



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 29/09/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	5701	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	5706	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	8607	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	8608	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	8657	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	AL7T	2011/11/03			Index Future	400.1560	398.6190	(0.384)	0.0000	0.0000	16
2011/09/29	AL7T	2012/02/02			Index Future	405.9040	404.3440	(0.384)	0.0000	0.0000	0
2011/09/29	ALBI	2011/11/03			Index Future	366.6290	365.3790	(0.341)	0.0000	0.0000	1,653
2011/09/29	ALBI	2012/02/02			Index Future	371.8950	370.6260	(0.341)	0.0000	0.0000	0
2011/09/29	C157	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C186	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C189	2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C197	2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C201	2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C202	2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C203	2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C204	2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C206	2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C207	2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C208	2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C209	2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	CAAG 2011/10/24			Can-Do Future	7.8582	7.9023	0.561	0.0000	0.0000	0
2011/09/29	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,160.0000	1,212.0000	4.483	0	0	0
2011/09/29	CAAG 2011/10/24	6.70	Put	Can-Do Future	2.0000	10.0000	400.000	0	0	0
2011/09/29	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,110.0000	1,163.0000	4.775	0	0	0
2011/09/29	CAAG 2011/10/24	6.75	Put	Can-Do Future	2.0000	11.0000	450.000	0	0	0
2011/09/29	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,210.0000	1,261.0000	4.215	0	0	0
2011/09/29	CAAG 2011/10/24	6.65	Put	Can-Do Future	2.0000	9.0000	350.000	0	0	0
2011/09/29	CAAG 2011/10/24	7.00	Put	Can-Do Future	5.0000	20.0000	300.000	0	0	0
2011/09/29	CAAG 2011/10/24	7.00	Call	Can-Do Future	863.0000	922.0000	6.837	0	0	14,286
2011/09/29	CAAG 2011/10/24	7.40	Put	Can-Do Future	43.0000	76.0000	76.744	0	0	0
2011/09/29	CAAG 2011/10/24	7.40	Call	Can-Do Future	501.0000	578.0000	15.369	0	0	6,757
2011/09/29	CAAG 2011/10/24	8.75	Put	Can-Do Future	941.0000	941.0000	0.000	0	0	0
2011/09/29	CAAG 2011/10/24	8.75	Call	Can-Do Future	49.0000	93.0000	89.796	0	0	11,429
2011/09/29	CAAG 2011/10/24	8.50	Put	Can-Do Future	715.0000	725.0000	1.399	0	0	0
2011/09/29	CAAG 2011/10/24	8.50	Call	Can-Do Future	73.0000	127.0000	73.973	0	0	11,111
2011/09/29	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,175.0000	1,166.0000	(0.766)	0	0	0
2011/09/29	CAAG 2011/10/24	9.00	Call	Can-Do Future	33.0000	68.0000	106.061	0	0	11,111
2011/09/29	CAAJ 2011/10/20			Any day expiry	7.8537	7.8977	0.560	0.0000	0.0000	0
2011/09/29	CAAJ 2011/10/20	7.75	Call	Any day expiry	257.0000	338.0000	31.518	0	0	0
2011/09/29	CAAJ 2011/10/20	7.75	Put	Any day expiry	153.0000	190.0000	24.183	0	0	0
2011/09/29	CAAJ 2011/10/20	7.80	Call	Any day expiry	233.0000	314.0000	34.764	0	0	0
2011/09/29	CAAJ 2011/10/20	7.80	Put	Any day expiry	179.0000	216.0000	20.670	0	0	0
2011/09/29	CAAJ 2011/10/20	7.70	Call	Any day expiry	283.0000	365.0000	28.975	0	0	0
2011/09/29	CAAJ 2011/10/20	7.70	Put	Any day expiry	129.0000	167.0000	29.457	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	CAAK 2011/12/19			Can-Do Future	0.0551	0.0612	11.071	0.0000	0.0000	12,659
2011/09/29	CAAL 2011/12/19			Can-Do Future	0.0739	0.0802	8.525	0.0000	0.0000	18,519
2011/09/29	CAAM2011/12/19			Can-Do Future	0.1368	0.1415	3.436	0.0000	0.0000	12,423
2011/09/29	CAAN 2012/03/30			Can-Do Future	0.4040	0.4196	3.861	0.0000	0.0000	100,000
2011/09/29	CAAO 2012/03/30			Can-Do Future	0.1884	0.1758	(6.688)	0.0000	0.0000	100,000
2011/09/29	CAAP 2011/12/19			Can-Do Future	0.1546	0.1599	3.428	0.0000	0.0000	12,346
2011/09/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/29	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/29	GOVI 2011/11/03			GOVI	367.6760	366.5090	(0.317)	0.0000	0.0000	163
2011/09/29	GOVI 2011/11/03	357.00	Call	GOVI	106,760.0000	95,090.0000	(10.931)	0	0	0
2011/09/29	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/29	GOVI 2011/11/03	357.01	Call	GOVI	106,660.0000	94,990.0000	(10.941)	0	0	0
2011/09/29	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/29	GOVI 2011/11/03	356.99	Call	GOVI	106,860.0000	95,190.0000	(10.921)	0	0	0
2011/09/29	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/29	GOVI 2012/02/02			GOVI	372.9580	371.7730	(0.318)	0.0000	0.0000	0
2011/09/29	GOVI 2012/02/02	369.00	Call	GOVI	39,580.0000	27,730.0000	(29.939)	0	0	0
2011/09/29	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/29	GOVI 2012/02/02	369.01	Call	GOVI	39,480.0000	27,630.0000	(30.015)	0	0	0
2011/09/29	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/29	GOVI 2012/02/02	368.99	Call	GOVI	39,680.0000	27,830.0000	(29.864)	0	0	0
2011/09/29	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/29	IGOV 2011/11/03			Index Future	160.6040	160.4330	(0.106)	0.0000	0.0000	85
2011/09/29	IGOV 2012/02/02			Index Future	162.9100	162.7370	(0.106)	0.0000	0.0000	0
2011/09/29	ILBI 2012/02/02			Index Future	438.7660	438.7660	0.000	0.0000	0.0000	88
2011/09/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/29	JBAF 2011/10/19			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	1,000
2011/09/29	JBAF 2011/11/16			Jibar Tradeable Future	5.4000	5.4300	0.556	0.0000	0.0000	1,700
2011/09/29	JBAF 2011/12/21			Jibar Tradeable Future	5.3100	5.3300	0.377	0.0000	0.0000	5,541
2011/09/29	JBAF 2012/01/18			Jibar Tradeable Future	5.2700	5.3000	0.569	0.0000	0.0000	0
2011/09/29	JBAF 2012/02/15			Jibar Tradeable Future	5.2400	5.2800	0.763	0.0000	0.0000	0
2011/09/29	JBAF 2012/03/20			Jibar Tradeable Future	5.2300	5.2800	0.956	0.0000	0.0000	1,340
2011/09/29	JBAF 2012/06/20			Jibar Tradeable Future	5.2600	5.3200	1.141	0.0000	0.0000	2,890
2011/09/29	JBAF 2012/09/19			Jibar Tradeable Future	5.4000	5.4700	1.296	0.0000	0.0000	44,760
2011/09/29	JBAF 2012/12/19			Jibar Tradeable Future	5.6300	5.6900	1.066	0.0000	0.0000	990
2011/09/29	JBAF 2013/03/20			Jibar Tradeable Future	5.9000	5.9800	1.356	0.0000	0.0000	790
2011/09/29	JBAF 2013/06/19			Jibar Tradeable Future	6.1800	6.2700	1.456	0.0000	0.0000	1,250
2011/09/29	JBAF 2013/09/18			Jibar Tradeable Future	6.4600	6.5500	1.393	0.0000	0.0000	0
2011/09/29	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/29	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/29	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/29	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/29	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/29	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/29	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/29	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/29	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/29	OTH1 2011/11/03			Index Future	360.6460	358.9760	(0.463)	0.0000	0.0000	0
2011/09/29	OTH1 2012/02/02			Index Future	365.8260	364.1320	(0.463)	0.0000	0.0000	0
2011/09/29	R157 2011/11/03			Bond Future	6.8780	6.9130	0.509	0.0000	0.0000	14,204
2011/09/29	R157 2011/11/03	8.25	Call	Bond Future	5,055.0000	4,923.0000	(2.611)	0	0	0
2011/09/29	R157 2011/11/03	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/29	R157 2011/11/03	8.30	Call	Bond Future	5,234.0000	5,102.0000	(2.522)	0	0	0
2011/09/29	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R157 2011/11/03	8.20	Call	Bond Future	4,876.0000	4,744.0000	(2.707)	0	0	0
2011/09/29	R157 2011/11/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/29	R157 2011/11/03	6.55	Put	Bond Future	1,439.0000	1,539.0000	6.949	0	0	0
2011/09/29	R157 2011/11/03	6.55	Call	Bond Future	190.0000	157.0000	(17.368)	0	0	1,200
2011/09/29	R157 2011/11/03	7.00	Put	Bond Future	430.0000	475.0000	10.465	0	0	0
2011/09/29	R157 2011/11/03	7.00	Call	Bond Future	891.0000	803.0000	(9.877)	0	0	400
2011/09/29	R157 2011/11/03	7.10	Call	Bond Future	1,140.0000	1,041.0000	(8.684)	0	0	0
2011/09/29	R157 2011/11/03	7.10	Put	Bond Future	304.0000	337.0000	10.855	0	0	400
2011/09/29	R157 2011/11/03	7.55	Call	Bond Future	2,552.0000	2,425.0000	(4.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R157 2011/11/03	7.55	Put	Bond Future	42.0000	48.0000	14.286	0	0	1,200
2011/09/29	R157 2012/02/02			Bond Future	6.9720	7.0100	0.545	0.0000	0.0000	0
2011/09/29	R157 2012/02/02	8.50	Call	Bond Future	5,335.0000	5,207.0000	(2.399)	0	0	0
2011/09/29	R157 2012/02/02	8.50	Put	Bond Future	89.0000	95.0000	6.742	0	0	0
2011/09/29	R157 2012/02/02	8.55	Call	Bond Future	5,491.0000	5,363.0000	(2.331)	0	0	0
2011/09/29	R157 2012/02/02	8.55	Put	Bond Future	78.0000	85.0000	8.974	0	0	0
2011/09/29	R157 2012/02/02	8.45	Call	Bond Future	5,177.0000	5,051.0000	(2.434)	0	0	0
2011/09/29	R157 2012/02/02	8.45	Put	Bond Future	98.0000	106.0000	8.163	0	0	0
2011/09/29	R157 2012/02/02	6.55	Call	Bond Future	657.0000	610.0000	(7.154)	0	0	0
2011/09/29	R157 2012/02/02	6.55	Put	Bond Future	2,159.0000	2,246.0000	4.030	0	0	130
2011/09/29	R157 2012/02/02	6.00	Put	Bond Future	3,706.0000	3,820.0000	3.076	0	0	0
2011/09/29	R157 2012/02/02	6.00	Call	Bond Future	211.0000	191.0000	(9.479)	0	0	130
2011/09/29	R157 2012/02/02	7.05	Call	Bond Future	1,429.0000	1,353.0000	(5.318)	0	0	0
2011/09/29	R157 2012/02/02	7.05	Put	Bond Future	1,154.0000	1,212.0000	5.026	0	0	130
2011/09/29	R157 2012/05/03			Bond Future	7.0510	7.0920	0.581	0.0000	0.0000	0
2011/09/29	R157 2012/05/03	8.25	Call	Bond Future	4,217.0000	4,103.0000	(2.703)	0	0	0
2011/09/29	R157 2012/05/03	8.25	Put	Bond Future	359.0000	380.0000	5.850	0	0	0
2011/09/29	R157 2012/05/03	8.30	Call	Bond Future	4,351.0000	4,235.0000	(2.666)	0	0	0
2011/09/29	R157 2012/05/03	8.30	Put	Bond Future	336.0000	355.0000	5.655	0	0	0
2011/09/29	R157 2012/05/03	8.20	Call	Bond Future	4,085.0000	3,972.0000	(2.766)	0	0	0
2011/09/29	R157 2012/05/03	8.20	Put	Bond Future	385.0000	407.0000	5.714	0	0	0
2011/09/29	R157 2012/08/02			Bond Future	7.1130	7.1590	0.647	0.0000	0.0000	0
2011/09/29	R157 2012/08/02	8.00	Call	Bond Future	3,541.0000	3,439.0000	(2.881)	0	0	0
2011/09/29	R157 2012/08/02	8.00	Put	Bond Future	882.0000	920.0000	4.308	0	0	0
2011/09/29	R157 2012/08/02	8.05	Call	Bond Future	3,650.0000	3,546.0000	(2.849)	0	0	0
2011/09/29	R157 2012/08/02	8.05	Put	Bond Future	843.0000	879.0000	4.270	0	0	0
2011/09/29	R157 2012/08/02	7.95	Call	Bond Future	3,434.0000	3,333.0000	(2.941)	0	0	0
2011/09/29	R157 2012/08/02	7.95	Put	Bond Future	923.0000	961.0000	4.117	0	0	0
2011/09/29	R186 2011/11/03			Bond Future	8.4770	8.5420	0.767	0.0000	0.0000	25,889
2011/09/29	R186 2011/11/03	9.00	Call	Bond Future	5,161.0000	4,630.0000	(10.289)	0	0	0
2011/09/29	R186 2011/11/03	9.00	Put	Bond Future	360.0000	442.0000	22.778	0	0	0
2011/09/29	R186 2011/11/03	9.05	Call	Bond Future	5,543.0000	5,000.0000	(9.796)	0	0	0
2011/09/29	R186 2011/11/03	9.05	Put	Bond Future	298.0000	368.0000	23.490	0	0	0
2011/09/29	R186 2011/11/03	8.95	Call	Bond Future	4,787.0000	4,270.0000	(10.800)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R186 2011/11/03	8.95	Put	Bond Future	433.0000	528.0000	21.940	0	0	0
2011/09/29	R186 2011/11/03	8.75	Put	Bond Future	849.0000	1,014.0000	19.435	0	0	0
2011/09/29	R186 2011/11/03	8.75	Call	Bond Future	3,391.0000	2,944.0000	(13.182)	0	0	0
2011/09/29	R186 2011/11/03	8.10	Put	Bond Future	4,221.0000	4,692.0000	11.158	0	0	0
2011/09/29	R186 2011/11/03	8.10	Call	Bond Future	573.0000	432.0000	(24.607)	0	0	1,275
2011/09/29	R186 2011/11/03	8.35	Put	Bond Future	2,519.0000	2,875.0000	14.133	0	0	0
2011/09/29	R186 2011/11/03	8.35	Call	Bond Future	1,308.0000	1,052.0000	(19.572)	0	0	425
2011/09/29	R186 2011/11/03	8.55	Call	Bond Future	2,213.0000	1,856.0000	(16.132)	0	0	0
2011/09/29	R186 2011/11/03	8.55	Put	Bond Future	1,525.0000	1,781.0000	16.787	0	0	425
2011/09/29	R186 2011/11/03	9.10	Call	Bond Future	5,932.0000	5,378.0000	(9.339)	0	0	0
2011/09/29	R186 2011/11/03	9.10	Put	Bond Future	246.0000	305.0000	23.984	0	0	1,275
2011/09/29	R186 2011/11/03	7.80	Put	Bond Future	6,828.0000	7,391.0000	8.245	0	0	0
2011/09/29	R186 2011/11/03	7.80	Call	Bond Future	160.0000	110.0000	(31.250)	0	0	250
2011/09/29	R186 2011/11/03	8.00	Call	Bond Future	388.0000	284.0000	(26.804)	0	0	0
2011/09/29	R186 2011/11/03	8.00	Put	Bond Future	5,031.0000	5,539.0000	10.097	0	0	250
2011/09/29	R186 2011/11/03	8.20	Call	Bond Future	817.0000	633.0000	(22.521)	0	0	0
2011/09/29	R186 2011/11/03	8.20	Put	Bond Future	3,481.0000	3,910.0000	12.324	0	0	250
2011/09/29	R186 2012/02/02			Bond Future	8.5590	8.6260	0.783	0.0000	0.0000	2,501
2011/09/29	R186 2012/02/02	9.00	Call	Bond Future	6,007.0000	5,578.0000	(7.142)	0	0	0
2011/09/29	R186 2012/02/02	9.00	Put	Bond Future	2,015.0000	2,206.0000	9.479	0	0	100
2011/09/29	R186 2012/02/02	9.05	Call	Bond Future	6,306.0000	5,867.0000	(6.962)	0	0	0
2011/09/29	R186 2012/02/02	9.05	Put	Bond Future	1,875.0000	2,055.0000	9.600	0	0	0
2011/09/29	R186 2012/02/02	8.95	Call	Bond Future	5,715.0000	5,297.0000	(7.314)	0	0	0
2011/09/29	R186 2012/02/02	8.95	Put	Bond Future	2,166.0000	2,367.0000	9.280	0	0	0
2011/09/29	R186 2012/02/02	7.75	Put	Bond Future	8,887.0000	9,375.0000	5.491	0	0	0
2011/09/29	R186 2012/02/02	7.75	Call	Bond Future	1,013.0000	881.0000	(13.031)	0	0	6,000
2011/09/29	R186 2012/02/02	6.75	Put	Bond Future	18,789.0000	19,392.0000	3.209	0	0	0
2011/09/29	R186 2012/02/02	6.75	Call	Bond Future	88.0000	71.0000	(19.318)	0	0	6,000
2011/09/29	R186 2012/02/02	8.00	Put	Bond Future	6,961.0000	7,395.0000	6.235	0	0	0
2011/09/29	R186 2012/02/02	8.00	Call	Bond Future	1,600.0000	1,414.0000	(11.625)	0	0	100
2011/09/29	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R186 2012/02/02	13.25	Call	Bond Future	33,841.0000	33,221.0000	(1.832)	0	0	0
2011/09/29	R186 2012/02/02	98.00	Call	Bond Future	105,615.0000	104,995.0000	(0.587)	0	0	0
2011/09/29	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R186 2012/05/03			Bond Future	8.6360	8.7060	0.811	0.0000	0.0000	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R186 2012/05/03	9.00	Call	Bond Future	6,735.0000	6,334.0000	(5.954)	0	0	0
2011/09/29	R186 2012/05/03	9.00	Put	Bond Future	3,486.0000	3,720.0000	6.713	0	0	0
2011/09/29	R186 2012/05/03	9.05	Call	Bond Future	7,002.0000	6,593.0000	(5.841)	0	0	0
2011/09/29	R186 2012/05/03	9.05	Put	Bond Future	3,317.0000	3,543.0000	6.813	0	0	0
2011/09/29	R186 2012/05/03	8.95	Call	Bond Future	6,473.0000	6,080.0000	(6.071)	0	0	0
2011/09/29	R186 2012/05/03	8.95	Put	Bond Future	3,662.0000	3,905.0000	6.636	0	0	0
2011/09/29	R186 2012/08/02			Bond Future	8.7080	8.7800	0.827	0.0000	0.0000	0
2011/09/29	R186 2012/08/02	8.75	Call	Bond Future	5,922.0000	5,575.0000	(5.860)	0	0	0
2011/09/29	R186 2012/08/02	8.75	Put	Bond Future	5,547.0000	5,842.0000	5.318	0	0	0
2011/09/29	R186 2012/08/02	8.80	Call	Bond Future	6,153.0000	5,798.0000	(5.770)	0	0	0
2011/09/29	R186 2012/08/02	8.80	Put	Bond Future	5,334.0000	5,621.0000	5.381	0	0	0
2011/09/29	R186 2012/08/02	8.70	Call	Bond Future	5,697.0000	5,358.0000	(5.951)	0	0	0
2011/09/29	R186 2012/08/02	8.70	Put	Bond Future	5,769.0000	6,071.0000	5.235	0	0	0
2011/09/29	R189 2011/11/03			Bond Future	214.3533	214.3203	(0.015)	0.0000	0.0000	0
2011/09/29	R189 2011/11/03	212.00	Call	Bond Future	2,353.0000	2,320.0000	(1.402)	0	0	0
2011/09/29	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R189 2011/11/03	212.05	Call	Bond Future	2,303.0000	2,270.0000	(1.433)	0	0	0
2011/09/29	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R189 2011/11/03	211.95	Call	Bond Future	2,403.0000	2,370.0000	(1.373)	0	0	0
2011/09/29	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R197 2011/11/03			Bond Future	242.1374	242.1489	0.005	0.0000	0.0000	183
2011/09/29	R197 2011/11/03	238.50	Call	Bond Future	3,637.0000	3,649.0000	0.330	0	0	0
2011/09/29	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R197 2011/11/03	238.55	Call	Bond Future	3,587.0000	3,599.0000	0.335	0	0	0
2011/09/29	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R197 2011/11/03	238.45	Call	Bond Future	3,687.0000	3,699.0000	0.325	0	0	0
2011/09/29	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R201 2011/11/03			Bond Future	6.4980	6.5340	0.554	0.0000	0.0000	3,090
2011/09/29	R201 2011/11/03	8.00	Call	Bond Future	4,233.0000	4,129.0000	(2.457)	0	0	0
2011/09/29	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R201 2011/11/03	8.05	Call	Bond Future	4,370.0000	4,266.0000	(2.380)	0	0	0
2011/09/29	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R201 2011/11/03	7.95	Call	Bond Future	4,095.0000	3,991.0000	(2.540)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R201 2012/02/02			Bond Future	6.5650	6.6040	0.594	0.0000	0.0000	0
2011/09/29	R201 2012/02/02	8.25	Call	Bond Future	4,385.0000	4,282.0000	(2.349)	0	0	0
2011/09/29	R201 2012/02/02	8.25	Put	Bond Future	6.0000	7.0000	16.667	0	0	0
2011/09/29	R201 2012/02/02	8.30	Call	Bond Future	4,510.0000	4,407.0000	(2.284)	0	0	0
2011/09/29	R201 2012/02/02	8.30	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2011/09/29	R201 2012/02/02	8.20	Call	Bond Future	4,260.0000	4,157.0000	(2.418)	0	0	0
2011/09/29	R201 2012/02/02	8.20	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2011/09/29	R201 2012/05/03			Bond Future	6.6150	6.6580	0.650	0.0000	0.0000	0
2011/09/29	R201 2012/05/03	7.75	Call	Bond Future	2,908.0000	2,817.0000	(3.129)	0	0	0
2011/09/29	R201 2012/05/03	7.75	Put	Bond Future	177.0000	191.0000	7.910	0	0	0
2011/09/29	R201 2012/05/03	7.80	Call	Bond Future	3,011.0000	2,918.0000	(3.089)	0	0	0
2011/09/29	R201 2012/05/03	7.80	Put	Bond Future	161.0000	174.0000	8.075	0	0	0
2011/09/29	R201 2012/05/03	7.70	Call	Bond Future	2,806.0000	2,715.0000	(3.243)	0	0	0
2011/09/29	R201 2012/05/03	7.70	Put	Bond Future	193.0000	207.0000	7.254	0	0	0
2011/09/29	R201 2012/08/02			Bond Future	6.6440	6.6930	0.738	0.0000	0.0000	0
2011/09/29	R201 2012/08/02	7.50	Call	Bond Future	2,256.0000	2,172.0000	(3.723)	0	0	0
2011/09/29	R201 2012/08/02	7.50	Put	Bond Future	373.0000	398.0000	6.702	0	0	0
2011/09/29	R201 2012/08/02	7.55	Call	Bond Future	2,341.0000	2,256.0000	(3.631)	0	0	0
2011/09/29	R201 2012/08/02	7.55	Put	Bond Future	349.0000	373.0000	6.877	0	0	0
2011/09/29	R201 2012/08/02	7.45	Call	Bond Future	2,172.0000	2,090.0000	(3.775)	0	0	0
2011/09/29	R201 2012/08/02	7.45	Put	Bond Future	398.0000	425.0000	6.784	0	0	0
2011/09/29	R202 2011/11/03			Bond Future	179.4361	178.5942	(0.469)	0.0000	0.0000	30,326
2011/09/29	R202 2011/11/03	0.50	Call	Bond Future	178,936.0000	178,094.0000	(0.471)	0	0	0
2011/09/29	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R202 2011/11/03	0.55	Call	Bond Future	178,886.0000	178,044.0000	(0.471)	0	0	0
2011/09/29	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R202 2011/11/03	0.45	Call	Bond Future	178,986.0000	178,144.0000	(0.470)	0	0	0
2011/09/29	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R202 2012/02/02			Bond Future	179.3503	178.4961	(0.476)	0.0000	0.0000	0
2011/09/29	R202 2012/02/02	177.00	Call	Bond Future	2,350.0000	1,496.0000	(36.340)	0	0	0
2011/09/29	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R202 2012/02/02	177.05	Call	Bond Future	2,300.0000	1,446.0000	(37.130)	0	0	0
2011/09/29	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R202 2012/02/02	176.95	Call	Bond Future	2,400.0000	1,546.0000	(35.583)	0	0	0
2011/09/29	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R203 2011/11/03			Bond Future	7.6990	7.7340	0.455	0.0000	0.0000	2,152
2011/09/29	R203 2011/11/03	8.50	Call	Bond Future	3,734.0000	3,574.0000	(4.285)	0	0	0
2011/09/29	R203 2011/11/03	8.50	Put	Bond Future	41.0000	46.0000	12.195	0	0	0
2011/09/29	R203 2011/11/03	8.55	Call	Bond Future	3,950.0000	3,789.0000	(4.076)	0	0	0
2011/09/29	R203 2011/11/03	8.55	Put	Bond Future	32.0000	36.0000	12.500	0	0	0
2011/09/29	R203 2011/11/03	8.45	Call	Bond Future	3,520.0000	3,361.0000	(4.517)	0	0	0
2011/09/29	R203 2011/11/03	8.45	Put	Bond Future	53.0000	59.0000	11.321	0	0	0
2011/09/29	R203 2012/02/02			Bond Future	7.8070	7.8430	0.461	0.0000	0.0000	0
2011/09/29	R203 2012/02/02	8.75	Call	Bond Future	4,598.0000	4,459.0000	(3.023)	0	0	0
2011/09/29	R203 2012/02/02	8.75	Put	Bond Future	440.0000	463.0000	5.227	0	0	0
2011/09/29	R203 2012/02/02	8.80	Call	Bond Future	4,776.0000	4,636.0000	(2.931)	0	0	0
2011/09/29	R203 2012/02/02	8.80	Put	Bond Future	403.0000	426.0000	5.707	0	0	0
2011/09/29	R203 2012/02/02	8.70	Call	Bond Future	4,421.0000	4,284.0000	(3.099)	0	0	0
2011/09/29	R203 2012/02/02	8.70	Put	Bond Future	478.0000	503.0000	5.230	0	0	0
2011/09/29	R203 2012/05/03			Bond Future	7.9050	7.9440	0.493	0.0000	0.0000	0
2011/09/29	R203 2012/05/03	8.75	Call	Bond Future	4,535.0000	4,406.0000	(2.845)	0	0	0
2011/09/29	R203 2012/05/03	8.75	Put	Bond Future	949.0000	989.0000	4.215	0	0	0
2011/09/29	R203 2012/05/03	8.80	Call	Bond Future	4,690.0000	4,559.0000	(2.793)	0	0	0
2011/09/29	R203 2012/05/03	8.80	Put	Bond Future	897.0000	935.0000	4.236	0	0	0
2011/09/29	R203 2012/05/03	8.70	Call	Bond Future	4,382.0000	4,255.0000	(2.898)	0	0	0
2011/09/29	R203 2012/05/03	8.70	Put	Bond Future	1,004.0000	1,046.0000	4.183	0	0	0
2011/09/29	R203 2012/08/02			Bond Future	7.9950	8.0370	0.525	0.0000	0.0000	0
2011/09/29	R203 2012/08/02	8.50	Call	Bond Future	3,928.0000	3,815.0000	(2.877)	0	0	0
2011/09/29	R203 2012/08/02	8.50	Put	Bond Future	1,857.0000	1,918.0000	3.285	0	0	0
2011/09/29	R203 2012/08/02	8.55	Call	Bond Future	4,057.0000	3,942.0000	(2.835)	0	0	0
2011/09/29	R203 2012/08/02	8.55	Put	Bond Future	1,783.0000	1,843.0000	3.365	0	0	0
2011/09/29	R203 2012/08/02	8.45	Call	Bond Future	3,801.0000	3,689.0000	(2.947)	0	0	0
2011/09/29	R203 2012/08/02	8.45	Put	Bond Future	1,932.0000	1,995.0000	3.261	0	0	0
2011/09/29	R204 2011/11/03			Bond Future	7.9120	7.9670	0.695	0.0000	0.0000	3,212
2011/09/29	R204 2011/11/03	8.75	Call	Bond Future	4,427.0000	4,141.0000	(6.460)	0	0	0
2011/09/29	R204 2011/11/03	8.75	Put	Bond Future	42.0000	51.0000	21.429	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R204 2011/11/03	8.80	Call	Bond Future	4,672.0000	4,384.0000	(6.164)	0	0	0
2011/09/29	R204 2011/11/03	8.80	Put	Bond Future	33.0000	40.0000	21.212	0	0	0
2011/09/29	R204 2011/11/03	8.70	Call	Bond Future	4,183.0000	3,900.0000	(6.765)	0	0	0
2011/09/29	R204 2011/11/03	8.70	Put	Bond Future	52.0000	65.0000	25.000	0	0	0
2011/09/29	R204 2012/02/02			Bond Future	8.0120	8.0700	0.724	0.0000	0.0000	0
2011/09/29	R204 2012/02/02	9.00	Call	Bond Future	5,392.0000	5,134.0000	(4.785)	0	0	0
2011/09/29	R204 2012/02/02	9.00	Put	Bond Future	411.0000	454.0000	10.462	0	0	0
2011/09/29	R204 2012/02/02	9.05	Call	Bond Future	5,600.0000	5,339.0000	(4.661)	0	0	0
2011/09/29	R204 2012/02/02	9.05	Put	Bond Future	375.0000	415.0000	10.667	0	0	0
2011/09/29	R204 2012/02/02	8.95	Call	Bond Future	5,186.0000	4,931.0000	(4.917)	0	0	0
2011/09/29	R204 2012/02/02	8.95	Put	Bond Future	449.0000	496.0000	10.468	0	0	0
2011/09/29	R204 2012/05/03			Bond Future	8.1050	8.1660	0.753	0.0000	0.0000	0
2011/09/29	R204 2012/05/03	8.75	Call	Bond Future	4,497.0000	4,280.0000	(4.825)	0	0	0
2011/09/29	R204 2012/05/03	8.75	Put	Bond Future	1,316.0000	1,406.0000	6.839	0	0	0
2011/09/29	R204 2012/05/03	8.80	Call	Bond Future	4,673.0000	4,452.0000	(4.729)	0	0	0
2011/09/29	R204 2012/05/03	8.80	Put	Bond Future	1,251.0000	1,337.0000	6.875	0	0	0
2011/09/29	R204 2012/05/03	8.70	Call	Bond Future	4,330.0000	4,117.0000	(4.919)	0	0	0
2011/09/29	R204 2012/05/03	8.70	Put	Bond Future	1,391.0000	1,485.0000	6.758	0	0	0
2011/09/29	R204 2012/08/02			Bond Future	8.1930	8.2570	0.781	0.0000	0.0000	0
2011/09/29	R204 2012/08/02	8.50	Call	Bond Future	3,910.0000	3,724.0000	(4.757)	0	0	0
2011/09/29	R204 2012/08/02	8.50	Put	Bond Future	2,431.0000	2,556.0000	5.142	0	0	0
2011/09/29	R204 2012/08/02	8.55	Call	Bond Future	4,052.0000	3,862.0000	(4.689)	0	0	0
2011/09/29	R204 2012/08/02	8.55	Put	Bond Future	2,335.0000	2,456.0000	5.182	0	0	0
2011/09/29	R204 2012/08/02	8.45	Call	Bond Future	3,770.0000	3,588.0000	(4.828)	0	0	0
2011/09/29	R204 2012/08/02	8.45	Put	Bond Future	2,530.0000	2,659.0000	5.099	0	0	0
2011/09/29	R206 2011/11/03			Bond Future	6.1800	6.2160	0.583	0.0000	0.0000	12,577
2011/09/29	R206 2011/11/03	7.75	Call	Bond Future	3,157.0000	3,083.0000	(2.344)	0	0	0
2011/09/29	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R206 2011/11/03	7.80	Call	Bond Future	3,255.0000	3,181.0000	(2.273)	0	0	0
2011/09/29	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R206 2011/11/03	7.70	Call	Bond Future	3,058.0000	2,984.0000	(2.420)	0	0	0
2011/09/29	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R206 2012/02/02			Bond Future	6.2280	6.2690	0.658	0.0000	0.0000	0
2011/09/29	R206 2012/02/02	8.00	Call	Bond Future	3,178.0000	3,104.0000	(2.329)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R206 2012/02/02	8.00	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2011/09/29	R206 2012/02/02	8.05	Call	Bond Future	3,264.0000	3,190.0000	(2.267)	0	0	0
2011/09/29	R206 2012/02/02	8.05	Put	Bond Future	6.0000	7.0000	16.667	0	0	0
2011/09/29	R206 2012/02/02	7.95	Call	Bond Future	3,091.0000	3,018.0000	(2.362)	0	0	0
2011/09/29	R206 2012/02/02	7.95	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2011/09/29	R206 2012/05/03			Bond Future	6.2530	6.3010	0.768	0.0000	0.0000	0
2011/09/29	R206 2012/05/03	7.50	Call	Bond Future	2,127.0000	2,061.0000	(3.103)	0	0	0
2011/09/29	R206 2012/05/03	7.50	Put	Bond Future	157.0000	168.0000	7.006	0	0	0
2011/09/29	R206 2012/05/03	7.55	Call	Bond Future	2,193.0000	2,127.0000	(3.010)	0	0	0
2011/09/29	R206 2012/05/03	7.55	Put	Bond Future	145.0000	156.0000	7.586	0	0	0
2011/09/29	R206 2012/05/03	7.45	Call	Bond Future	2,062.0000	1,997.0000	(3.152)	0	0	0
2011/09/29	R206 2012/05/03	7.45	Put	Bond Future	170.0000	182.0000	7.059	0	0	0
2011/09/29	R206 2012/08/02			Bond Future	6.2360	6.2940	0.930	0.0000	0.0000	0
2011/09/29	R206 2012/08/02	7.25	Call	Bond Future	1,677.0000	1,617.0000	(3.578)	0	0	0
2011/09/29	R206 2012/08/02	7.25	Put	Bond Future	299.0000	319.0000	6.689	0	0	0
2011/09/29	R206 2012/08/02	7.30	Call	Bond Future	1,728.0000	1,667.0000	(3.530)	0	0	0
2011/09/29	R206 2012/08/02	7.30	Put	Bond Future	283.0000	301.0000	6.360	0	0	0
2011/09/29	R206 2012/08/02	7.20	Call	Bond Future	1,626.0000	1,566.0000	(3.690)	0	0	0
2011/09/29	R206 2012/08/02	7.20	Put	Bond Future	315.0000	335.0000	6.349	0	0	0
2011/09/29	R207 2011/11/03			Bond Future	8.1310	8.1910	0.738	0.0000	0.0000	8,999
2011/09/29	R207 2011/11/03	8.75	Call	Bond Future	3,581.0000	3,270.0000	(8.685)	0	0	0
2011/09/29	R207 2011/11/03	8.75	Put	Bond Future	134.0000	164.0000	22.388	0	0	0
2011/09/29	R207 2011/11/03	8.80	Call	Bond Future	3,827.0000	3,511.0000	(8.257)	0	0	0
2011/09/29	R207 2011/11/03	8.80	Put	Bond Future	108.0000	133.0000	23.148	0	0	0
2011/09/29	R207 2011/11/03	8.70	Call	Bond Future	3,339.0000	3,034.0000	(9.134)	0	0	0
2011/09/29	R207 2011/11/03	8.70	Put	Bond Future	164.0000	200.0000	21.951	0	0	0
2011/09/29	R207 2011/11/03	7.90	Put	Bond Future	1,869.0000	2,098.0000	12.253	0	0	0
2011/09/29	R207 2011/11/03	7.90	Call	Bond Future	541.0000	428.0000	(20.887)	0	0	2,000
2011/09/29	R207 2011/11/03	8.15	Call	Bond Future	1,134.0000	950.0000	(16.226)	0	0	0
2011/09/29	R207 2011/11/03	8.15	Put	Bond Future	1,026.0000	1,183.0000	15.302	0	0	2,000
2011/09/29	R207 2011/11/03	8.35	Call	Bond Future	1,811.0000	1,572.0000	(13.197)	0	0	0
2011/09/29	R207 2011/11/03	8.35	Put	Bond Future	573.0000	675.0000	17.801	0	0	2,000
2011/09/29	R207 2011/11/03	7.30	Put	Bond Future	4,927.0000	5,256.0000	6.677	0	0	0
2011/09/29	R207 2011/11/03	7.30	Call	Bond Future	38.0000	25.0000	(34.211)	0	0	900

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R207 2011/11/03	7.75	Put	Bond Future	2,519.0000	2,784.0000	10.520	0	0	0
2011/09/29	R207 2011/11/03	7.75	Call	Bond Future	315.0000	239.0000	(24.127)	0	0	300
2011/09/29	R207 2011/11/03	7.95	Put	Bond Future	1,676.0000	1,890.0000	12.768	0	0	300
2011/09/29	R207 2011/11/03	7.95	Call	Bond Future	637.0000	510.0000	(19.937)	0	0	0
2011/09/29	R207 2011/11/03	8.40	Call	Bond Future	2,006.0000	1,755.0000	(12.512)	0	0	0
2011/09/29	R207 2011/11/03	8.40	Put	Bond Future	488.0000	578.0000	18.443	0	0	900
2011/09/29	R207 2012/02/02			Bond Future	8.2280	8.2900	0.754	0.0000	0.0000	0
2011/09/29	R207 2012/02/02	9.00	Call	Bond Future	4,865.0000	4,592.0000	(5.612)	0	0	0
2011/09/29	R207 2012/02/02	9.00	Put	Bond Future	707.0000	776.0000	9.760	0	0	0
2011/09/29	R207 2012/02/02	9.05	Call	Bond Future	5,071.0000	4,793.0000	(5.482)	0	0	0
2011/09/29	R207 2012/02/02	9.05	Put	Bond Future	651.0000	716.0000	9.985	0	0	0
2011/09/29	R207 2012/02/02	8.95	Call	Bond Future	4,662.0000	4,394.0000	(5.749)	0	0	0
2011/09/29	R207 2012/02/02	8.95	Put	Bond Future	766.0000	841.0000	9.791	0	0	0
2011/09/29	R207 2012/05/03			Bond Future	8.3210	8.3860	0.781	0.0000	0.0000	0
2011/09/29	R207 2012/05/03	8.75	Call	Bond Future	4,187.0000	3,961.0000	(5.398)	0	0	0
2011/09/29	R207 2012/05/03	8.75	Put	Bond Future	1,912.0000	2,035.0000	6.433	0	0	0
2011/09/29	R207 2012/05/03	8.80	Call	Bond Future	4,353.0000	4,123.0000	(5.284)	0	0	0
2011/09/29	R207 2012/05/03	8.80	Put	Bond Future	1,817.0000	1,936.0000	6.549	0	0	0
2011/09/29	R207 2012/05/03	8.70	Call	Bond Future	4,017.0000	3,796.0000	(5.502)	0	0	0
2011/09/29	R207 2012/05/03	8.70	Put	Bond Future	2,003.0000	2,132.0000	6.440	0	0	0
2011/09/29	R207 2012/08/02			Bond Future	8.4090	8.4770	0.809	0.0000	0.0000	0
2011/09/29	R207 2012/08/02	8.75	Call	Bond Future	4,318.0000	4,102.0000	(5.002)	0	0	0
2011/09/29	R207 2012/08/02	8.75	Put	Bond Future	2,555.0000	2,694.0000	5.440	0	0	0
2011/09/29	R207 2012/08/02	8.80	Call	Bond Future	4,472.0000	4,252.0000	(4.919)	0	0	0
2011/09/29	R207 2012/08/02	8.80	Put	Bond Future	2,454.0000	2,589.0000	5.501	0	0	0
2011/09/29	R207 2012/08/02	8.70	Call	Bond Future	4,167.0000	3,956.0000	(5.064)	0	0	0
2011/09/29	R207 2012/08/02	8.70	Put	Bond Future	2,660.0000	2,804.0000	5.414	0	0	0
2011/09/29	R208 2011/11/03			Bond Future	8.1580	8.2330	0.919	0.0000	0.0000	7,139
2011/09/29	R208 2011/11/03	8.75	Call	Bond Future	3,677.0000	3,270.0000	(11.069)	0	0	0
2011/09/29	R208 2011/11/03	8.75	Put	Bond Future	159.0000	208.0000	30.818	0	0	0
2011/09/29	R208 2011/11/03	8.80	Call	Bond Future	3,937.0000	3,522.0000	(10.541)	0	0	0
2011/09/29	R208 2011/11/03	8.80	Put	Bond Future	130.0000	171.0000	31.538	0	0	0
2011/09/29	R208 2011/11/03	8.70	Call	Bond Future	3,422.0000	3,023.0000	(11.660)	0	0	0
2011/09/29	R208 2011/11/03	8.70	Put	Bond Future	195.0000	251.0000	28.718	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R208 2011/11/03	7.95	Put	Bond Future	1,890.0000	2,194.0000	16.085	0	0	0
2011/09/29	R208 2011/11/03	7.95	Call	Bond Future	611.0000	460.0000	(24.714)	0	0	1,995
2011/09/29	R208 2011/11/03	8.20	Put	Bond Future	1,020.0000	1,227.0000	20.294	0	0	0
2011/09/29	R208 2011/11/03	8.20	Call	Bond Future	1,275.0000	1,027.0000	(19.451)	0	0	665
2011/09/29	R208 2011/11/03	8.40	Call	Bond Future	2,023.0000	1,702.0000	(15.868)	0	0	0
2011/09/29	R208 2011/11/03	8.40	Put	Bond Future	564.0000	698.0000	23.759	0	0	665
2011/09/29	R208 2011/11/03	8.90	Call	Bond Future	4,467.0000	4,039.0000	(9.581)	0	0	0
2011/09/29	R208 2011/11/03	8.90	Put	Bond Future	86.0000	113.0000	31.395	0	0	1,995
2011/09/29	R208 2012/02/02			Bond Future	8.2450	8.3240	0.958	0.0000	0.0000	0
2011/09/29	R208 2012/02/02	9.00	Call	Bond Future	5,145.0000	4,778.0000	(7.133)	0	0	0
2011/09/29	R208 2012/02/02	9.00	Put	Bond Future	792.0000	893.0000	12.753	0	0	0
2011/09/29	R208 2012/02/02	9.05	Call	Bond Future	5,364.0000	4,991.0000	(6.954)	0	0	0
2011/09/29	R208 2012/02/02	9.05	Put	Bond Future	732.0000	827.0000	12.978	0	0	0
2011/09/29	R208 2012/02/02	8.95	Call	Bond Future	4,928.0000	4,568.0000	(7.305)	0	0	0
2011/09/29	R208 2012/02/02	8.95	Put	Bond Future	855.0000	963.0000	12.632	0	0	0
2011/09/29	R208 2012/05/03			Bond Future	8.3280	8.4090	0.973	0.0000	0.0000	0
2011/09/29	R208 2012/05/03	9.00	Call	Bond Future	5,306.0000	4,974.0000	(6.257)	0	0	0
2011/09/29	R208 2012/05/03	9.00	Put	Bond Future	1,508.0000	1,645.0000	9.085	0	0	0
2011/09/29	R208 2012/05/03	9.05	Call	Bond Future	5,502.0000	5,164.0000	(6.143)	0	0	0
2011/09/29	R208 2012/05/03	9.05	Put	Bond Future	1,430.0000	1,561.0000	9.161	0	0	0
2011/09/29	R208 2012/05/03	8.95	Call	Bond Future	5,113.0000	4,786.0000	(6.395)	0	0	0
2011/09/29	R208 2012/05/03	8.95	Put	Bond Future	1,591.0000	1,732.0000	8.862	0	0	0
2011/09/29	R208 2012/08/02			Bond Future	8.4040	8.4890	1.011	0.0000	0.0000	0
2011/09/29	R208 2012/08/02	8.75	Call	Bond Future	4,652.0000	4,361.0000	(6.255)	0	0	0
2011/09/29	R208 2012/08/02	8.75	Put	Bond Future	2,717.0000	2,906.0000	6.956	0	0	0
2011/09/29	R208 2012/08/02	8.80	Call	Bond Future	4,821.0000	4,524.0000	(6.161)	0	0	0
2011/09/29	R208 2012/08/02	8.80	Put	Bond Future	2,610.0000	2,794.0000	7.050	0	0	0
2011/09/29	R208 2012/08/02	8.70	Call	Bond Future	4,486.0000	4,201.0000	(6.353)	0	0	0
2011/09/29	R208 2012/08/02	8.70	Put	Bond Future	2,827.0000	3,022.0000	6.898	0	0	0
2011/09/29	R209 2011/11/03			Bond Future	8.8020	8.8660	0.727	0.0000	0.0000	1,383
2011/09/29	R209 2011/11/03	8.75	Call	Bond Future	1,388.0000	1,143.0000	(17.651)	0	0	0
2011/09/29	R209 2011/11/03	8.75	Put	Bond Future	1,801.0000	2,060.0000	14.381	0	0	0
2011/09/29	R209 2011/11/03	8.80	Call	Bond Future	1,576.0000	1,311.0000	(16.815)	0	0	0
2011/09/29	R209 2011/11/03	8.80	Put	Bond Future	1,592.0000	1,830.0000	14.950	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R209 2011/11/03	8.70	Call	Bond Future	1,214.0000	989.0000	(18.534)	0	0	0
2011/09/29	R209 2011/11/03	8.70	Put	Bond Future	2,028.0000	2,306.0000	13.708	0	0	0
2011/09/29	R209 2012/02/02			Bond Future	8.8710	8.9380	0.755	0.0000	0.0000	0
2011/09/29	R209 2012/02/02	9.00	Call	Bond Future	3,659.0000	3,357.0000	(8.254)	0	0	0
2011/09/29	R209 2012/02/02	9.00	Put	Bond Future	2,663.0000	2,881.0000	8.186	0	0	0
2011/09/29	R209 2012/02/02	9.05	Call	Bond Future	3,871.0000	3,559.0000	(8.060)	0	0	0
2011/09/29	R209 2012/02/02	9.05	Put	Bond Future	2,494.0000	2,703.0000	8.380	0	0	0
2011/09/29	R209 2012/02/02	8.95	Call	Bond Future	3,454.0000	3,161.0000	(8.483)	0	0	0
2011/09/29	R209 2012/02/02	8.95	Put	Bond Future	2,841.0000	3,068.0000	7.990	0	0	0
2011/09/29	R209 2012/05/03			Bond Future	8.9370	9.0050	0.761	0.0000	0.0000	0
2011/09/29	R209 2012/05/03	9.00	Call	Bond Future	4,318.0000	4,029.0000	(6.693)	0	0	0
2011/09/29	R209 2012/05/03	9.00	Put	Bond Future	3,835.0000	4,067.0000	6.050	0	0	0
2011/09/29	R209 2012/05/03	9.05	Call	Bond Future	4,517.0000	4,220.0000	(6.575)	0	0	0
2011/09/29	R209 2012/05/03	9.05	Put	Bond Future	3,654.0000	3,878.0000	6.130	0	0	0
2011/09/29	R209 2012/05/03	8.95	Call	Bond Future	4,125.0000	3,844.0000	(6.812)	0	0	0
2011/09/29	R209 2012/05/03	8.95	Put	Bond Future	4,025.0000	4,265.0000	5.963	0	0	0
2011/09/29	R209 2012/08/02			Bond Future	8.9980	9.0680	0.778	0.0000	0.0000	0
2011/09/29	R209 2012/08/02	9.25	Call	Bond Future	5,937.0000	5,619.0000	(5.356)	0	0	0
2011/09/29	R209 2012/08/02	9.25	Put	Bond Future	4,056.0000	4,269.0000	5.251	0	0	0
2011/09/29	R209 2012/08/02	9.30	Call	Bond Future	6,142.0000	5,818.0000	(5.275)	0	0	0
2011/09/29	R209 2012/08/02	9.30	Put	Bond Future	3,897.0000	4,104.0000	5.312	0	0	0
2011/09/29	R209 2012/08/02	9.20	Call	Bond Future	5,734.0000	5,422.0000	(5.441)	0	0	0
2011/09/29	R209 2012/08/02	9.20	Put	Bond Future	4,220.0000	4,439.0000	5.190	0	0	0
2011/09/29	R210 2011/11/03			Bond Future	133.2146	133.2213	0.005	0.0000	0.0000	600
2011/09/29	R210 2011/11/03	131.00	Call	Bond Future	2,215.0000	2,221.0000	0.271	0	0	0
2011/09/29	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R210 2011/11/03	131.05	Call	Bond Future	2,165.0000	2,171.0000	0.277	0	0	0
2011/09/29	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R210 2011/11/03	130.95	Call	Bond Future	2,265.0000	2,271.0000	0.265	0	0	0
2011/09/29	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R211 2011/11/03			Bond Future	112.9563	112.9585	0.002	0.0000	0.0000	529
2011/09/29	R211 2011/11/03	1.25	Call	Bond Future	111,706.0000	111,708.0000	0.002	0	0	0
2011/09/29	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R211	2011/11/03	1.30	Call	Bond Future	111,656.0000	111,658.0000	0.002	0	0	0
2011/09/29	R211	2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R211	2011/11/03	1.20	Call	Bond Future	111,756.0000	111,758.0000	0.002	0	0	0
2011/09/29	R211	2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R211	2012/02/02			Bond Future	113.2410	113.2431	0.002	0.0000	0.0000	0
2011/09/29	R211	2012/02/02	110.50	Call	Bond Future	2,741.0000	2,743.0000	0.073	0	0	0
2011/09/29	R211	2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R211	2012/02/02	110.55	Call	Bond Future	2,691.0000	2,693.0000	0.074	0	0	0
2011/09/29	R211	2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R211	2012/02/02	110.45	Call	Bond Future	2,791.0000	2,793.0000	0.072	0	0	0
2011/09/29	R211	2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R212	2011/11/03			Bond Future	109.8340	109.7412	(0.084)	0.0000	0.0000	2,667
2011/09/29	R212	2011/11/03	2.50	Call	Bond Future	107,334.0000	107,241.0000	(0.087)	0	0	0
2011/09/29	R212	2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R212	2011/11/03	2.55	Call	Bond Future	107,284.0000	107,191.0000	(0.087)	0	0	0
2011/09/29	R212	2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R212	2011/11/03	2.45	Call	Bond Future	107,384.0000	107,291.0000	(0.087)	0	0	0
2011/09/29	R212	2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R212	2012/02/02			Bond Future	109.9433	109.8490	(0.086)	0.0000	0.0000	0
2011/09/29	R212	2012/02/02	108.50	Call	Bond Future	1,443.0000	1,349.0000	(6.514)	0	0	0
2011/09/29	R212	2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R212	2012/02/02	108.55	Call	Bond Future	1,393.0000	1,299.0000	(6.748)	0	0	0
2011/09/29	R212	2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R212	2012/02/02	108.45	Call	Bond Future	1,493.0000	1,399.0000	(6.296)	0	0	0
2011/09/29	R212	2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213	2011/11/03			Bond Future	8.8050	8.8800	0.852	0.0000	0.0000	0
2011/09/29	R213	2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213	2011/11/03	8.75	Put	Bond Future	444.0000	1,044.0000	135.135	0	0	0
2011/09/29	R213	2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213	2011/11/03	8.80	Put	Bond Future	40.0000	640.0000	1500.000	0	0	0
2011/09/29	R213	2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213	2011/11/03	8.70	Put	Bond Future	851.0000	1,450.0000	70.388	0	0	0
2011/09/29	R213	2012/02/02			Bond Future	8.8860	8.9630	0.867	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	R213 2012/02/02	9.00	Call	Bond Future	895.0000	289.0000	(67.709)	0	0	0
2011/09/29	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213 2012/02/02	9.05	Call	Bond Future	1,283.0000	677.0000	(47.233)	0	0	0
2011/09/29	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213 2012/02/02	8.95	Call	Bond Future	504.0000	0.0000	(100.000)	0	0	0
2011/09/29	R213 2012/02/02	8.95	Put	Bond Future	0.0000	102.0000	100.000	0	0	0
2011/09/29	R213 2012/05/03			Bond Future	8.9560	9.0360	0.893	0.0000	0.0000	0
2011/09/29	R213 2012/05/03	9.25	Call	Bond Future	2,248.0000	1,627.0000	(27.625)	0	0	0
2011/09/29	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213 2012/05/03	9.30	Call	Bond Future	2,621.0000	2,000.0000	(23.693)	0	0	0
2011/09/29	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213 2012/05/03	9.20	Call	Bond Future	1,872.0000	1,251.0000	(33.173)	0	0	0
2011/09/29	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213 2012/08/02			Bond Future	9.0220	9.1040	0.909	0.0000	0.0000	0
2011/09/29	R213 2012/08/02	9.25	Call	Bond Future	1,729.0000	1,100.0000	(36.379)	0	0	0
2011/09/29	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213 2012/08/02	9.30	Call	Bond Future	2,100.0000	1,472.0000	(29.905)	0	0	0
2011/09/29	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	R213 2012/08/02	9.20	Call	Bond Future	1,354.0000	726.0000	(46.381)	0	0	0
2011/09/29	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/29	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/29	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/29	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/29	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/29	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/29	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/29	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/29	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/29	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/29	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/29	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/29	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/29	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/29	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>522018.00</b>