond Future | 1,771.0000 | 1,903.0000 | 7.453 | 0 | 0 | 750 |
| 2012/02/28 | R186 2012/05/03 | 8.50 | Call | Bond Future | 3,212.0000 | 3,408.0000 | 6.102 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 8.50 | Put | Bond Future | 1,784.0000 | 1,630.0000 | (8.632) | 0 | 0 | 750 |
| 2012/02/28 | R186 2012/05/03 | 8.85 | Call | Bond Future | 5,419.0000 | 5,681.0000 | 4.835 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/05/03 | 8.85 | Put | Bond Future | 815.0000 | 728.0000 | (10.675) | 0 | 0 | 2,250 |
| 2012/02/28 | R186 2012/08/02 | | | Bond Future | 8.4200 | 8.3820 | (0.451) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.75 | Call | Bond Future | 6,427.0000 | 6,632.0000 | 3.190 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.75 | Put | Bond Future | 3,432.0000 | 3,285.0000 | (4.283) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.80 | Call | Bond Future | 6,701.0000 | 6,911.0000 | 3.134 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.80 | Put | Bond Future | 3,262.0000 | 3,120.0000 | (4.353) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.70 | Call | Bond Future | 6,160.0000 | 6,360.0000 | 3.247 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.70 | Put | Bond Future | 3,612.0000 | 3,460.0000 | (4.208) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.25 | Put | Bond Future | 5,580.0000 | 5,380.0000 | (3.584) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.25 | Call | Bond Future | 3,993.0000 | 4,145.0000 | 3.807 | 0 | 0 | 8,750 |
| 2012/02/28 | R186 2012/08/02 | 8.66 | Call | Bond Future | 5,949.0000 | 6,145.0000 | 3.295 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.66 | Put | Bond Future | 3,760.0000 | 3,604.0000 | (4.149) | 0 | 0 | 276 |
| 2012/02/28 | R186 2012/08/02 | 7.66 | Put | Bond Future | 9,295.0000 | 9,033.0000 | (2.819) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 7.66 | Call | Bond Future | 1,957.0000 | 2,047.0000 | 4.599 | 0 | 0 | 276 |
| 2012/02/28 | R186 2012/08/02 | 7.76 | Put | Bond Future | 8,576.0000 | 8,323.0000 | (2.950) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 7.76 | Call | Bond Future | 2,240.0000 | 2,339.0000 | 4.420 | 0 | 0 | 43 |
| 2012/02/28 | R186 2012/08/02 | 8.76 | Call | Bond Future | 6,482.0000 | 6,688.0000 | 3.178 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/08/02 | 8.76 | Put | Bond Future | 3,398.0000 | 3,252.0000 | (4.297) | 0 | 0 | 43 |
| 2012/02/28 | R186 2012/11/01 | | | Bond Future | 8.4860 | 8.4470 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R186 2012/11/01 | 8.75 | Call | Bond Future | 7,103.0000 | 7,302.0000 | 2.802 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/11/01 | 8.75 | Put | Bond Future | 4,741.0000 | 4,585.0000 | (3.290) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/11/01 | 8.80 | Call | Bond Future | 7,357.0000 | 7,560.0000 | 2.759 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/11/01 | 8.80 | Put | Bond Future | 4,555.0000 | 4,403.0000 | (3.337) | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/11/01 | 8.70 | Call | Bond Future | 6,852.0000 | 7,047.0000 | 2.846 | 0 | 0 | 0 |
| 2012/02/28 | R186 2012/11/01 | 8.70 | Put | Bond Future | 4,932.0000 | 4,772.0000 | (3.244) | 0 | 0 | 0 |
| 2012/02/28 | R186 2013/02/07 | | | Bond Future | 8.5500 | 8.5100 | (0.468) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R186 2013/02/07 | 8.50 | Call | Bond Future | 6,562.0000 | 6,739.0000 | 2.697 | 0 | 0 | 0 |
| 2012/02/28 | R186 2013/02/07 | 8.50 | Put | Bond Future | 7,009.0000 | 6,829.0000 | (2.568) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/28 | R186 2013/02/07 | 8.55 | Call | Bond Future | 6,788.0000 | 6,968.0000 | 2.652 | 0 | 0 | 0 |
| 2012/02/28 | R186 2013/02/07 | 8.55 | Put | Bond Future | 6,788.0000 | 6,611.0000 | (2.608) | 0 | 0 | 0 |
| 2012/02/28 | R186 2013/02/07 | 8.45 | Call | Bond Future | 6,347.0000 | 6,520.0000 | 2.726 | 0 | 0 | 0 |
| 2012/02/28 | R186 2013/02/07 | 8.45 | Put | Bond Future | 7,243.0000 | 7,059.0000 | (2.540) | 0 | 0 | 0 |
| 2012/02/28 | R189 2012/05/03 | | | Bond Future | 215.4656 | 215.4424 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R189 2012/05/03 | 215.00 | Call | Bond Future | 466.0000 | 442.0000 | (5.150) | 0 | 0 | 0 |
| 2012/02/28 | R189 2012/05/03 | 215.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R189 2012/05/03 | 215.05 | Call | Bond Future | 416.0000 | 392.0000 | (5.769) | 0 | 0 | 0 |
| 2012/02/28 | R189 2012/05/03 | 215.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R189 2012/05/03 | 214.95 | Call | Bond Future | 516.0000 | 492.0000 | (4.651) | 0 | 0 | 0 |
| 2012/02/28 | R189 2012/05/03 | 214.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R197 2012/05/03 | | | Bond Future | 253.4271 | 253.4170 | (0.004) | 0.0000 | 0.0000 | 1,005 |
| 2012/02/28 | R197 2012/05/03 | 251.00 | Call | Bond Future | 2,427.0000 | 2,417.0000 | (0.412) | 0 | 0 | 0 |
| 2012/02/28 | R197 2012/05/03 | 251.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R197 2012/05/03 | 251.05 | Call | Bond Future | 2,377.0000 | 2,367.0000 | (0.421) | 0 | 0 | 0 |
| 2012/02/28 | R197 2012/05/03 | 251.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R197 2012/05/03 | 250.95 | Call | Bond Future | 2,477.0000 | 2,467.0000 | (0.404) | 0 | 0 | 0 |
| 2012/02/28 | R197 2012/05/03 | 250.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/05/03 | | | Bond Future | 6.0410 | 6.0130 | (0.463) | 0.0000 | 0.0000 | 968 |
| 2012/02/28 | R201 2012/05/03 | 7.75 | Call | Bond Future | 4,148.0000 | 4,217.0000 | 1.663 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/05/03 | 7.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/05/03 | 7.80 | Call | Bond Future | 4,266.0000 | 4,336.0000 | 1.641 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/05/03 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/05/03 | 7.70 | Call | Bond Future | 4,029.0000 | 4,099.0000 | 1.737 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/05/03 | 7.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/08/02 | | | Bond Future | 6.0430 | 6.0130 | (0.496) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R201 2012/08/02 | 7.50 | Call | Bond Future | 3,280.0000 | 3,343.0000 | 1.921 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/08/02 | 7.50 | Put | Bond Future | 49.0000 | 44.0000 | (10.204) | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/08/02 | 7.55 | Call | Bond Future | 3,382.0000 | 3,446.0000 | 1.892 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/08/02 | 7.55 | Put | Bond Future | 42.0000 | 38.0000 | (9.524) | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/08/02 | 7.45 | Call | Bond Future | 3,177.0000 | 3,240.0000 | 1.983 | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/08/02 | 7.45 | Put | Bond Future | 55.0000 | 50.0000 | (9.091) | 0 | 0 | 0 |
| 2012/02/28 | R201 2012/11/01 | | | Bond Future | 6.0070 | 5.9730 | (0.566) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/28 | R201 | 2012/11/01 | 6.50 | Call | Bond Future | 1,505.0000 | 1,550.0000 | 2.990 | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2012/11/01 | 6.50 | Put | Bond Future | 508.0000 | 484.0000 | (4.724) | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2012/11/01 | 6.55 | Call | Bond Future | 1,574.0000 | 1,621.0000 | 2.986 | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2012/11/01 | 6.55 | Put | Bond Future | 476.0000 | 454.0000 | (4.622) | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2012/11/01 | 6.45 | Call | Bond Future | 1,436.0000 | 1,480.0000 | 3.064 | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2012/11/01 | 6.45 | Put | Bond Future | 539.0000 | 514.0000 | (4.638) | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2013/02/07 | | | Bond Future | 5.9050 | 5.8670 | (0.644) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R201 | 2013/02/07 | 6.25 | Call | Bond Future | 1,277.0000 | 1,318.0000 | 3.211 | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2013/02/07 | 6.25 | Put | Bond Future | 662.0000 | 635.0000 | (4.079) | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2013/02/07 | 6.30 | Call | Bond Future | 1,333.0000 | 1,375.0000 | 3.151 | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2013/02/07 | 6.30 | Put | Bond Future | 629.0000 | 603.0000 | (4.134) | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2013/02/07 | 6.20 | Call | Bond Future | 1,221.0000 | 1,261.0000 | 3.276 | 0 | 0 | 0 |
| 2012/02/28 | R201 | 2013/02/07 | 6.20 | Put | Bond Future | 695.0000 | 667.0000 | (4.029) | 0 | 0 | 0 |
| 2012/02/28 | R202 | 2012/05/03 | | | Bond Future | 189.5510 | 189.5442 | (0.004) | 0.0000 | 0.0000 | 36,952 |
| 2012/02/28 | R202 | 2012/05/03 | 190.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R202 | 2012/05/03 | 190.00 | Put | Bond Future | 449.0000 | 456.0000 | 1.559 | 0 | 0 | 0 |
| 2012/02/28 | R202 | 2012/05/03 | 190.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R202 | 2012/05/03 | 190.05 | Put | Bond Future | 499.0000 | 506.0000 | 1.403 | 0 | 0 | 0 |
| 2012/02/28 | R202 | 2012/05/03 | 189.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R202 | 2012/05/03 | 189.95 | Put | Bond Future | 399.0000 | 406.0000 | 1.754 | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | | | Bond Future | 7.2980 | 7.2600 | (0.521) | 0.0000 | 0.0000 | 3,536 |
| 2012/02/28 | R203 | 2012/05/03 | 8.75 | Call | Bond Future | 6,268.0000 | 6,437.0000 | 2.696 | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 8.75 | Put | Bond Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 8.80 | Call | Bond Future | 6,474.0000 | 6,643.0000 | 2.610 | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 8.80 | Put | Bond Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 8.70 | Call | Bond Future | 6,062.0000 | 6,231.0000 | 2.788 | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 8.70 | Put | Bond Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 7.00 | Put | Bond Future | 1,791.0000 | 1,667.0000 | (6.924) | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 7.00 | Call | Bond Future | 446.0000 | 492.0000 | 10.314 | 0 | 0 | 4,200 |
| 2012/02/28 | R203 | 2012/05/03 | 7.15 | Put | Bond Future | 1,349.0000 | 1,241.0000 | (8.006) | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 7.15 | Call | Bond Future | 683.0000 | 746.0000 | 9.224 | 0 | 0 | 1,400 |
| 2012/02/28 | R203 | 2012/05/03 | 7.45 | Call | Bond Future | 1,371.0000 | 1,470.0000 | 7.221 | 0 | 0 | 0 |
| 2012/02/28 | R203 | 2012/05/03 | 7.45 | Put | Bond Future | 693.0000 | 621.0000 | (10.390) | 0 | 0 | 1,400 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/28 | R203 2012/05/03 | 7.80 | Call | Bond Future | 2,489.0000 | 2,624.0000 | 5.424 | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/05/03 | 7.80 | Put | Bond Future | 270.0000 | 235.0000 | (12.963) | 0 | 0 | 4,200 |
| 2012/02/28 | R203 2012/08/02 | | | Bond Future | 7.3720 | 7.3320 | (0.543) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R203 2012/08/02 | 8.50 | Call | Bond Future | 5,146.0000 | 5,286.0000 | 2.721 | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/08/02 | 8.50 | Put | Bond Future | 445.0000 | 414.0000 | (6.966) | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/08/02 | 8.55 | Call | Bond Future | 5,313.0000 | 5,456.0000 | 2.692 | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/08/02 | 8.55 | Put | Bond Future | 410.0000 | 381.0000 | (7.073) | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/08/02 | 8.45 | Call | Bond Future | 4,980.0000 | 5,118.0000 | 2.771 | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/08/02 | 8.45 | Put | Bond Future | 482.0000 | 448.0000 | (7.054) | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/11/01 | | | Bond Future | 7.4390 | 7.3970 | (0.565) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R203 2012/11/01 | 7.75 | Call | Bond Future | 2,984.0000 | 3,083.0000 | 3.318 | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/11/01 | 7.75 | Put | Bond Future | 1,720.0000 | 1,647.0000 | (4.244) | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/11/01 | 7.80 | Call | Bond Future | 3,107.0000 | 3,209.0000 | 3.283 | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/11/01 | 7.80 | Put | Bond Future | 1,641.0000 | 1,571.0000 | (4.266) | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/11/01 | 7.70 | Call | Bond Future | 2,863.0000 | 2,960.0000 | 3.388 | 0 | 0 | 0 |
| 2012/02/28 | R203 2012/11/01 | 7.70 | Put | Bond Future | 1,801.0000 | 1,726.0000 | (4.164) | 0 | 0 | 0 |
| 2012/02/28 | R203 2013/02/07 | | | Bond Future | 7.4990 | 7.4550 | (0.587) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R203 2013/02/07 | 6.50 | Call | Bond Future | 1,000.0000 | 1,045.0000 | 4.500 | 0 | 0 | 0 |
| 2012/02/28 | R203 2013/02/07 | 6.50 | Put | Bond Future | 4,977.0000 | 4,850.0000 | (2.552) | 0 | 0 | 0 |
| 2012/02/28 | R203 2013/02/07 | 6.55 | Call | Bond Future | 1,056.0000 | 1,103.0000 | 4.451 | 0 | 0 | 0 |
| 2012/02/28 | R203 2013/02/07 | 6.55 | Put | Bond Future | 4,829.0000 | 4,705.0000 | (2.568) | 0 | 0 | 0 |
| 2012/02/28 | R203 2013/02/07 | 6.45 | Call | Bond Future | 949.0000 | 992.0000 | 4.531 | 0 | 0 | 0 |
| 2012/02/28 | R203 2013/02/07 | 6.45 | Put | Bond Future | 5,129.0000 | 5,001.0000 | (2.496) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | | | Bond Future | 7.5940 | 7.5620 | (0.421) | 0.0000 | 0.0000 | 3,150 |
| 2012/02/28 | R204 2012/05/03 | 8.75 | Call | Bond Future | 5,835.0000 | 5,995.0000 | 2.742 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 8.75 | Put | Bond Future | 41.0000 | 35.0000 | (14.634) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 8.80 | Call | Bond Future | 6,069.0000 | 6,229.0000 | 2.636 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 8.80 | Put | Bond Future | 34.0000 | 28.0000 | (17.647) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 8.70 | Call | Bond Future | 5,602.0000 | 5,761.0000 | 2.838 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 8.70 | Put | Bond Future | 50.0000 | 43.0000 | (14.000) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 7.00 | Put | Bond Future | 3,364.0000 | 3,218.0000 | (4.340) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 7.00 | Call | Bond Future | 219.0000 | 239.0000 | 9.132 | 0 | 0 | 550 |
| 2012/02/28 | R204 2012/05/03 | 7.75 | Call | Bond Future | 1,664.0000 | 1,758.0000 | 5.649 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/05/03 | 7.75 | Put | Bond Future | 857.0000 | 785.0000 | (8.401) | 0 | 0 | 550 |

| 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/28 | R204 2012/08/02 | | | Bond Future | 7.6730 | 7.6390 | (0.443) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R204 2012/08/02 | 8.50 | Call | Bond Future | 4,930.0000 | 5,055.0000 | 2.535 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/08/02 | 8.50 | Put | Bond Future | 883.0000 | 837.0000 | (5.210) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/08/02 | 8.55 | Call | Bond Future | 5,113.0000 | 5,240.0000 | 2.484 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/08/02 | 8.55 | Put | Bond Future | 828.0000 | 784.0000 | (5.314) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/08/02 | 8.45 | Call | Bond Future | 4,749.0000 | 4,871.0000 | 2.569 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/08/02 | 8.45 | Put | Bond Future | 941.0000 | 892.0000 | (5.207) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/11/01 | | | Bond Future | 7.7430 | 7.7070 | (0.465) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R204 2012/11/01 | 8.00 | Call | Bond Future | 3,511.0000 | 3,608.0000 | 2.763 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/11/01 | 8.00 | Put | Bond Future | 2,276.0000 | 2,198.0000 | (3.427) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/11/01 | 8.05 | Call | Bond Future | 3,652.0000 | 3,751.0000 | 2.711 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/11/01 | 8.05 | Put | Bond Future | 2,179.0000 | 2,103.0000 | (3.488) | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/11/01 | 7.95 | Call | Bond Future | 3,373.0000 | 3,468.0000 | 2.816 | 0 | 0 | 0 |
| 2012/02/28 | R204 2012/11/01 | 7.95 | Put | Bond Future | 2,377.0000 | 2,297.0000 | (3.366) | 0 | 0 | 0 |
| 2012/02/28 | R204 2013/02/07 | | | Bond Future | 7.8060 | 7.7690 | (0.474) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R204 2013/02/07 | 8.00 | Call | Bond Future | 3,720.0000 | 3,812.0000 | 2.473 | 0 | 0 | 0 |
| 2012/02/28 | R204 2013/02/07 | 8.00 | Put | Bond Future | 2,822.0000 | 2,741.0000 | (2.870) | 0 | 0 | 0 |
| 2012/02/28 | R204 2013/02/07 | 8.05 | Call | Bond Future | 3,851.0000 | 3,945.0000 | 2.441 | 0 | 0 | 0 |
| 2012/02/28 | R204 2013/02/07 | 8.05 | Put | Bond Future | 2,723.0000 | 2,644.0000 | (2.901) | 0 | 0 | 0 |
| 2012/02/28 | R204 2013/02/07 | 7.95 | Call | Bond Future | 3,591.0000 | 3,681.0000 | 2.506 | 0 | 0 | 0 |
| 2012/02/28 | R204 2013/02/07 | 7.95 | Put | Bond Future | 2,923.0000 | 2,841.0000 | (2.805) | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/05/03 | | | Bond Future | 5.9360 | 5.9080 | (0.472) | 0.0000 | 0.0000 | 300 |
| 2012/02/28 | R206 2012/05/03 | 7.50 | Call | Bond Future | 2,479.0000 | 2,524.0000 | 1.815 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/05/03 | 7.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/05/03 | 7.55 | Call | Bond Future | 2,557.0000 | 2,602.0000 | 1.760 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/05/03 | 7.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/05/03 | 7.45 | Call | Bond Future | 2,401.0000 | 2,446.0000 | 1.874 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/05/03 | 7.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/08/02 | | | Bond Future | 5.9250 | 5.8910 | (0.574) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R206 2012/08/02 | 7.25 | Call | Bond Future | 1,838.0000 | 1,882.0000 | 2.394 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/08/02 | 7.25 | Put | Bond Future | 32.0000 | 29.0000 | (9.375) | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/08/02 | 7.30 | Call | Bond Future | 1,901.0000 | 1,945.0000 | 2.315 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/08/02 | 7.30 | Put | Bond Future | 28.0000 | 25.0000 | (10.714) | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/08/02 | 7.20 | Call | Bond Future | 1,775.0000 | 1,819.0000 | 2.479 | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/28 | R206 2012/08/02 | 7.20 | Put | Bond Future | 36.0000 | 34.0000 | (5.556) | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/11/01 | | | Bond Future | 5.8290 | 5.7890 | (0.686) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R206 2012/11/01 | 6.00 | Call | Bond Future | 581.0000 | 606.0000 | 4.303 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/11/01 | 6.00 | Put | Bond Future | 384.0000 | 363.0000 | (5.469) | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/11/01 | 6.05 | Call | Bond Future | 615.0000 | 641.0000 | 4.228 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/11/01 | 6.05 | Put | Bond Future | 361.0000 | 341.0000 | (5.540) | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/11/01 | 5.95 | Call | Bond Future | 548.0000 | 573.0000 | 4.562 | 0 | 0 | 0 |
| 2012/02/28 | R206 2012/11/01 | 5.95 | Put | Bond Future | 409.0000 | 388.0000 | (5.134) | 0 | 0 | 0 |
| 2012/02/28 | R206 2013/02/07 | | | Bond Future | 5.5730 | 5.5240 | (0.879) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R206 2013/02/07 | 6.00 | Call | Bond Future | 666.0000 | 693.0000 | 4.054 | 0 | 0 | 0 |
| 2012/02/28 | R206 2013/02/07 | 6.00 | Put | Bond Future | 283.0000 | 266.0000 | (6.007) | 0 | 0 | 0 |
| 2012/02/28 | R206 2013/02/07 | 6.05 | Call | Bond Future | 696.0000 | 724.0000 | 4.023 | 0 | 0 | 0 |
| 2012/02/28 | R206 2013/02/07 | 6.05 | Put | Bond Future | 268.0000 | 252.0000 | (5.970) | 0 | 0 | 0 |
| 2012/02/28 | R206 2013/02/07 | 5.95 | Call | Bond Future | 636.0000 | 663.0000 | 4.245 | 0 | 0 | 0 |
| 2012/02/28 | R206 2013/02/07 | 5.95 | Put | Bond Future | 297.0000 | 280.0000 | (5.724) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | | | Bond Future | 7.8500 | 7.8130 | (0.471) | 0.0000 | 0.0000 | 24,915 |
| 2012/02/28 | R207 2012/05/03 | 8.75 | Call | Bond Future | 4,991.0000 | 5,178.0000 | 3.747 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 8.75 | Put | Bond Future | 136.0000 | 117.0000 | (13.971) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 8.80 | Call | Bond Future | 5,231.0000 | 5,420.0000 | 3.613 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 8.80 | Put | Bond Future | 115.0000 | 98.0000 | (14.783) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 8.70 | Call | Bond Future | 4,752.0000 | 4,936.0000 | 3.872 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 8.70 | Put | Bond Future | 159.0000 | 136.0000 | (14.465) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 7.45 | Put | Bond Future | 2,753.0000 | 2,592.0000 | (5.848) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 7.45 | Call | Bond Future | 492.0000 | 538.0000 | 9.350 | 0 | 0 | 2,400 |
| 2012/02/28 | R207 2012/05/03 | 7.65 | Put | Bond Future | 1,970.0000 | 1,834.0000 | (6.904) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 7.65 | Call | Bond Future | 848.0000 | 918.0000 | 8.255 | 0 | 0 | 800 |
| 2012/02/28 | R207 2012/05/03 | 8.00 | Call | Bond Future | 1,812.0000 | 1,929.0000 | 6.457 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 8.00 | Put | Bond Future | 981.0000 | 892.0000 | (9.072) | 0 | 0 | 800 |
| 2012/02/28 | R207 2012/05/03 | 8.30 | Call | Bond Future | 2,947.0000 | 3,100.0000 | 5.192 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/05/03 | 8.30 | Put | Bond Future | 480.0000 | 427.0000 | (11.042) | 0 | 0 | 2,400 |
| 2012/02/28 | R207 2012/08/02 | | | Bond Future | 7.9320 | 7.8930 | (0.492) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R207 2012/08/02 | 8.75 | Call | Bond Future | 5,328.0000 | 5,482.0000 | 2.890 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/08/02 | 8.75 | Put | Bond Future | 1,028.0000 | 971.0000 | (5.545) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/08/02 | 8.80 | Call | Bond Future | 5,522.0000 | 5,678.0000 | 2.825 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/28 | R207 2012/08/02 | 8.80 | Put | Bond Future | 967.0000 | 912.0000 | (5.688) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/08/02 | 8.70 | Call | Bond Future | 5,137.0000 | 5,288.0000 | 2.939 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/08/02 | 8.70 | Put | Bond Future | 1,093.0000 | 1,033.0000 | (5.489) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/11/01 | | | Bond Future | 8.0020 | 7.9620 | (0.500) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R207 2012/11/01 | 8.25 | Call | Bond Future | 3,881.0000 | 3,998.0000 | 3.015 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/11/01 | 8.25 | Put | Bond Future | 2,589.0000 | 2,496.0000 | (3.592) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/11/01 | 8.30 | Call | Bond Future | 4,031.0000 | 4,151.0000 | 2.977 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/11/01 | 8.30 | Put | Bond Future | 2,481.0000 | 2,391.0000 | (3.628) | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/11/01 | 8.20 | Call | Bond Future | 3,733.0000 | 3,847.0000 | 3.054 | 0 | 0 | 0 |
| 2012/02/28 | R207 2012/11/01 | 8.20 | Put | Bond Future | 2,700.0000 | 2,603.0000 | (3.593) | 0 | 0 | 0 |
| 2012/02/28 | R207 2013/02/07 | | | Bond Future | 8.0680 | 8.0270 | (0.508) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R207 2013/02/07 | 8.25 | Call | Bond Future | 4,139.0000 | 4,252.0000 | 2.730 | 0 | 0 | 0 |
| 2012/02/28 | R207 2013/02/07 | 8.25 | Put | Bond Future | 3,219.0000 | 3,123.0000 | (2.982) | 0 | 0 | 0 |
| 2012/02/28 | R207 2013/02/07 | 8.30 | Call | Bond Future | 4,281.0000 | 4,396.0000 | 2.686 | 0 | 0 | 0 |
| 2012/02/28 | R207 2013/02/07 | 8.30 | Put | Bond Future | 3,110.0000 | 3,016.0000 | (3.023) | 0 | 0 | 0 |
| 2012/02/28 | R207 2013/02/07 | 8.20 | Call | Bond Future | 4,000.0000 | 4,110.0000 | 2.750 | 0 | 0 | 0 |
| 2012/02/28 | R207 2013/02/07 | 8.20 | Put | Bond Future | 3,331.0000 | 3,232.0000 | (2.972) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | | | Bond Future | 7.9230 | 7.8920 | (0.391) | 0.0000 | 0.0000 | 9,092 |
| 2012/02/28 | R208 2012/05/03 | 9.00 | Call | Bond Future | 6,273.0000 | 6,447.0000 | 2.774 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 9.00 | Put | Bond Future | 84.0000 | 72.0000 | (14.286) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 9.05 | Call | Bond Future | 6,533.0000 | 6,710.0000 | 2.709 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 9.05 | Put | Bond Future | 70.0000 | 60.0000 | (14.286) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 8.95 | Call | Bond Future | 6,012.0000 | 6,185.0000 | 2.878 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 8.95 | Put | Bond Future | 98.0000 | 85.0000 | (13.265) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 7.50 | Put | Bond Future | 3,080.0000 | 2,932.0000 | (4.805) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 7.50 | Call | Bond Future | 497.0000 | 535.0000 | 7.646 | 0 | 0 | 3,000 |
| 2012/02/28 | R208 2012/05/03 | 7.70 | Put | Bond Future | 2,214.0000 | 2,086.0000 | (5.781) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 7.70 | Call | Bond Future | 863.0000 | 922.0000 | 6.837 | 0 | 0 | 1,000 |
| 2012/02/28 | R208 2012/05/03 | 8.05 | Call | Bond Future | 1,864.0000 | 1,965.0000 | 5.418 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 8.05 | Put | Bond Future | 1,106.0000 | 1,020.0000 | (7.776) | 0 | 0 | 1,000 |
| 2012/02/28 | R208 2012/05/03 | 8.35 | Call | Bond Future | 3,064.0000 | 3,198.0000 | 4.373 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/05/03 | 8.35 | Put | Bond Future | 545.0000 | 493.0000 | (9.541) | 0 | 0 | 3,000 |
| 2012/02/28 | R208 2012/08/02 | | | Bond Future | 7.9970 | 7.9640 | (0.413) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R208 2012/08/02 | 8.75 | Call | Bond Future | 5,519.0000 | 5,654.0000 | 2.446 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/02/28 | R208 2012/08/02 | 8.75 | Put | Bond Future | 1,238.0000 | 1,180.0000 | (4.685) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/08/02 | 8.80 | Call | Bond Future | 5,723.0000 | 5,861.0000 | 2.411 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/08/02 | 8.80 | Put | Bond Future | 1,167.0000 | 1,111.0000 | (4.799) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/08/02 | 8.70 | Call | Bond Future | 5,318.0000 | 5,451.0000 | 2.501 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/08/02 | 8.70 | Put | Bond Future | 1,313.0000 | 1,253.0000 | (4.570) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/11/01 | | | Bond Future | 8.0650 | 8.0300 | (0.434) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R208 2012/11/01 | 8.25 | Call | Bond Future | 4,061.0000 | 4,168.0000 | 2.635 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/11/01 | 8.25 | Put | Bond Future | 3,011.0000 | 2,918.0000 | (3.089) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/11/01 | 8.30 | Call | Bond Future | 4,220.0000 | 4,330.0000 | 2.607 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/11/01 | 8.30 | Put | Bond Future | 2,889.0000 | 2,799.0000 | (3.115) | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/11/01 | 8.20 | Call | Bond Future | 3,904.0000 | 4,009.0000 | 2.690 | 0 | 0 | 0 |
| 2012/02/28 | R208 2012/11/01 | 8.20 | Put | Bond Future | 3,137.0000 | 3,041.0000 | (3.060) | 0 | 0 | 0 |
| 2012/02/28 | R208 2013/02/07 | | | Bond Future | 8.1280 | 8.0920 | (0.443) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R208 2013/02/07 | 8.00 | Call | Bond Future | 3,681.0000 | 3,775.0000 | 2.554 | 0 | 0 | 0 |
| 2012/02/28 | R208 2013/02/07 | 8.00 | Put | Bond Future | 4,397.0000 | 4,290.0000 | (2.433) | 0 | 0 | 0 |
| 2012/02/28 | R208 2013/02/07 | 8.05 | Call | Bond Future | 3,820.0000 | 3,916.0000 | 2.513 | 0 | 0 | 0 |
| 2012/02/28 | R208 2013/02/07 | 8.05 | Put | Bond Future | 4,255.0000 | 4,151.0000 | (2.444) | 0 | 0 | 0 |
| 2012/02/28 | R208 2013/02/07 | 7.95 | Call | Bond Future | 3,549.0000 | 3,641.0000 | 2.592 | 0 | 0 | 0 |
| 2012/02/28 | R208 2013/02/07 | 7.95 | Put | Bond Future | 4,546.0000 | 4,438.0000 | (2.376) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/05/03 | | | Bond Future | 8.8200 | 8.7830 | (0.420) | 0.0000 | 0.0000 | 1,987 |
| 2012/02/28 | R209 2012/05/03 | 9.00 | Call | Bond Future | 2,911.0000 | 3,078.0000 | 5.737 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/05/03 | 9.00 | Put | Bond Future | 1,517.0000 | 1,392.0000 | (8.240) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/05/03 | 9.05 | Call | Bond Future | 3,147.0000 | 3,322.0000 | 5.561 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/05/03 | 9.05 | Put | Bond Future | 1,373.0000 | 1,256.0000 | (8.521) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/05/03 | 8.95 | Call | Bond Future | 2,683.0000 | 2,842.0000 | 5.926 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/05/03 | 8.95 | Put | Bond Future | 1,672.0000 | 1,539.0000 | (7.955) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/08/02 | | | Bond Future | 8.8860 | 8.8480 | (0.428) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R209 2012/08/02 | 9.25 | Call | Bond Future | 5,747.0000 | 5,922.0000 | 3.045 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/08/02 | 9.25 | Put | Bond Future | 3,005.0000 | 2,884.0000 | (4.027) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/08/02 | 9.30 | Call | Bond Future | 5,969.0000 | 6,148.0000 | 2.999 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/08/02 | 9.30 | Put | Bond Future | 2,863.0000 | 2,746.0000 | (4.087) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/08/02 | 9.20 | Call | Bond Future | 5,528.0000 | 5,699.0000 | 3.093 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/08/02 | 9.20 | Put | Bond Future | 3,153.0000 | 3,028.0000 | (3.964) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/11/01 | | | Bond Future | 8.9470 | 8.9080 | (0.436) | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/02/28 | R209 2012/11/01 | 9.00 | Call | Bond Future | 5,427.0000 | 5,582.0000 | 2.856 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/11/01 | 9.00 | Put | Bond Future | 5,022.0000 | 4,877.0000 | (2.887) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/11/01 | 9.05 | Call | Bond Future | 5,623.0000 | 5,781.0000 | 2.810 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/11/01 | 9.05 | Put | Bond Future | 4,839.0000 | 4,697.0000 | (2.934) | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/11/01 | 8.95 | Call | Bond Future | 5,239.0000 | 5,391.0000 | 2.901 | 0 | 0 | 0 |
| 2012/02/28 | R209 2012/11/01 | 8.95 | Put | Bond Future | 5,216.0000 | 5,068.0000 | (2.837) | 0 | 0 | 0 |
| 2012/02/28 | R209 2013/02/07 | | | Bond Future | 9.0070 | 8.9670 | (0.444) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R209 2013/02/07 | 9.00 | Call | Bond Future | 6,112.0000 | 6,268.0000 | 2.552 | 0 | 0 | 0 |
| 2012/02/28 | R209 2013/02/07 | 9.00 | Put | Bond Future | 6,165.0000 | 6,017.0000 | (2.401) | 0 | 0 | 0 |
| 2012/02/28 | R209 2013/02/07 | 9.05 | Call | Bond Future | 6,302.0000 | 6,462.0000 | 2.539 | 0 | 0 | 0 |
| 2012/02/28 | R209 2013/02/07 | 9.05 | Put | Bond Future | 5,977.0000 | 5,833.0000 | (2.409) | 0 | 0 | 0 |
| 2012/02/28 | R209 2013/02/07 | 8.95 | Call | Bond Future | 5,930.0000 | 6,084.0000 | 2.597 | 0 | 0 | 0 |
| 2012/02/28 | R209 2013/02/07 | 8.95 | Put | Bond Future | 6,364.0000 | 6,214.0000 | (2.357) | 0 | 0 | 0 |
| 2012/02/28 | R210 2012/05/03 | | | Bond Future | 140.6212 | 140.6160 | (0.004) | 0.0000 | 0.0000 | 840 |
| 2012/02/28 | R210 2012/05/03 | 139.00 | Call | Bond Future | 1,621.0000 | 1,616.0000 | (0.308) | 0 | 0 | 0 |
| 2012/02/28 | R210 2012/05/03 | 139.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R210 2012/05/03 | 139.05 | Call | Bond Future | 1,571.0000 | 1,566.0000 | (0.318) | 0 | 0 | 0 |
| 2012/02/28 | R210 2012/05/03 | 139.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R210 2012/05/03 | 138.95 | Call | Bond Future | 1,671.0000 | 1,666.0000 | (0.299) | 0 | 0 | 0 |
| 2012/02/28 | R210 2012/05/03 | 138.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R211 2012/05/03 | | | Bond Future | 118.5815 | 118.5726 | (0.008) | 0.0000 | 0.0000 | 480 |
| 2012/02/28 | R211 2012/05/03 | 118.20 | Call | Bond Future | 382.0000 | 373.0000 | (2.356) | 0 | 0 | 0 |
| 2012/02/28 | R211 2012/05/03 | 118.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R211 2012/05/03 | 118.25 | Call | Bond Future | 332.0000 | 323.0000 | (2.711) | 0 | 0 | 0 |
| 2012/02/28 | R211 2012/05/03 | 118.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R211 2012/05/03 | 118.15 | Call | Bond Future | 432.0000 | 423.0000 | (2.083) | 0 | 0 | 0 |
| 2012/02/28 | R211 2012/05/03 | 118.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R212 2012/05/03 | | | Bond Future | 116.0465 | 116.0417 | (0.004) | 0.0000 | 0.0000 | 2,842 |
| 2012/02/28 | R212 2012/05/03 | 115.30 | Call | Bond Future | 746.0000 | 742.0000 | (0.536) | 0 | 0 | 0 |
| 2012/02/28 | R212 2012/05/03 | 115.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R212 2012/05/03 | 115.35 | Call | Bond Future | 696.0000 | 692.0000 | (0.575) | 0 | 0 | 0 |
| 2012/02/28 | R212 2012/05/03 | 115.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R212 2012/05/03 | 115.25 | Call | Bond Future | 796.0000 | 792.0000 | (0.503) | 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 |
|--------------|------------------|--------|------|-------------|-----------------------------|-----------------------|-------------------|--------------|-------------|------------------|
| 2012/02/28 | R212 2012/05/03 | 115.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/05/03 | | | Bond Future | 8.7670 | 8.7150 | (0.593) | 0.0000 | 0.0000 | 974 |
| 2012/02/28 | R213 2012/05/03 | 9.25 | Call | Bond Future | 4,543.0000 | 4,855.0000 | 6.868 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/05/03 | 9.25 | Put | Bond Future | 800.0000 | 693.0000 | (13.375) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/05/03 | 9.30 | Call | Bond Future | 4,830.0000 | 5,151.0000 | 6.646 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/05/03 | 9.30 | Put | Bond Future | 714.0000 | 616.0000 | (13.725) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/05/03 | 9.20 | Call | Bond Future | 4,261.0000 | 4,564.0000 | 7.111 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/05/03 | 9.20 | Put | Bond Future | 893.0000 | 778.0000 | (12.878) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/08/02 | | | Bond Future | 8.8360 | 8.7830 | (0.600) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R213 2012/08/02 | 9.25 | Call | Bond Future | 6,051.0000 | 6,311.0000 | 4.297 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/08/02 | 9.25 | Put | Bond Future | 2,871.0000 | 2,710.0000 | (5.608) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/08/02 | 9.30 | Call | Bond Future | 6,285.0000 | 6,550.0000 | 4.216 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/08/02 | 9.30 | Put | Bond Future | 2,733.0000 | 2,577.0000 | (5.708) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/08/02 | 9.20 | Call | Bond Future | 5,822.0000 | 6,076.0000 | 4.363 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/08/02 | 9.20 | Put | Bond Future | 3,016.0000 | 2,849.0000 | (5.537) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/11/01 | | | Bond Future | 8.9030 | 8.8480 | (0.618) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R213 2012/11/01 | 9.00 | Call | Bond Future | 5,698.0000 | 5,929.0000 | 4.054 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/11/01 | 9.00 | Put | Bond Future | 4,946.0000 | 4,747.0000 | (4.023) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/11/01 | 9.05 | Call | Bond Future | 5,901.0000 | 6,137.0000 | 3.999 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/11/01 | 9.05 | Put | Bond Future | 4,766.0000 | 4,571.0000 | (4.091) | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/11/01 | 8.95 | Call | Bond Future | 5,498.0000 | 5,724.0000 | 4.111 | 0 | 0 | 0 |
| 2012/02/28 | R213 2012/11/01 | 8.95 | Put | Bond Future | 5,133.0000 | 4,928.0000 | (3.994) | 0 | 0 | 0 |
| 2012/02/28 | R213 2013/02/07 | | | Bond Future | 8.9700 | 8.9140 | (0.624) | 0.0000 | 0.0000 | 0 |
| 2012/02/28 | R213 2013/02/07 | 9.00 | Call | Bond Future | 6,270.0000 | 6,497.0000 | 3.620 | 0 | 0 | 0 |
| 2012/02/28 | R213 2013/02/07 | 9.00 | Put | Bond Future | 6,040.0000 | 5,834.0000 | (3.411) | 0 | 0 | 0 |
| 2012/02/28 | R213 2013/02/07 | 9.05 | Call | Bond Future | 6,466.0000 | 6,698.0000 | 3.588 | 0 | 0 | 0 |
| 2012/02/28 | R213 2013/02/07 | 9.05 | Put | Bond Future | 5,854.0000 | 5,653.0000 | (3.434) | 0 | 0 | 0 |
| 2012/02/28 | R213 2013/02/07 | 8.95 | Call | Bond Future | 6,082.0000 | 6,305.0000 | 3.667 | 0 | 0 | 0 |
| 2012/02/28 | R213 2013/02/07 | 8.95 | Put | Bond Future | 6,236.0000 | 6,027.0000 | (3.352) | 0 | 0 | 0 |
| Total | | | | | | | | | | 400311.00 |