



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 31/07/2012 to 31/07/2012

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | 0106             | 22/12/2014 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | 2025             | 02/08/2012 |        |      | Bond Future        | 104.9827              | 104.9827            | 104.9758        | 104.9758      | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 2025             | 02/08/2012 | 99.99  | Call | Bond Future        | 4,992.6900            | 4.9927              | 4,985.8400      | 4.9858        | (0.137)           | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 02/08/2012 | 99.99  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 02/08/2012 | 100.00 | Call | Bond Future        | 4,982.6900            | 4.9827              | 4,975.8400      | 4.9758        | (0.137)           | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 02/08/2012 | 100.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 02/08/2012 | 100.01 | Call | Bond Future        | 4,972.6900            | 4.9727              | 4,965.8400      | 4.9658        | (0.138)           | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 02/08/2012 | 100.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 01/11/2012 |        |      | Bond Future        | 106.3174              | 106.3174            | 106.3099        | 106.3099      | (0.007)           | 0.0000       | 0.0000      | 3,762         |
| 2012/07/31 | 2025             | 01/11/2012 | 99.99  | Call | Bond Future        | 6,327.3900            | 6.3274              | 6,319.9300      | 6.3199        | (0.118)           | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 01/11/2012 | 99.99  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 01/11/2012 | 100.00 | Call | Bond Future        | 6,317.3900            | 6.3174              | 6,309.9300      | 6.3099        | (0.118)           | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 01/11/2012 | 100.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 01/11/2012 | 100.01 | Call | Bond Future        | 6,307.3900            | 6.3074              | 6,299.9300      | 6.2999        | (0.118)           | 0            | 0           | 0             |
| 2012/07/31 | 2025             | 01/11/2012 | 100.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 02/08/2012 |        |      | Bond Future        | 102.6128              | 102.6128            | 102.6076        | 102.6076      | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 2038             | 02/08/2012 | 97.99  | Call | Bond Future        | 4,622.7900            | 4.6228              | 4,617.6200      | 4.6176        | (0.112)           | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 02/08/2012 | 97.99  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 02/08/2012 | 98.00  | Call | Bond Future        | 4,612.7900            | 4.6128              | 4,607.6200      | 4.6076        | (0.112)           | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 02/08/2012 | 98.00  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 02/08/2012 | 98.01  | Call | Bond Future        | 4,602.7900            | 4.6028              | 4,597.6200      | 4.5976        | (0.112)           | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 02/08/2012 | 98.01  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 01/11/2012 |        |      | Bond Future        | 103.9175              | 103.9175            | 103.9115        | 103.9115      | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 2038             | 01/11/2012 | 98.99  | Call | Bond Future        | 4,927.4800            | 4.9275              | 4,921.5200      | 4.9215        | (0.121)           | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 01/11/2012 | 98.99  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 01/11/2012 | 99.00  | Call | Bond Future        | 4,917.4800            | 4.9175              | 4,911.5200      | 4.9115        | (0.121)           | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 01/11/2012 | 99.00  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 01/11/2012 | 99.01  | Call | Bond Future        | 4,907.4800            | 4.9075              | 4,901.5200      | 4.9015        | (0.121)           | 0            | 0           | 0             |
| 2012/07/31 | 2038             | 01/11/2012 | 99.01  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 02/08/2012 |        |      | Bond Future        | 109.3069              | 109.3069            | 109.3014        | 109.3014      | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 2050             | 02/08/2012 | 102.99 | Call | Bond Future        | 6,316.8900            | 6.3169              | 6,311.3800      | 6.3114        | (0.087)           | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 02/08/2012 | 102.99 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 02/08/2012 | 103.00 | Call | Bond Future        | 6,306.8900            | 6.3069              | 6,301.3800      | 6.3014        | (0.087)           | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 02/08/2012 | 103.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 02/08/2012 | 103.01 | Call | Bond Future        | 6,296.8900            | 6.2969              | 6,291.3800      | 6.2914        | (0.088)           | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 02/08/2012 | 103.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 01/11/2012 |        |      | Bond Future        | 110.6964              | 110.6964            | 110.6904        | 110.6904      | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 2050             | 01/11/2012 | 103.99 | Call | Bond Future        | 6,706.4300            | 6.7064              | 6,700.3600      | 6.7004        | (0.091)           | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 01/11/2012 | 103.99 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 01/11/2012 | 104.00 | Call | Bond Future        | 6,696.4300            | 6.6964              | 6,690.3600      | 6.6904        | (0.091)           | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 01/11/2012 | 104.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 01/11/2012 | 104.01 | Call | Bond Future        | 6,686.4300            | 6.6864              | 6,680.3600      | 6.6804        | (0.091)           | 0            | 0           | 0             |
| 2012/07/31 | 2050             | 01/11/2012 | 104.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | 8607             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | AI03             | 09/03/2016 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | AL7T             | 02/08/2012 |        |     | Index Future       | 466.6250                    | 466.6250                    | 465.8930              | 465.8930              | (0.157)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | AL7T             | 01/11/2012 |        |     | Index Future       | 472.5580                    | 472.5580                    | 471.8140              | 471.8140              | (0.157)           | 0.0000       | 0.0000      | 13            |
| 2012/07/31 | AL7T             | 07/02/2013 |        |     | Index Future       | 479.3010                    | 479.3010                    | 478.5910              | 478.5910              | (0.148)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | ALBI             | 02/08/2012 |        |     | Index Future       | 419.4680                    | 419.4680                    | 418.9700              | 418.9700              | (0.119)           | 0.0000       | 0.0000      | 234           |
| 2012/07/31 | ALBI             | 01/11/2012 |        |     | Index Future       | 424.8010                    | 424.8010                    | 424.2950              | 424.2950              | (0.119)           | 0.0000       | 0.0000      | 769           |
| 2012/07/31 | ALBI             | 07/02/2013 |        |     | Index Future       | 430.8630                    | 430.8630                    | 430.3890              | 430.3890              | (0.110)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C189             | 01/04/2013 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C201             | 22/12/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C206             | 15/01/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | EL28             | 01/11/2012 |        |      | Bond Future        | 106.8185                    | 106.8185                    | 106.8134              | 106.8134              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | EL28             | 01/11/2012 | 105.99 | Call | Bond Future        | 828.5300                    | 0.8285                      | 823.4400              | 0.8234                | (0.614)           | 0            | 0           | 0             |
| 2012/07/31 | EL28             | 01/11/2012 | 105.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | EL28             | 01/11/2012 | 106.00 | Call | Bond Future        | 818.5300                    | 0.8185                      | 813.4400              | 0.8134                | (0.622)           | 0            | 0           | 0             |
| 2012/07/31 | EL28             | 01/11/2012 | 106.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | EL28             | 01/11/2012 | 106.01 | Call | Bond Future        | 808.5300                    | 0.8085                      | 803.4400              | 0.8034                | (0.630)           | 0            | 0           | 0             |
| 2012/07/31 | EL28             | 01/11/2012 | 106.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 02/08/2012 |        |      | Bond Future        | 8.5849                      | 92.4485                     | 8.5889                | 92.4126               | 0.047             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | ES33             | 01/11/2012 |        |      | Bond Future        | 8.6721                      | 89.8467                     | 8.6763                | 89.8099               | 0.049             | 0.0000       | 0.0000      | 303           |
| 2012/07/31 | ES33             | 01/11/2012 | 9.20   | Call | Bond Future        | 4,433.7600                  | 4.4338                      | 4,396.9900            | 4.3970                | (0.829)           | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 01/11/2012 | 9.20   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 07/02/2013 |        |      | Bond Future        | 8.7654                      | 91.1291                     | 8.7687                | 91.1003               | 0.038             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | ES33             | 07/02/2013 | 8.54   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 07/02/2013 | 8.54   | Put  | Bond Future        | 1,966.8600                  | 1.9669                      | 1,995.5900            | 1.9956                | 1.461             | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 07/02/2013 | 8.55   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 07/02/2013 | 8.55   | Put  | Bond Future        | 1,878.1700                  | 1.8782                      | 1,906.9000            | 1.9069                | 1.530             | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 07/02/2013 | 8.56   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | ES33             | 07/02/2013 | 8.56   | Put  | Bond Future        | 1,789.6100                  | 1.7896                      | 1,818.3400            | 1.8183                | 1.605             | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 02/08/2012 |        |      | GOVI               | 419.4580                    | 419.4580                    | 418.9440              | 418.9440              | (0.123)           | 0.0000       | 0.0000      | 130           |
| 2012/07/31 | GOVI             | 02/08/2012 | 398.23 | Call | GOVI               | 212,280.0000                | 21.2280                     | 207,140.0000          | 20.7140               | (2.421)           | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 02/08/2012 | 398.23 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 01/11/2012 |        |      | GOVI               | 424.7910                    | 424.7910                    | 424.2680              | 424.2680              | (0.123)           | 0.0000       | 0.0000      | 239           |
| 2012/07/31 | GOVI             | 01/11/2012 | 403.96 | Call | GOVI               | 208,310.0000                | 20.8310                     | 203,080.0000          | 20.3080               | (2.511)           | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 01/11/2012 | 403.96 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 07/02/2013 |        |      | GOVI               | 430.8520                    | 430.8520                    | 430.3630              | 430.3630              | (0.113)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | GOVI             | 07/02/2013 | 432.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 07/02/2013 | 432.99 | Put  | GOVI               | 21,380.0000                 | 2.1380                      | 26,270.0000           | 2.6270                | 22.872            | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 07/02/2013 | 433.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 07/02/2013 | 433.00 | Put  | GOVI               | 21,480.0000                 | 2.1480                      | 26,370.0000           | 2.6370                | 22.765            | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 07/02/2013 | 433.01 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | GOVI             | 07/02/2013 | 433.01 | Put  | GOVI               | 21,580.0000                 | 2.1580                      | 26,470.0000           | 2.6470                | 22.660            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | IGOV             | 02/08/2012 |        |      | Index Future           | 182.4150                    | 182.4150                    | 182.5950              | 182.5950              | 0.099             | 0.0000       | 0.0000      | 110           |
| 2012/07/31 | IGOV             | 01/11/2012 |        |      | Index Future           | 184.7340                    | 184.7340                    | 184.9160              | 184.9160              | 0.099             | 0.0000       | 0.0000      | 594           |
| 2012/07/31 | IGOV             | 07/02/2013 |        |      | Index Future           | 187.3700                    | 187.3700                    | 187.5720              | 187.5720              | 0.108             | 0.0000       | 0.0000      | 14            |
| 2012/07/31 | ILBI             | 02/08/2012 |        |      | Index Future           | 494.0520                    | 494.0520                    | 493.8210              | 493.8210              | (0.047)           | 0.0000       | 0.0000      | 169           |
| 2012/07/31 | ILBI             | 01/11/2012 |        |      | Index Future           | 501.3970                    | 501.3970                    | 501.1630              | 501.1630              | (0.047)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | J201             | 22/12/2014 |        |      | Interest Rate Swap     | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | JBAF             | 15/08/2012 |        |      | Jibar Tradeable Future | 5.0600                      | 94.9400                     | 5.0600                | 94.9400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | JBAF             | 19/09/2012 |        |      | Jibar Tradeable Future | 4.9700                      | 95.0300                     | 4.9800                | 95.0200               | 0.201             | 0.0000       | 0.0000      | 44,760        |
| 2012/07/31 | JBAF             | 17/10/2012 |        |      | Jibar Tradeable Future | 4.9200                      | 95.0800                     | 4.9300                | 95.0700               | 0.203             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | JBAF             | 21/11/2012 |        |      | Jibar Tradeable Future | 4.8200                      | 95.1800                     | 4.8500                | 95.1500               | 0.622             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | JBAF             | 19/12/2012 |        |      | Jibar Tradeable Future | 4.7900                      | 95.2100                     | 4.8100                | 95.1900               | 0.418             | 0.0000       | 0.0000      | 840           |
| 2012/07/31 | JBAF             | 16/01/2013 |        |      | Jibar Tradeable Future | 4.7900                      | 95.2100                     | 4.8200                | 95.1800               | 0.626             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | JBAF             | 20/03/2013 |        |      | Jibar Tradeable Future | 4.7900                      | 95.2100                     | 4.8200                | 95.1800               | 0.626             | 0.0000       | 0.0000      | 1,000         |
| 2012/07/31 | JBAF             | 19/06/2013 |        |      | Jibar Tradeable Future | 4.8600                      | 95.1400                     | 4.8900                | 95.1100               | 0.617             | 0.0000       | 0.0000      | 500           |
| 2012/07/31 | JBAF             | 18/09/2013 |        |      | Jibar Tradeable Future | 4.9600                      | 95.0400                     | 5.0000                | 95.0000               | 0.806             | 0.0000       | 0.0000      | 1,700         |
| 2012/07/31 | JBAF             | 18/12/2013 |        |      | Jibar Tradeable Future | 5.0900                      | 94.9100                     | 5.1300                | 94.8700               | 0.786             | 0.0000       | 0.0000      | 1,500         |
| 2012/07/31 | JBAF             | 19/03/2014 |        |      | Jibar Tradeable Future | 5.2300                      | 94.7700                     | 5.2700                | 94.7300               | 0.765             | 94.7500      | 94.7500     | 800           |
| 2012/07/31 | JBAF             | 18/06/2014 |        |      | Jibar Tradeable Future | 5.3800                      | 94.6200                     | 5.4200                | 94.5800               | 0.743             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R157             | 02/08/2012 |        |      | Bond Future            | 5.4624                      | 127.9829                    | 5.5021                | 127.8554              | 0.727             | 0.0000       | 0.0000      | 4,698         |
| 2012/07/31 | R157             | 02/08/2012 | 6.15   | Call | Bond Future            | 2,184.2700                  | 2.1843                      | 2,056.8000            | 2.0568                | (5.836)           | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/08/2012 | 6.15   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/08/2012 | 6.35   | Call | Bond Future            | 2,810.2800                  | 2.8103                      | 2,682.8100            | 2.6828                | (4.536)           | 0            | 0           | 1,250         |
| 2012/07/31 | R157             | 02/08/2012 | 6.35   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/08/2012 | 6.55   | Call | Bond Future            | 3,432.1700                  | 3.4322                      | 3,304.7000            | 3.3047                | (3.714)           | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/08/2012 | 6.55   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 1,250         |
| 2012/07/31 | R157             | 02/08/2012 | 6.95   | Call | Bond Future            | 4,663.6600                  | 4.6637                      | 4,536.1900            | 4.5362                | (2.733)           | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/08/2012 | 6.95   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 3,750         |
| 2012/07/31 | R157             | 01/11/2012 |        |      | Bond Future            | 5.4972                      | 122.8111                    | 5.5413                | 122.6813              | 0.802             | 0.0000       | 0.0000      | 11,649        |
| 2012/07/31 | R157             | 01/11/2012 | 5.78   | Call | Bond Future            | 1,083.9400                  | 1.0839                      | 1,016.2500            | 1.0163                | (6.245)           | 0            | 0           | 5,630         |
| 2012/07/31 | R157             | 01/11/2012 | 5.78   | Put  | Bond Future            | 253.9600                    | 0.2540                      | 316.0800              | 0.3161                | 24.461            | 0            | 0           | 0             |
| 2012/07/31 | R157             | 01/11/2012 | 6.24   | Call | Bond Future            | 2,213.6100                  | 2.2136                      | 2,104.8300            | 2.1048                | (4.914)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | R157             | 01/11/2012 | 6.24   | Put  | Bond Future | 49.1100                     | 0.0491                      | 70.1400               | 0.0701                | 42.822            | 0            | 0           | 0             |
| 2012/07/31 | R157             | 07/02/2013 |        |      | Bond Future | 5.5209                      | 124.5642                    | 5.5660                | 124.4443              | 0.817             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R157             | 07/02/2013 | 6.28   | Call | Bond Future | 2,201.6900                  | 2.2017                      | 2,116.6600            | 2.1167                | (3.862)           | 0            | 0           | 0             |
| 2012/07/31 | R157             | 07/02/2013 | 6.28   | Put  | Bond Future | 203.6000                    | 0.2036                      | 238.4600              | 0.2385                | 17.122            | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/05/2013 |        |      | Bond Future | 5.5408                      | 119.2808                    | 5.5906                | 119.1601              | 0.900             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R157             | 02/05/2013 | 5.35   | Call | Bond Future | 877.7500                    | 0.8778                      | 824.0700              | 0.8241                | (6.116)           | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/05/2013 | 5.35   | Put  | Bond Future | 1,340.7500                  | 1.3407                      | 1,407.7500            | 1.4078                | 4.997             | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/05/2013 | 5.36   | Call | Bond Future | 888.6300                    | 0.8886                      | 834.5200              | 0.8345                | (6.089)           | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/05/2013 | 5.36   | Put  | Bond Future | 1,327.3000                  | 1.3273                      | 1,393.8700            | 1.3939                | 5.015             | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/05/2013 | 5.34   | Call | Bond Future | 866.9600                    | 0.8670                      | 813.7000              | 0.8137                | (6.143)           | 0            | 0           | 0             |
| 2012/07/31 | R157             | 02/05/2013 | 5.34   | Put  | Bond Future | 1,354.3000                  | 1.3543                      | 1,421.7200            | 1.4217                | 4.978             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 |        |      | Bond Future | 7.3138                      | 129.3782                    | 7.3331                | 129.1763              | 0.263             | 0.0000       | 0.0000      | 17,689        |
| 2012/07/31 | R186             | 02/08/2012 | 7.66   | Call | Bond Future | 3,561.7000                  | 3.5617                      | 3,358.2800            | 3.3583                | (5.711)           | 0            | 0           | 276           |
| 2012/07/31 | R186             | 02/08/2012 | 7.66   | Put  | Bond Future | 1.8500                      | 0.0019                      | 0.3300                | 0.0003                | (82.162)          | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 7.70   | Call | Bond Future | 3,962.8200                  | 3.9628                      | 3,760.3100            | 3.7603                | (5.110)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 7.70   | Put  | Bond Future | 0.7000                      | 0.0007                      | 0.0900                | 0.0001                | (87.143)          | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 7.76   | Call | Bond Future | 4,562.2400                  | 4.5622                      | 4,360.2100            | 4.3602                | (4.428)           | 0            | 0           | 43            |
| 2012/07/31 | R186             | 02/08/2012 | 7.76   | Put  | Bond Future | 0.1400                      | 0.0001                      | 0.0100                | 0.0000                | (92.857)          | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 8.30   | Call | Bond Future | 9,781.0100                  | 9.7810                      | 9,579.1100            | 9.5791                | (2.064)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 8.30   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 900           |
| 2012/07/31 | R186             | 02/08/2012 | 8.76   | Call | Bond Future | 13,981.5600                 | 13.9816                     | 13,779.6600           | 13.7797               | (1.444)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 8.76   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 43            |
| 2012/07/31 | R186             | 02/08/2012 | 8.00   | Call | Bond Future | 6,921.2700                  | 6.9213                      | 6,719.3700            | 6.7194                | (2.917)           | 0            | 0           | 1,099         |
| 2012/07/31 | R186             | 02/08/2012 | 8.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 8.25   | Call | Bond Future | 9,311.1300                  | 9.3111                      | 9,109.2300            | 9.1092                | (2.168)           | 0            | 0           | 8,750         |
| 2012/07/31 | R186             | 02/08/2012 | 8.25   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 9.00   | Call | Bond Future | 16,088.3100                 | 16.0883                     | 15,886.4100           | 15.8864               | (1.255)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 199           |
| 2012/07/31 | R186             | 02/08/2012 | 8.66   | Call | Bond Future | 13,086.8500                 | 13.0868                     | 12,884.9500           | 12.8849               | (1.543)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 8.66   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 276           |
| 2012/07/31 | R186             | 02/08/2012 | 8.75   | Call | Bond Future | 13,892.5400                 | 13.8925                     | 13,690.6400           | 13.6906               | (1.453)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/08/2012 | 8.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 2,700         |
| 2012/07/31 | R186             | 01/11/2012 |        |      | Bond Future | 7.3803                      | 131.0232                    | 7.4003                | 130.8180              | 0.271             | 0.0000       | 0.0000      | 34,073        |
| 2012/07/31 | R186             | 01/11/2012 | 8.50   | Call | Bond Future | 11,105.8800                 | 11.1059                     | 10,935.4300           | 10.9354               | (1.535)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 01/11/2012 | 8.50   | Put  | Bond Future | 289.0900                    | 0.2891                      | 323.8800              | 0.3239                | 12.034            | 0            | 0           | 200           |
| 2012/07/31 | R186             | 01/11/2012 | 8.82   | Call | Bond Future | 13,781.8500                 | 13.7818                     | 13,594.0900           | 13.5941               | (1.362)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 01/11/2012 | 8.82   | Put  | Bond Future | 114.8900                    | 0.1149                      | 132.3700              | 0.1324                | 15.215            | 0            | 0           | 1,858         |
| 2012/07/31 | R186             | 01/11/2012 | 7.82   | Call | Bond Future | 5,738.1000                  | 5.7381                      | 5,620.7500            | 5.6208                | (2.045)           | 0            | 0           | 1,858         |
| 2012/07/31 | R186             | 01/11/2012 | 7.82   | Put  | Bond Future | 1,327.1100                  | 1.3271                      | 1,415.0000            | 1.4150                | 6.623             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 01/11/2012 | 8.00   | Call | Bond Future | 7,067.5600                  | 7.0676                      | 6,932.5700            | 6.9326                | (1.910)           | 0            | 0           | 200           |
| 2012/07/31 | R186             | 01/11/2012 | 8.00   | Put  | Bond Future | 913.0500                    | 0.9131                      | 983.3000              | 0.9833                | 7.694             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 07/02/2013 |        |      | Bond Future | 7.4485                      | 127.6029                    | 7.4680                | 127.4070              | 0.261             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R186             | 07/02/2013 | 8.47   | Call | Bond Future | 10,992.8700                 | 10.9929                     | 10,847.6800           | 10.8477               | (1.321)           | 0            | 0           | 0             |
| 2012/07/31 | R186             | 07/02/2013 | 8.47   | Put  | Bond Future | 1,269.2100                  | 1.2692                      | 1,319.8800            | 1.3199                | 3.992             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 07/02/2013 | 7.00   | Call | Bond Future | 2,555.9800                  | 2.5560                      | 2,465.8500            | 2.4659                | (3.526)           | 0            | 0           | 10,300        |
| 2012/07/31 | R186             | 07/02/2013 | 7.00   | Put  | Bond Future | 7,188.4800                  | 7.1885                      | 7,294.2100            | 7.2942                | 1.471             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/05/2013 |        |      | Bond Future | 7.5107                      | 129.1585                    | 7.5307                | 128.9610              | 0.266             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | R186             | 02/05/2013 | 7.41   | Call | Bond Future | 5,193.6300            | 5.1936              | 5,200.6700      | 5.2007        | 0.136             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/05/2013 | 7.41   | Put  | Bond Future | 6,194.2100            | 6.1942              | 6,398.7400      | 6.3987        | 3.302             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/05/2013 | 7.39   | Call | Bond Future | 5,100.5000            | 5.1005              | 5,108.6000      | 5.1086        | 0.159             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/05/2013 | 7.39   | Put  | Bond Future | 6,301.2100            | 6.3012              | 6,506.8000      | 6.5068        | 3.263             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/05/2013 | 7.40   | Call | Bond Future | 5,146.9500            | 5.1470              | 5,154.5200      | 5.1545        | 0.147             | 0            | 0           | 0             |
| 2012/07/31 | R186             | 02/05/2013 | 7.40   | Put  | Bond Future | 6,247.5400            | 6.2475              | 6,452.6000      | 6.4526        | 3.282             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 02/08/2012 |        |      | Bond Future | 218.8624              | 218.8624            | 218.8387        | 218.8387      | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R189             | 02/08/2012 | 219.65 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 02/08/2012 | 219.65 | Put  | Bond Future | 787.5900              | 0.7876              | 811.3100        | 0.8113        | 3.012             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 01/11/2012 |        |      | Bond Future | 215.1459              | 215.1459            | 215.1206        | 215.1206      | (0.012)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R189             | 01/11/2012 | 218.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 01/11/2012 | 218.99 | Put  | Bond Future | 3,844.0800            | 3.8441              | 3,869.3600      | 3.8694        | 0.658             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 01/11/2012 | 219.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 01/11/2012 | 219.00 | Put  | Bond Future | 3,854.0800            | 3.8541              | 3,879.3600      | 3.8794        | 0.656             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 01/11/2012 | 219.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R189             | 01/11/2012 | 219.01 | Put  | Bond Future | 3,864.0800            | 3.8641              | 3,889.3600      | 3.8894        | 0.654             | 0            | 0           | 0             |
| 2012/07/31 | R197             | 02/08/2012 |        |      | Bond Future | 267.7957              | 267.7957            | 268.4990        | 268.4990      | 0.263             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R197             | 02/08/2012 | 256.15 | Call | Bond Future | 11,645.7000           | 11.6457             | 12,348.9800     | 12.3490       | 6.039             | 0            | 0           | 0             |
| 2012/07/31 | R197             | 02/08/2012 | 256.15 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R197             | 01/11/2012 |        |      | Bond Future | 271.2006              | 271.2006            | 271.9111        | 271.9111      | 0.262             | 0.0000       | 0.0000      | 5,528         |
| 2012/07/31 | R197             | 01/11/2012 | 266.99 | Call | Bond Future | 4,210.6500            | 4.2106              | 4,921.1200      | 4.9211        | 16.873            | 0            | 0           | 0             |
| 2012/07/31 | R197             | 01/11/2012 | 266.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R197             | 01/11/2012 | 267.00 | Call | Bond Future | 4,200.6500            | 4.2006              | 4,911.1200      | 4.9111        | 16.913            | 0            | 0           | 0             |
| 2012/07/31 | R197             | 01/11/2012 | 267.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R197             | 01/11/2012 | 267.01 | Call | Bond Future | 4,190.6500            | 4.1906              | 4,901.1200      | 4.9011        | 16.954            | 0            | 0           | 0             |
| 2012/07/31 | R197             | 01/11/2012 | 267.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/08/2012 |        |      | Bond Future | 4.9196                | 109.5898            | 4.9398          | 109.5427      | 0.410             | 0.0000       | 0.0000      | 1,034         |
| 2012/07/31 | R201             | 02/08/2012 | 5.20   | Call | Bond Future | 651.3000              | 0.6513              | 604.2600        | 0.6043        | (7.222)           | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/08/2012 | 5.20   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 01/11/2012 |        |      | Bond Future | 4.8904                | 110.9831            | 4.9135          | 110.9348      | 0.472             | 0.0000       | 0.0000      | 1,560         |
| 2012/07/31 | R201             | 01/11/2012 | 5.11   | Call | Bond Future | 603.9200              | 0.6039              | 590.1500        | 0.5902        | (2.280)           | 0            | 0           | 0             |
| 2012/07/31 | R201             | 01/11/2012 | 5.11   | Put  | Bond Future | 145.7200              | 0.1457              | 180.2400        | 0.1802        | 23.689            | 0            | 0           | 0             |
| 2012/07/31 | R201             | 07/02/2013 |        |      | Bond Future | 4.8185                | 108.1585            | 4.8395          | 108.1200      | 0.436             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R201             | 07/02/2013 | 4.98   | Call | Bond Future | 630.7800              | 0.6308              | 621.5600        | 0.6216        | (1.462)           | 0            | 0           | 0             |
| 2012/07/31 | R201             | 07/02/2013 | 4.98   | Put  | Bond Future | 335.0900              | 0.3351              | 364.4300        | 0.3644        | 8.756             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/05/2013 |        |      | Bond Future | 4.7417                | 109.4771            | 4.7656          | 109.4387      | 0.502             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R201             | 02/05/2013 | 4.04   | Call | Bond Future | 180.7900              | 0.1808              | 183.1200        | 0.1831        | 1.289             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/05/2013 | 4.04   | Put  | Bond Future | 1,319.3000            | 1.3193              | 1,359.9900      | 1.3600        | 3.084             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/05/2013 | 4.05   | Call | Bond Future | 184.3300              | 0.1843              | 186.9100        | 0.1869        | 1.400             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/05/2013 | 4.05   | Put  | Bond Future | 1,306.5100            | 1.3065              | 1,347.4500      | 1.3475        | 3.134             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/05/2013 | 4.06   | Call | Bond Future | 187.9300              | 0.1879              | 190.7600        | 0.1908        | 1.506             | 0            | 0           | 0             |
| 2012/07/31 | R201             | 02/05/2013 | 4.06   | Put  | Bond Future | 1,293.7700            | 1.2938              | 1,334.9600      | 1.3350        | 3.184             | 0            | 0           | 0             |
| 2012/07/31 | R202             | 02/08/2012 |        |      | Bond Future | 197.0392              | 197.0392            | 197.0293        | 197.0293      | (0.005)           | 0.0000       | 0.0000      | 834           |
| 2012/07/31 | R202             | 02/08/2012 | 188.44 | Call | Bond Future | 8,599.2300            | 8.5992              | 8,589.3300      | 8.5893        | (0.115)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | R202             | 02/08/2012 | 188.44 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R202             | 01/11/2012 |        |      | Bond Future | 199.5444              | 199.5444            | 199.5333        | 199.5333      | (0.006)           | 0.0000       | 0.0000      | 48,828        |
| 2012/07/31 | R202             | 01/11/2012 | 191.99 | Call | Bond Future | 7,554.4300            | 7.5544              | 7,543.3400      | 7.5433        | (0.147)           | 0            | 0           | 0             |
| 2012/07/31 | R202             | 01/11/2012 | 191.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R202             | 01/11/2012 | 192.00 | Call | Bond Future | 7,544.4300            | 7.5444              | 7,533.3400      | 7.5333        | (0.147)           | 0            | 0           | 0             |
| 2012/07/31 | R202             | 01/11/2012 | 192.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R202             | 01/11/2012 | 192.01 | Call | Bond Future | 7,534.4300            | 7.5344              | 7,523.3400      | 7.5233        | (0.147)           | 0            | 0           | 0             |
| 2012/07/31 | R202             | 01/11/2012 | 192.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/08/2012 |        |      | Bond Future | 5.8979                | 113.4820            | 5.9274          | 113.3457      | 0.500             | 0.0000       | 0.0000      | 13,000        |
| 2012/07/31 | R203             | 02/08/2012 | 6.60   | Call | Bond Future | 3,187.7400            | 3.1877              | 3,051.4400      | 3.0514        | (4.276)           | 0            | 0           | 4,200         |
| 2012/07/31 | R203             | 02/08/2012 | 6.60   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/08/2012 | 6.85   | Call | Bond Future | 4,295.4700            | 4.2955              | 4,159.1700      | 4.1592        | (3.173)           | 0            | 0           | 1,400         |
| 2012/07/31 | R203             | 02/08/2012 | 6.85   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/08/2012 | 7.15   | Call | Bond Future | 5,606.2600            | 5.6063              | 5,469.9600      | 5.4700        | (2.431)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/08/2012 | 7.15   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 1,400         |
| 2012/07/31 | R203             | 02/08/2012 | 7.20   | Call | Bond Future | 5,822.7900            | 5.8228              | 5,686.4900      | 5.6865        | (2.341)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/08/2012 | 7.20   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/08/2012 | 7.55   | Call | Bond Future | 7,323.1900            | 7.3232              | 7,186.8900      | 7.1869        | (1.861)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/08/2012 | 7.55   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 4,200         |
| 2012/07/31 | R203             | 01/11/2012 |        |      | Bond Future | 5.9457                | 110.7699            | 5.9772          | 110.6313      | 0.530             | 0.0000       | 0.0000      | 4,737         |
| 2012/07/31 | R203             | 01/11/2012 | 6.87   | Call | Bond Future | 4,058.8200            | 4.0588              | 3,933.4600      | 3.9335        | (3.089)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 01/11/2012 | 6.87   | Put  | Bond Future | 77.3700               | 0.0774              | 90.6500         | 0.0906        | 17.164            | 0            | 0           | 0             |
| 2012/07/31 | R203             | 07/02/2013 |        |      | Bond Future | 5.9912                | 112.3509            | 6.0224          | 112.2208      | 0.521             | 0.0000       | 0.0000      | 1,900         |
| 2012/07/31 | R203             | 07/02/2013 | 6.11   | Call | Bond Future | 1,842.7700            | 1.8428              | 1,743.9400      | 1.7439        | (5.363)           | 0            | 0           | 6,300         |
| 2012/07/31 | R203             | 07/02/2013 | 6.11   | Put  | Bond Future | 1,348.6700            | 1.3487              | 1,379.9000      | 1.3799        | 2.316             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 07/02/2013 | 6.94   | Call | Bond Future | 4,251.0800            | 4.2511              | 4,134.2900      | 4.1343        | (2.747)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 07/02/2013 | 6.94   | Put  | Bond Future | 379.4800              | 0.3795              | 392.7500        | 0.3927        | 3.497             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/05/2013 |        |      | Bond Future | 6.0316                | 109.5638            | 6.0646          | 109.4329      | 0.547             | 0.0000       | 0.0000      | 8             |
| 2012/07/31 | R203             | 02/05/2013 | 5.90   | Call | Bond Future | 1,697.3400            | 1.6973              | 1,641.0200      | 1.6410        | (3.318)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/05/2013 | 5.90   | Put  | Bond Future | 2,221.6200            | 2.2216              | 2,296.2800      | 2.2963        | 3.361             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/05/2013 | 5.91   | Call | Bond Future | 1,716.0800            | 1.7161              | 1,659.3400      | 1.6593        | (3.306)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/05/2013 | 5.91   | Put  | Bond Future | 2,200.4000            | 2.2004              | 2,274.6400      | 2.2746        | 3.374             | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/05/2013 | 5.89   | Call | Bond Future | 1,678.7100            | 1.6787              | 1,622.8200      | 1.6228        | (3.329)           | 0            | 0           | 0             |
| 2012/07/31 | R203             | 02/05/2013 | 5.89   | Put  | Bond Future | 2,242.9700            | 2.2430              | 2,318.0600      | 2.3181        | 3.348             | 0            | 0           | 0             |
| 2012/07/31 | R204             | 02/08/2012 |        |      | Bond Future | 6.2033                | 110.3547            | 6.2327          | 110.1933      | 0.474             | 0.0000       | 0.0000      | 1,552         |
| 2012/07/31 | R204             | 02/08/2012 | 7.15   | Call | Bond Future | 5,050.9000            | 5.0509              | 4,889.5200      | 4.8895        | (3.195)           | 0            | 0           | 0             |
| 2012/07/31 | R204             | 02/08/2012 | 7.15   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R204             | 01/11/2012 |        |      | Bond Future | 6.2572                | 111.7577            | 6.2883          | 111.5937      | 0.496             | 0.0000       | 0.0000      | 3,787         |
| 2012/07/31 | R204             | 01/11/2012 | 7.22   | Call | Bond Future | 5,060.0900            | 5.0601              | 4,920.3700      | 4.9204        | (2.761)           | 0            | 0           | 0             |
| 2012/07/31 | R204             | 01/11/2012 | 7.22   | Put  | Bond Future | 111.2700              | 0.1113              | 135.6200        | 0.1356        | 21.884            | 0            | 0           | 0             |
| 2012/07/31 | R204             | 07/02/2013 |        |      | Bond Future | 6.3092                | 109.3220            | 6.3400          | 109.1661      | 0.488             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R204             | 07/02/2013 | 7.29   | Call | Bond Future | 5,314.5000            | 5.3145              | 5,176.3800      | 5.1764        | (2.599)           | 0            | 0           | 0             |
| 2012/07/31 | R204             | 07/02/2013 | 7.29   | Put  | Bond Future | 477.5200              | 0.4775              | 495.3800        | 0.4954        | 3.740             | 0            | 0           | 0             |
| 2012/07/31 | R204             | 02/05/2013 |        |      | Bond Future | 6.3595                | 110.6548            | 6.3917          | 110.4976      | 0.506             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R204             | 02/05/2013 | 6.29   | Call | Bond Future | 2,340.0400            | 2.3400              | 2,261.6200      | 2.2616        | (3.351)           | 0            | 0           | 0             |
| 2012/07/31 | R204             | 02/05/2013 | 6.29   | Put  | Bond Future | 2,680.0400            | 2.6800              | 2,758.7700      | 2.7588        | 2.938             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | R204             | 02/05/2013 | 6.30   | Call | Bond Future | 2,363.7700                  | 2.3638                      | 2,285.6400            | 2.2856                | (3.305)           | 0            | 0           | 0             |
| 2012/07/31 | R204             | 02/05/2013 | 6.30   | Put  | Bond Future | 2,654.7600                  | 2.6548                      | 2,733.7800            | 2.7338                | 2.977             | 0            | 0           | 0             |
| 2012/07/31 | R204             | 02/05/2013 | 6.31   | Call | Bond Future | 2,387.6500                  | 2.3876                      | 2,309.7900            | 2.3098                | (3.261)           | 0            | 0           | 0             |
| 2012/07/31 | R204             | 02/05/2013 | 6.31   | Put  | Bond Future | 2,629.6600                  | 2.6297                      | 2,708.9500            | 2.7089                | 3.015             | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/08/2012 |        |      | Bond Future | 5.0100                      | 103.8761                    | 5.0504                | 103.8195              | 0.805             | 0.0000       | 0.0000      | 541           |
| 2012/07/31 | R206             | 02/08/2012 | 5.19   | Call | Bond Future | 252.2700                    | 0.2523                      | 195.7200              | 0.1957                | (22.416)          | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/08/2012 | 5.19   | Put  | Bond Future | 0.1100                      | 0.0001                      | 0.1300                | 0.0001                | 18.182            | 0            | 0           | 0             |
| 2012/07/31 | R206             | 01/11/2012 |        |      | Bond Future | 4.9742                      | 105.1968                    | 5.0238                | 105.1390              | 0.997             | 0.0000       | 0.0000      | 1,120         |
| 2012/07/31 | R206             | 01/11/2012 | 5.05   | Call | Bond Future | 260.0500                    | 0.2600                      | 227.3400              | 0.2273                | (12.578)          | 0            | 0           | 0             |
| 2012/07/31 | R206             | 01/11/2012 | 5.05   | Put  | Bond Future | 171.5600                    | 0.1716                      | 196.7500              | 0.1968                | 14.683            | 0            | 0           | 0             |
| 2012/07/31 | R206             | 07/02/2013 |        |      | Bond Future | 4.8551                      | 102.9329                    | 4.9087                | 102.8841              | 1.106             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R206             | 07/02/2013 | 4.76   | Call | Bond Future | 256.7000                    | 0.2567                      | 234.3500              | 0.2343                | (8.707)           | 0            | 0           | 0             |
| 2012/07/31 | R206             | 07/02/2013 | 4.76   | Put  | Bond Future | 343.1900                    | 0.3432                      | 369.6300              | 0.3696                | 7.704             | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/05/2013 |        |      | Bond Future | 4.7050                      | 104.1877                    | 4.7762                | 104.1390              | 1.514             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R206             | 02/05/2013 | 3.39   | Call | Bond Future | 76.2000                     | 0.0762                      | 68.3200               | 0.0683                | (10.341)          | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/05/2013 | 3.39   | Put  | Bond Future | 983.6700                    | 0.9837                      | 1,024.5400            | 1.0245                | 4.155             | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/05/2013 | 3.40   | Call | Bond Future | 77.3100                     | 0.0773                      | 69.3300               | 0.0693                | (10.322)          | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/05/2013 | 3.40   | Put  | Bond Future | 977.8300                    | 0.9778                      | 1,018.6000            | 1.0186                | 4.169             | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/05/2013 | 3.41   | Call | Bond Future | 78.4300                     | 0.0784                      | 70.3600               | 0.0704                | (10.289)          | 0            | 0           | 0             |
| 2012/07/31 | R206             | 02/05/2013 | 3.41   | Put  | Bond Future | 972.0000                    | 0.9720                      | 1,012.6800            | 1.0127                | 4.185             | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/08/2012 |        |      | Bond Future | 6.4834                      | 104.9143                    | 6.5128                | 104.7386              | 0.453             | 0.0000       | 0.0000      | 10,818        |
| 2012/07/31 | R207             | 02/08/2012 | 7.51   | Call | Bond Future | 5,929.7400                  | 5.9297                      | 5,754.0600            | 5.7541                | (2.963)           | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/08/2012 | 7.51   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R207             | 01/11/2012 |        |      | Bond Future | 6.5409                      | 106.2482                    | 6.5717                | 106.0697              | 0.471             | 0.0000       | 0.0000      | 19,077        |
| 2012/07/31 | R207             | 01/11/2012 | 7.58   | Call | Bond Future | 5,950.9700                  | 5.9510                      | 5,798.5100            | 5.7985                | (2.562)           | 0            | 0           | 0             |
| 2012/07/31 | R207             | 01/11/2012 | 7.58   | Put  | Bond Future | 129.0700                    | 0.1291                      | 155.1500              | 0.1552                | 20.206            | 0            | 0           | 0             |
| 2012/07/31 | R207             | 07/02/2013 |        |      | Bond Future | 6.5989                      | 104.1248                    | 6.6295                | 103.9537              | 0.463             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R207             | 07/02/2013 | 7.66   | Call | Bond Future | 6,237.5400                  | 6.2375                      | 6,090.1800            | 6.0902                | (2.362)           | 0            | 0           | 0             |
| 2012/07/31 | R207             | 07/02/2013 | 7.66   | Put  | Bond Future | 493.1500                    | 0.4931                      | 516.9000              | 0.5169                | 4.816             | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/05/2013 |        |      | Bond Future | 6.6561                      | 105.3941                    | 6.6879                | 105.2216              | 0.477             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R207             | 02/05/2013 | 6.44   | Call | Bond Future | 2,262.5100                  | 2.2625                      | 2,194.6200            | 2.1946                | (3.001)           | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/05/2013 | 6.44   | Put  | Bond Future | 3,445.1200                  | 3.4451                      | 3,549.7500            | 3.5498                | 3.037             | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/05/2013 | 6.45   | Call | Bond Future | 2,286.4800                  | 2.2865                      | 2,218.4200            | 2.2184                | (2.977)           | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/05/2013 | 6.45   | Put  | Bond Future | 3,414.0000                  | 3.4140                      | 3,518.4600            | 3.5185                | 3.060             | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/05/2013 | 6.46   | Call | Bond Future | 2,310.6000                  | 2.3106                      | 2,242.3800            | 2.2424                | (2.952)           | 0            | 0           | 0             |
| 2012/07/31 | R207             | 02/05/2013 | 6.46   | Put  | Bond Future | 3,383.0700                  | 3.3831                      | 3,487.3700            | 3.4874                | 3.083             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/08/2012 |        |      | Bond Future | 6.6285                      | 103.1580                    | 6.6528                | 102.9990              | 0.367             | 0.0000       | 0.0000      | 12,322        |
| 2012/07/31 | R208             | 02/08/2012 | 7.20   | Call | Bond Future | 3,651.1000                  | 3.6511                      | 3,492.1000            | 3.4921                | (4.355)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/08/2012 | 7.20   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/08/2012 | 7.50   | Call | Bond Future | 5,501.5100                  | 5.5015                      | 5,342.5100            | 5.3425                | (2.890)           | 0            | 0           | 1,150         |
| 2012/07/31 | R208             | 02/08/2012 | 7.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 1,150         |
| 2012/07/31 | R208             | 02/08/2012 | 7.80   | Call | Bond Future | 7,308.0300                  | 7.3080                      | 7,149.0300            | 7.1490                | (2.176)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/08/2012 | 7.80   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 1,150         |
| 2012/07/31 | R208             | 02/08/2012 | 8.25   | Call | Bond Future | 9,938.0000                  | 9.9380                      | 9,779.0000            | 9.7790                | (1.600)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/08/2012 | 8.25   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 3,450         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | R208             | 01/11/2012 |        |      | Bond Future | 6.6870                |                     | 101.0772                    | 6.7124                | 100.9156              | 0.380             | 0.0000       | 0.0000      | 8,417         |
| 2012/07/31 | R208             | 01/11/2012 | 7.70   | Call | Bond Future | 6,370.5900            |                     | 6.3706                      | 6,224.1500            | 6.2241                | (2.299)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 01/11/2012 | 7.70   | Put  | Bond Future | 172.8100              |                     | 0.1728                      | 187.9800              | 0.1880                | 8.778             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 01/11/2012 | 6.81   | Call | Bond Future | 2,143.5200            |                     | 2.1435                      | 2,050.5100            | 2.0505                | (4.339)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 01/11/2012 | 6.81   | Put  | Bond Future | 1,364.3600            |                     | 1.3644                      | 1,432.9600            | 1.4330                | 5.028             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 01/11/2012 | 7.50   | Call | Bond Future | 5,303.6800            |                     | 5.3037                      | 5,165.4000            | 5.1654                | (2.607)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 01/11/2012 | 7.50   | Put  | Bond Future | 290.9200              |                     | 0.2909                      | 314.2500              | 0.3143                | 8.019             | 0            | 0           | 12,250        |
| 2012/07/31 | R208             | 07/02/2013 |        |      | Bond Future | 6.7456                |                     | 102.5199                    | 6.7706                | 102.3657              | 0.370             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R208             | 07/02/2013 | 6.00   | Call | Bond Future | 800.7700              |                     | 0.8008                      | 754.1700              | 0.7542                | (5.819)           | 0            | 0           | 12,250        |
| 2012/07/31 | R208             | 07/02/2013 | 6.00   | Put  | Bond Future | 5,544.3400            |                     | 5.5443                      | 5,652.0200            | 5.6520                | 1.942             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 07/02/2013 | 7.78   | Call | Bond Future | 6,732.2500            |                     | 6.7323                      | 6,623.9900            | 6.6240                | (1.608)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 07/02/2013 | 7.78   | Put  | Bond Future | 582.9500              |                     | 0.5830                      | 628.9700              | 0.6290                | 7.894             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/05/2013 |        |      | Bond Future | 6.7992                |                     | 100.3766                    | 6.8250                | 100.2211              | 0.380             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R208             | 02/05/2013 | 6.64   | Call | Bond Future | 2,671.6500            |                     | 2.6717                      | 2,661.7600            | 2.6618                | (0.370)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/05/2013 | 6.64   | Put  | Bond Future | 3,636.3200            |                     | 3.6363                      | 3,781.9600            | 3.7820                | 4.005             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/05/2013 | 6.65   | Call | Bond Future | 2,699.3400            |                     | 2.6993                      | 2,689.0100            | 2.6890                | (0.383)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/05/2013 | 6.65   | Put  | Bond Future | 3,603.0600            |                     | 3.6031                      | 3,748.2600            | 3.7483                | 4.030             | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/05/2013 | 6.66   | Call | Bond Future | 2,727.1900            |                     | 2.7272                      | 2,716.4300            | 2.7164                | (0.395)           | 0            | 0           | 0             |
| 2012/07/31 | R208             | 02/05/2013 | 6.66   | Put  | Bond Future | 3,570.0200            |                     | 3.5700                      | 3,714.7900            | 3.7148                | 4.055             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/08/2012 |        |      | Bond Future | 7.9637                |                     | 84.0665                     | 7.9679                | 84.0277               | 0.054             | 0.0000       | 0.0000      | 4,211         |
| 2012/07/31 | R209             | 02/08/2012 | 8.91   | Call | Bond Future | 7,932.2600            |                     | 7.9323                      | 7,893.4400            | 7.8934                | (0.489)           | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/08/2012 | 8.91   | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 01/11/2012 |        |      | Bond Future | 8.0275                |                     | 81.9942                     | 8.0319                | 81.9544               | 0.055             | 0.0000       | 0.0000      | 3,756         |
| 2012/07/31 | R209             | 01/11/2012 | 8.99   | Call | Bond Future | 8,443.8800            |                     | 8.4439                      | 8,447.3900            | 8.4474                | 0.042             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 01/11/2012 | 8.99   | Put  | Bond Future | 489.5200              |                     | 0.4895                      | 532.7600              | 0.5328                | 8.833             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 07/02/2013 |        |      | Bond Future | 8.0934                |                     | 83.1646                     | 8.0971                | 83.1321               | 0.045             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R209             | 07/02/2013 | 9.06   | Call | Bond Future | 9,290.5500            |                     | 9.2905                      | 9,340.1800            | 9.3402                | 0.534             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 07/02/2013 | 9.06   | Put  | Bond Future | 1,410.2700            |                     | 1.4103                      | 1,492.3700            | 1.4924                | 5.822             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/05/2013 |        |      | Bond Future | 8.1517                |                     | 81.0366                     | 8.1554                | 81.0043               | 0.046             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R209             | 02/05/2013 | 7.99   | Call | Bond Future | 4,735.3300            |                     | 4.7353                      | 4,833.1000            | 4.8331                | 2.065             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/05/2013 | 7.99   | Put  | Bond Future | 6,164.8000            |                     | 6.1648                      | 6,294.9100            | 6.2949                | 2.111             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/05/2013 | 8.00   | Call | Bond Future | 4,775.2100            |                     | 4.7752                      | 4,872.9100            | 4.8729                | 2.046             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/05/2013 | 8.00   | Put  | Bond Future | 6,115.1500            |                     | 6.1151                      | 6,245.1900            | 6.2452                | 2.127             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/05/2013 | 8.01   | Call | Bond Future | 4,815.2600            |                     | 4.8153                      | 4,912.8800            | 4.9129                | 2.027             | 0            | 0           | 0             |
| 2012/07/31 | R209             | 02/05/2013 | 8.01   | Put  | Bond Future | 6,065.8200            |                     | 6.0658                      | 6,195.7800            | 6.1958                | 2.142             | 0            | 0           | 0             |
| 2012/07/31 | R210             | 02/08/2012 |        |      | Bond Future | 150.4765              |                     | 150.4765                    | 150.4682              | 150.4682              | (0.006)           | 0.0000       | 0.0000      | 237           |
| 2012/07/31 | R210             | 02/08/2012 | 142.66 | Call | Bond Future | 7,816.4700            |                     | 7.8165                      | 7,808.1600            | 7.8082                | (0.106)           | 0            | 0           | 0             |
| 2012/07/31 | R210             | 02/08/2012 | 142.66 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R210             | 01/11/2012 |        |      | Bond Future | 150.5785              |                     | 150.5785                    | 150.5694              | 150.5694              | (0.006)           | 0.0000       | 0.0000      | 3,362         |
| 2012/07/31 | R210             | 01/11/2012 | 144.99 | Call | Bond Future | 5,588.4700            |                     | 5.5885                      | 5,579.4500            | 5.5795                | (0.161)           | 0            | 0           | 0             |
| 2012/07/31 | R210             | 01/11/2012 | 144.99 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R210             | 01/11/2012 | 145.00 | Call | Bond Future | 5,578.4700            |                     | 5.5785                      | 5,569.4500            | 5.5695                | (0.162)           | 0            | 0           | 0             |
| 2012/07/31 | R210             | 01/11/2012 | 145.00 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R210             | 01/11/2012 | 145.01 | Call | Bond Future | 5,568.4700            |                     | 5.5685                      | 5,559.4500            | 5.5595                | (0.162)           | 0            | 0           | 0             |
| 2012/07/31 | R210             | 01/11/2012 | 145.01 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/07/31 | R211             | 02/08/2012 |        |      | Bond Future | 121.1992              | 121.1992            | 121.1878        | 121.1878      | (0.009)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R211             | 02/08/2012 | 120.36 | Call | Bond Future | 839.2200              | 0.8392              | 827.8500        | 0.8278        | (1.355)           | 0            | 0           | 0             |
| 2012/07/31 | R211             | 02/08/2012 | 120.36 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R211             | 01/11/2012 |        |      | Bond Future | 122.7402              | 122.7402            | 122.7280        | 122.7280      | (0.010)           | 0.0000       | 0.0000      | 480           |
| 2012/07/31 | R211             | 01/11/2012 | 121.99 | Call | Bond Future | 750.1600              | 0.7502              | 737.9800        | 0.7380        | (1.624)           | 0            | 0           | 0             |
| 2012/07/31 | R211             | 01/11/2012 | 121.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R211             | 01/11/2012 | 122.00 | Call | Bond Future | 740.1600              | 0.7402              | 727.9800        | 0.7280        | (1.646)           | 0            | 0           | 0             |
| 2012/07/31 | R211             | 01/11/2012 | 122.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R211             | 01/11/2012 | 122.01 | Call | Bond Future | 730.1600              | 0.7302              | 717.9800        | 0.7180        | (1.668)           | 0            | 0           | 0             |
| 2012/07/31 | R211             | 01/11/2012 | 122.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R212             | 02/08/2012 |        |      | Bond Future | 123.5327              | 123.5327            | 123.5244        | 123.5244      | (0.007)           | 0.0000       | 0.0000      | 98            |
| 2012/07/31 | R212             | 02/08/2012 | 117.39 | Call | Bond Future | 6,142.7100            | 6.1427              | 6,134.4000      | 6.1344        | (0.135)           | 0            | 0           | 0             |
| 2012/07/31 | R212             | 02/08/2012 | 117.39 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R212             | 01/11/2012 |        |      | Bond Future | 125.1033              | 125.1033            | 125.0942        | 125.0942      | (0.007)           | 0.0000       | 0.0000      | 3,064         |
| 2012/07/31 | R212             | 01/11/2012 | 121.99 | Call | Bond Future | 3,113.3500            | 3.1133              | 3,104.1700      | 3.1042        | (0.295)           | 0            | 0           | 0             |
| 2012/07/31 | R212             | 01/11/2012 | 121.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R212             | 01/11/2012 | 122.00 | Call | Bond Future | 3,103.3500            | 3.1033              | 3,094.1700      | 3.0942        | (0.296)           | 0            | 0           | 0             |
| 2012/07/31 | R212             | 01/11/2012 | 122.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R212             | 01/11/2012 | 122.01 | Call | Bond Future | 3,093.3500            | 3.0933              | 3,084.1700      | 3.0842        | (0.297)           | 0            | 0           | 0             |
| 2012/07/31 | R212             | 01/11/2012 | 122.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/08/2012 |        |      | Bond Future | 7.7837                | 95.4091             | 7.7880          | 95.3700       | 0.055             | 0.0000       | 0.0000      | 290           |
| 2012/07/31 | R213             | 02/08/2012 | 8.74   | Call | Bond Future | 8,212.6200            | 8.2126              | 8,173.4700      | 8.1735        | (0.477)           | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/08/2012 | 8.74   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 01/11/2012 |        |      | Bond Future | 7.8506                | 93.0894             | 7.8550          | 93.0492       | 0.057             | 0.0000       | 0.0000      | 4,830         |
| 2012/07/31 | R213             | 01/11/2012 | 7.75   | Call | Bond Future | 2,367.4900            | 2.3675              | 2,418.0600      | 2.4181        | 2.136             | 0            | 0           | 140           |
| 2012/07/31 | R213             | 01/11/2012 | 7.75   | Put  | Bond Future | 3,284.8800            | 3.2849              | 3,375.6400      | 3.3756        | 2.763             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 01/11/2012 | 8.81   | Call | Bond Future | 8,569.7300            | 8.5697              | 8,584.6900      | 8.5847        | 0.175             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 01/11/2012 | 8.81   | Put  | Bond Future | 449.3700              | 0.4494              | 504.5200        | 0.5045        | 12.273            | 0            | 0           | 0             |
| 2012/07/31 | R213             | 07/02/2013 |        |      | Bond Future | 7.9213                | 94.4179             | 7.9248          | 94.3860       | 0.045             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R213             | 07/02/2013 | 8.90   | Call | Bond Future | 9,501.0700            | 9.5011              | 9,498.2200      | 9.4982        | (0.030)           | 0            | 0           | 0             |
| 2012/07/31 | R213             | 07/02/2013 | 8.90   | Put  | Bond Future | 1,355.2200            | 1.3552              | 1,384.2500      | 1.3843        | 2.142             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/05/2013 |        |      | Bond Future | 7.9810                | 92.0345             | 7.9846          | 92.0027       | 0.045             | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R213             | 02/05/2013 | 7.86   | Call | Bond Future | 4,841.3000            | 4.8413              | 4,930.5200      | 4.9305        | 1.843             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/05/2013 | 7.86   | Put  | Bond Future | 5,913.8000            | 5.9138              | 6,034.8300      | 6.0348        | 2.047             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/05/2013 | 7.84   | Call | Bond Future | 4,759.9000            | 4.7599              | 4,849.2800      | 4.8493        | 1.878             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/05/2013 | 7.84   | Put  | Bond Future | 6,011.4200            | 6.0114              | 6,132.6100      | 6.1326        | 2.016             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/05/2013 | 7.85   | Call | Bond Future | 4,800.5100            | 4.8005              | 4,889.8100      | 4.8898        | 1.860             | 0            | 0           | 0             |
| 2012/07/31 | R213             | 02/05/2013 | 7.85   | Put  | Bond Future | 5,962.4600            | 5.9625              | 6,083.5700      | 6.0836        | 2.031             | 0            | 0           | 0             |
| 2012/07/31 | R214             | 02/08/2012 |        |      | Bond Future | 8.0135                | 85.9362             | 8.0128          | 85.9430       | (0.009)           | 0.0000       | 0.0000      | 0             |
| 2012/07/31 | R214             | 02/08/2012 | 8.95   | Call | Bond Future | 8,245.4800            | 8.2455              | 8,252.2000      | 8.2522        | 0.081             | 0            | 0           | 0             |
| 2012/07/31 | R214             | 02/08/2012 | 8.95   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R214             | 01/11/2012 |        |      | Bond Future | 8.0759                | 83.7485             | 8.0752          | 83.7548       | (0.008)           | 0.0000       | 0.0000      | 1,700         |
| 2012/07/31 | R214             | 01/11/2012 | 7.99   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/07/31 | R214             | 01/11/2012 | 7.99   | Put  | Bond Future | 820.1000              | 0.8201              | 813.8500        | 0.8139        | (0.762)           | 0            | 0           | 0             |
| 2012/07/31 | R214             | 01/11/2012 | 8.00   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/07/31 | R214             | 01/11/2012 | 8.00   | Put  | Bond Future | 723.9100                       | 0.7239                         | 717.6600                 | 0.7177                   | (0.863)              | 0            | 0           | 0             |
| 2012/07/31 | R214             | 01/11/2012 | 8.01   | Call | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2012/07/31 | R214             | 01/11/2012 | 8.01   | Put  | Bond Future | 627.9000                       | 0.6279                         | 621.6500                 | 0.6216                   | (0.995)              | 0            | 0           | 0             |

**Total** **372259**