



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/10/2011

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
2011/10/03	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/03	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	AL7T 2011/11/03			Index Future	396.2150	396.2630	0.012	0.0000	0.0000	16
2011/10/03	AL7T 2012/02/02			Index Future	401.9050	401.9510	0.011	0.0000	0.0000	0
2011/10/03	ALBI 2011/11/03			Index Future	363.3260	363.1940	(0.036)	0.0000	0.0000	1,653
2011/10/03	ALBI 2012/02/02			Index Future	368.5430	368.4070	(0.037)	0.0000	0.0000	0
2011/10/03	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/03	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	CAAG 2011/10/24			Can-Do Future	8.0688	8.2468	2.206	0.0000	0.0000	0
2011/10/03	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,370.0000	1,547.0000	12.920	0	0	0
2011/10/03	CAAG 2011/10/24	6.70	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/03	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,320.0000	1,497.0000	13.409	0	0	0
2011/10/03	CAAG 2011/10/24	6.75	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/03	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,420.0000	1,597.0000	12.465	0	0	0
2011/10/03	CAAG 2011/10/24	6.65	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/03	CAAG 2011/10/24	7.00	Put	Can-Do Future	3.0000	1.0000	(66.667)	0	0	0
2011/10/03	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,072.0000	1,248.0000	16.418	0	0	14,286
2011/10/03	CAAG 2011/10/24	7.40	Put	Can-Do Future	19.0000	5.0000	(73.684)	0	0	0
2011/10/03	CAAG 2011/10/24	7.40	Call	Can-Do Future	688.0000	852.0000	23.837	0	0	6,757
2011/10/03	CAAG 2011/10/24	8.75	Put	Can-Do Future	756.0000	595.0000	(21.296)	0	0	0
2011/10/03	CAAG 2011/10/24	8.75	Call	Can-Do Future	75.0000	92.0000	22.667	0	0	11,429
2011/10/03	CAAG 2011/10/24	8.50	Put	Can-Do Future	544.0000	397.0000	(27.022)	0	0	0
2011/10/03	CAAG 2011/10/24	8.50	Call	Can-Do Future	113.0000	144.0000	27.434	0	0	11,765
2011/10/03	CAAG 2011/10/24	9.00	Put	Can-Do Future	982.0000	813.0000	(17.210)	0	0	0
2011/10/03	CAAG 2011/10/24	9.00	Call	Can-Do Future	51.0000	60.0000	17.647	0	0	11,111
2011/10/03	CAAJ 2011/10/20			Any day expiry	8.0640	8.2418	2.205	0.0000	0.0000	0
2011/10/03	CAAJ 2011/10/20	7.75	Call	Any day expiry	393.0000	521.0000	32.570	0	0	0
2011/10/03	CAAJ 2011/10/20	7.75	Put	Any day expiry	79.0000	29.0000	(63.291)	0	0	0
2011/10/03	CAAJ 2011/10/20	7.80	Call	Any day expiry	360.0000	480.0000	33.333	0	0	0
2011/10/03	CAAJ 2011/10/20	7.80	Put	Any day expiry	96.0000	38.0000	(60.417)	0	0	0
2011/10/03	CAAJ 2011/10/20	7.70	Call	Any day expiry	428.0000	564.0000	31.776	0	0	0
2011/10/03	CAAJ 2011/10/20	7.70	Put	Any day expiry	64.0000	22.0000	(65.625)	0	0	0

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2011/10/03	CAAK 2011/12/19			Can-Do Future	0.0692	0.0838	21.098	0.0000	0.0000	12,659
2011/10/03	CAAL 2011/12/19			Can-Do Future	0.0953	0.1189	24.764	0.0000	0.0000	18,519
2011/10/03	CAAM2011/12/19			Can-Do Future	0.1343	0.1136	(15.413)	0.0000	0.0000	12,423
2011/10/03	CAAN 2012/03/30			Can-Do Future	0.4830	0.5461	13.064	0.0000	0.0000	100,000
2011/10/03	CAAO 2012/03/30			Can-Do Future	0.1348	0.0902	(33.086)	0.0000	0.0000	100,000
2011/10/03	CAAP 2011/12/19			Can-Do Future	0.1521	0.1315	(13.544)	0.0000	0.0000	12,346
2011/10/03	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/03	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/03	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/03	GOVI 2011/11/03			GOVI	364.5200	364.4360	(0.023)	0.0000	0.0000	163
2011/10/03	GOVI 2011/11/03	357.00	Call	GOVI	75,200.0000	74,360.0000	(1.117)	0	0	0
2011/10/03	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/03	GOVI 2011/11/03	357.01	Call	GOVI	75,100.0000	74,260.0000	(1.119)	0	0	0
2011/10/03	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/03	GOVI 2011/11/03	356.99	Call	GOVI	75,300.0000	74,460.0000	(1.116)	0	0	0
2011/10/03	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/03	GOVI 2012/02/02			GOVI	369.7550	369.6670	(0.024)	0.0000	0.0000	0
2011/10/03	GOVI 2012/02/02	369.00	Call	GOVI	7,550.0000	6,670.0000	(11.656)	0	0	0
2011/10/03	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/03	GOVI 2012/02/02	369.01	Call	GOVI	7,450.0000	6,570.0000	(11.812)	0	0	0
2011/10/03	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/03	GOVI 2012/02/02	368.99	Call	GOVI	7,650.0000	6,770.0000	(11.503)	0	0	0
2011/10/03	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/03	IGOV 2011/11/03			Index Future	160.4670	160.3980	(0.043)	0.0000	0.0000	85
2011/10/03	IGOV 2012/02/02			Index Future	162.7710	162.7000	(0.044)	0.0000	0.0000	0
2011/10/03	ILBI 2012/02/02			Index Future	438.8170	441.5960	0.633	0.0000	0.0000	88
2011/10/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/03	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	1,000
2011/10/03	JBAF 2011/11/16			Jibar Tradeable Future	5.4400	5.4600	0.368	0.0000	0.0000	1,700
2011/10/03	JBAF 2011/12/21			Jibar Tradeable Future	5.3600	5.3600	0.000	0.0000	0.0000	5,541
2011/10/03	JBAF 2012/01/18			Jibar Tradeable Future	5.3500	5.3400	(0.187)	0.0000	0.0000	0
2011/10/03	JBAF 2012/02/15			Jibar Tradeable Future	5.3400	5.3200	(0.375)	0.0000	0.0000	0
2011/10/03	JBAF 2012/03/20			Jibar Tradeable Future	5.3400	5.3300	(0.187)	0.0000	0.0000	1,340
2011/10/03	JBAF 2012/06/20			Jibar Tradeable Future	5.4000	5.3900	(0.185)	0.0000	0.0000	2,890
2011/10/03	JBAF 2012/09/19			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	44,760
2011/10/03	JBAF 2012/12/19			Jibar Tradeable Future	5.7900	5.7900	0.000	0.0000	0.0000	990
2011/10/03	JBAF 2013/03/20			Jibar Tradeable Future	6.0900	6.0700	(0.328)	0.0000	0.0000	790
2011/10/03	JBAF 2013/06/19			Jibar Tradeable Future	6.3900	6.3700	(0.313)	93.6100	93.6100	1,250
2011/10/03	JBAF 2013/09/18			Jibar Tradeable Future	6.6800	6.6700	(0.150)	0.0000	0.0000	0
2011/10/03	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/03	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/03	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/03	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/03	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/03	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/03	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/03	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/03	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/03	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/03	OTH1 2011/11/03			Index Future	356.5880	356.2100	(0.106)	0.0000	0.0000	0
2011/10/03	OTH1 2012/02/02			Index Future	361.7090	361.3230	(0.107)	0.0000	0.0000	0
2011/10/03	R157 2011/11/03			Bond Future	7.0200	7.0140	(0.085)	0.0000	0.0000	13,649
2011/10/03	R157 2011/11/03	8.25	Call	Bond Future	4,520.0000	4,542.0000	0.487	0	0	0
2011/10/03	R157 2011/11/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/03	R157 2011/11/03	8.30	Call	Bond Future	4,699.0000	4,721.0000	0.468	0	0	0
2011/10/03	R157 2011/11/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/03	R157 2011/11/03	8.20	Call	Bond Future	4,341.0000	4,363.0000	0.507	0	0	0
2011/10/03	R157 2011/11/03	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/03	R157 2011/11/03	6.55	Put	Bond Future	1,875.0000	1,842.0000	(1.760)	0	0	0
2011/10/03	R157 2011/11/03	6.55	Call	Bond Future	90.0000	79.0000	(12.222)	0	0	1,200
2011/10/03	R157 2011/11/03	7.00	Put	Bond Future	653.0000	615.0000	(5.819)	0	0	0
2011/10/03	R157 2011/11/03	7.00	Call	Bond Future	578.0000	562.0000	(2.768)	0	0	400
2011/10/03	R157 2011/11/03	7.10	Call	Bond Future	779.0000	765.0000	(1.797)	0	0	0
2011/10/03	R157 2011/11/03	7.10	Put	Bond Future	478.0000	442.0000	(7.531)	0	0	400
2011/10/03	R157 2011/11/03	7.55	Call	Bond Future	2,052.0000	2,060.0000	0.390	0	0	0

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2011/10/03	R157 2011/11/03	7.55	Put	Bond Future	78.0000	64.0000	(17.949)	0	0	1,200
2011/10/03	R157 2012/02/02			Bond Future	7.1270	7.1200	(0.098)	0.0000	0.0000	0
2011/10/03	R157 2012/02/02	8.50	Call	Bond Future	4,822.0000	4,839.0000	0.353	0	0	0
2011/10/03	R157 2012/02/02	8.50	Put	Bond Future	122.0000	114.0000	(6.557)	0	0	0
2011/10/03	R157 2012/02/02	8.55	Call	Bond Future	4,976.0000	4,993.0000	0.342	0	0	0
2011/10/03	R157 2012/02/02	8.55	Put	Bond Future	109.0000	102.0000	(6.422)	0	0	0
2011/10/03	R157 2012/02/02	8.45	Call	Bond Future	4,669.0000	4,685.0000	0.343	0	0	0
2011/10/03	R157 2012/02/02	8.45	Put	Bond Future	136.0000	127.0000	(6.618)	0	0	0
2011/10/03	R157 2012/02/02	6.55	Call	Bond Future	489.0000	483.0000	(1.227)	0	0	0
2011/10/03	R157 2012/02/02	6.55	Put	Bond Future	2,537.0000	2,506.0000	(1.222)	0	0	130
2011/10/03	R157 2012/02/02	6.00	Put	Bond Future	4,183.0000	4,155.0000	(0.669)	0	0	0
2011/10/03	R157 2012/02/02	6.00	Call	Bond Future	142.0000	138.0000	(2.817)	0	0	130
2011/10/03	R157 2012/02/02	7.05	Call	Bond Future	1,143.0000	1,139.0000	(0.350)	0	0	0
2011/10/03	R157 2012/02/02	7.05	Put	Bond Future	1,414.0000	1,385.0000	(2.051)	0	0	130
2011/10/03	R157 2012/05/03			Bond Future	7.2200	7.2120	(0.111)	0.0000	0.0000	0
2011/10/03	R157 2012/05/03	8.25	Call	Bond Future	3,759.0000	3,772.0000	0.346	0	0	0
2011/10/03	R157 2012/05/03	8.25	Put	Bond Future	455.0000	442.0000	(2.857)	0	0	0
2011/10/03	R157 2012/05/03	8.30	Call	Bond Future	3,887.0000	3,901.0000	0.360	0	0	0
2011/10/03	R157 2012/05/03	8.30	Put	Bond Future	426.0000	414.0000	(2.817)	0	0	0
2011/10/03	R157 2012/05/03	8.20	Call	Bond Future	3,632.0000	3,645.0000	0.358	0	0	0
2011/10/03	R157 2012/05/03	8.20	Put	Bond Future	486.0000	473.0000	(2.675)	0	0	0
2011/10/03	R157 2012/08/02			Bond Future	7.2990	7.2930	(0.082)	0.0000	0.0000	0
2011/10/03	R157 2012/08/02	8.00	Call	Bond Future	3,143.0000	3,147.0000	0.127	0	0	0
2011/10/03	R157 2012/08/02	8.00	Put	Bond Future	1,048.0000	1,034.0000	(1.336)	0	0	0
2011/10/03	R157 2012/08/02	8.05	Call	Bond Future	3,246.0000	3,250.0000	0.123	0	0	0
2011/10/03	R157 2012/08/02	8.05	Put	Bond Future	1,003.0000	989.0000	(1.396)	0	0	0
2011/10/03	R157 2012/08/02	7.95	Call	Bond Future	3,041.0000	3,045.0000	0.132	0	0	0
2011/10/03	R157 2012/08/02	7.95	Put	Bond Future	1,094.0000	1,080.0000	(1.280)	0	0	0
2011/10/03	R186 2011/11/03			Bond Future	8.6320	8.6560	0.278	0.0000	0.0000	26,046
2011/10/03	R186 2011/11/03	9.00	Call	Bond Future	3,937.0000	3,703.0000	(5.944)	0	0	0
2011/10/03	R186 2011/11/03	9.00	Put	Bond Future	590.0000	578.0000	(2.034)	0	0	0
2011/10/03	R186 2011/11/03	9.05	Call	Bond Future	4,287.0000	4,051.0000	(5.505)	0	0	0
2011/10/03	R186 2011/11/03	9.05	Put	Bond Future	496.0000	483.0000	(2.621)	0	0	0
2011/10/03	R186 2011/11/03	8.95	Call	Bond Future	3,599.0000	3,367.0000	(6.446)	0	0	0

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2011/10/03	R186 2011/11/03	8.95	Put	Bond Future	698.0000	689.0000	(1.289)	0	0	0
2011/10/03	R186 2011/11/03	8.75	Put	Bond Future	1,294.0000	1,306.0000	0.927	0	0	0
2011/10/03	R186 2011/11/03	8.75	Call	Bond Future	2,383.0000	2,172.0000	(8.854)	0	0	0
2011/10/03	R186 2011/11/03	8.10	Put	Bond Future	5,387.0000	5,544.0000	2.914	0	0	0
2011/10/03	R186 2011/11/03	8.10	Call	Bond Future	286.0000	220.0000	(23.077)	0	0	1,275
2011/10/03	R186 2011/11/03	8.35	Put	Bond Future	3,426.0000	3,524.0000	2.860	0	0	0
2011/10/03	R186 2011/11/03	8.35	Call	Bond Future	762.0000	637.0000	(16.404)	0	0	425
2011/10/03	R186 2011/11/03	8.55	Call	Bond Future	1,429.0000	1,255.0000	(12.176)	0	0	0
2011/10/03	R186 2011/11/03	8.55	Put	Bond Future	2,195.0000	2,243.0000	2.187	0	0	425
2011/10/03	R186 2011/11/03	9.10	Call	Bond Future	4,646.0000	4,409.0000	(5.101)	0	0	0
2011/10/03	R186 2011/11/03	9.10	Put	Bond Future	414.0000	399.0000	(3.623)	0	0	1,275
2011/10/03	R186 2011/11/03	7.80	Put	Bond Future	8,186.0000	8,387.0000	2.455	0	0	0
2011/10/03	R186 2011/11/03	7.80	Call	Bond Future	64.0000	43.0000	(32.813)	0	0	250
2011/10/03	R186 2011/11/03	8.00	Call	Bond Future	181.0000	133.0000	(26.519)	0	0	0
2011/10/03	R186 2011/11/03	8.00	Put	Bond Future	6,277.0000	6,452.0000	2.788	0	0	250
2011/10/03	R186 2011/11/03	8.20	Call	Bond Future	436.0000	347.0000	(20.413)	0	0	0
2011/10/03	R186 2011/11/03	8.20	Put	Bond Future	4,554.0000	4,687.0000	2.921	0	0	250
2011/10/03	R186 2012/02/02			Bond Future	8.7200	8.7450	0.287	0.0000	0.0000	2,501
2011/10/03	R186 2012/02/02	9.00	Call	Bond Future	5,012.0000	4,829.0000	(3.651)	0	0	0
2011/10/03	R186 2012/02/02	9.00	Put	Bond Future	2,501.0000	2,546.0000	1.799	0	0	100
2011/10/03	R186 2012/02/02	9.05	Call	Bond Future	5,285.0000	5,099.0000	(3.519)	0	0	0
2011/10/03	R186 2012/02/02	9.05	Put	Bond Future	2,334.0000	2,376.0000	1.799	0	0	0
2011/10/03	R186 2012/02/02	8.95	Call	Bond Future	4,747.0000	4,567.0000	(3.792)	0	0	0
2011/10/03	R186 2012/02/02	8.95	Put	Bond Future	2,679.0000	2,726.0000	1.754	0	0	0
2011/10/03	R186 2012/02/02	7.75	Put	Bond Future	10,077.0000	10,244.0000	1.657	0	0	0
2011/10/03	R186 2012/02/02	7.75	Call	Bond Future	722.0000	661.0000	(8.449)	0	0	6,000
2011/10/03	R186 2012/02/02	6.75	Put	Bond Future	20,234.0000	20,453.0000	1.082	0	0	0
2011/10/03	R186 2012/02/02	6.75	Call	Bond Future	52.0000	44.0000	(15.385)	0	0	6,000
2011/10/03	R186 2012/02/02	8.00	Put	Bond Future	8,027.0000	8,169.0000	1.769	0	0	0
2011/10/03	R186 2012/02/02	8.00	Call	Bond Future	1,185.0000	1,099.0000	(7.257)	0	0	100
2011/10/03	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R186 2012/02/02	13.25	Call	Bond Future	32,360.0000	32,132.0000	(0.705)	0	0	0
2011/10/03	R186 2012/02/02	98.00	Call	Bond Future	104,134.0000	103,907.0000	(0.218)	0	0	0
2011/10/03	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R186 2012/05/03			Bond Future	8.8020	8.8280	0.295	0.0000	0.0000	0

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2011/10/03	R186 2012/05/03	9.00	Call	Bond Future	5,813.0000	5,646.0000	(2.873)	0	0	0
2011/10/03	R186 2012/05/03	9.00	Put	Bond Future	4,062.0000	4,127.0000	1.600	0	0	0
2011/10/03	R186 2012/05/03	9.05	Call	Bond Future	6,060.0000	5,890.0000	(2.805)	0	0	0
2011/10/03	R186 2012/05/03	9.05	Put	Bond Future	3,873.0000	3,936.0000	1.627	0	0	0
2011/10/03	R186 2012/05/03	8.95	Call	Bond Future	5,571.0000	5,407.0000	(2.944)	0	0	0
2011/10/03	R186 2012/05/03	8.95	Put	Bond Future	4,259.0000	4,327.0000	1.597	0	0	0
2011/10/03	R186 2012/08/02			Bond Future	8.8800	8.9080	0.315	0.0000	0.0000	0
2011/10/03	R186 2012/08/02	8.75	Call	Bond Future	5,120.0000	4,972.0000	(2.891)	0	0	0
2011/10/03	R186 2012/08/02	8.75	Put	Bond Future	6,269.0000	6,367.0000	1.563	0	0	0
2011/10/03	R186 2012/08/02	8.80	Call	Bond Future	5,332.0000	5,181.0000	(2.832)	0	0	0
2011/10/03	R186 2012/08/02	8.80	Put	Bond Future	6,037.0000	6,132.0000	1.574	0	0	0
2011/10/03	R186 2012/08/02	8.70	Call	Bond Future	4,914.0000	4,770.0000	(2.930)	0	0	0
2011/10/03	R186 2012/08/02	8.70	Put	Bond Future	6,510.0000	6,611.0000	1.551	0	0	0
2011/10/03	R189 2011/11/03			Bond Future	214.3184	214.3166	(0.001)	0.0000	0.0000	0
2011/10/03	R189 2011/11/03	212.00	Call	Bond Future	2,318.0000	2,317.0000	(0.043)	0	0	0
2011/10/03	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R189 2011/11/03	212.05	Call	Bond Future	2,268.0000	2,267.0000	(0.044)	0	0	0
2011/10/03	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R189 2011/11/03	211.95	Call	Bond Future	2,368.0000	2,367.0000	(0.042)	0	0	0
2011/10/03	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R197 2011/11/03			Bond Future	242.1604	242.1720	0.005	0.0000	0.0000	183
2011/10/03	R197 2011/11/03	238.50	Call	Bond Future	3,660.0000	3,672.0000	0.328	0	0	0
2011/10/03	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R197 2011/11/03	238.55	Call	Bond Future	3,610.0000	3,622.0000	0.332	0	0	0
2011/10/03	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R197 2011/11/03	238.45	Call	Bond Future	3,710.0000	3,722.0000	0.323	0	0	0
2011/10/03	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R201 2011/11/03			Bond Future	6.6420	6.6360	(0.090)	0.0000	0.0000	3,084
2011/10/03	R201 2011/11/03	8.00	Call	Bond Future	3,818.0000	3,835.0000	0.445	0	0	0
2011/10/03	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R201 2011/11/03	8.05	Call	Bond Future	3,955.0000	3,972.0000	0.430	0	0	0
2011/10/03	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R201 2011/11/03	7.95	Call	Bond Future	3,680.0000	3,698.0000	0.489	0	0	0

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2011/10/03	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R201 2012/02/02			Bond Future	6.7230	6.7170	(0.089)	0.0000	0.0000	0
2011/10/03	R201 2012/02/02	8.25	Call	Bond Future	3,970.0000	3,984.0000	0.353	0	0	0
2011/10/03	R201 2012/02/02	8.25	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2011/10/03	R201 2012/02/02	8.30	Call	Bond Future	4,094.0000	4,109.0000	0.366	0	0	0
2011/10/03	R201 2012/02/02	8.30	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2011/10/03	R201 2012/02/02	8.20	Call	Bond Future	3,845.0000	3,860.0000	0.390	0	0	0
2011/10/03	R201 2012/02/02	8.20	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2011/10/03	R201 2012/05/03			Bond Future	6.7900	6.7820	(0.118)	0.0000	0.0000	0
2011/10/03	R201 2012/05/03	7.75	Call	Bond Future	2,545.0000	2,556.0000	0.432	0	0	0
2011/10/03	R201 2012/05/03	7.75	Put	Bond Future	241.0000	232.0000	(3.734)	0	0	0
2011/10/03	R201 2012/05/03	7.80	Call	Bond Future	2,642.0000	2,654.0000	0.454	0	0	0
2011/10/03	R201 2012/05/03	7.80	Put	Bond Future	219.0000	212.0000	(3.196)	0	0	0
2011/10/03	R201 2012/05/03	7.70	Call	Bond Future	2,447.0000	2,458.0000	0.450	0	0	0
2011/10/03	R201 2012/05/03	7.70	Put	Bond Future	261.0000	253.0000	(3.065)	0	0	0
2011/10/03	R201 2012/08/02			Bond Future	6.8400	6.8330	(0.102)	0.0000	0.0000	0
2011/10/03	R201 2012/08/02	7.50	Call	Bond Future	1,932.0000	1,938.0000	0.311	0	0	0
2011/10/03	R201 2012/08/02	7.50	Put	Bond Future	484.0000	475.0000	(1.860)	0	0	0
2011/10/03	R201 2012/08/02	7.55	Call	Bond Future	2,011.0000	2,018.0000	0.348	0	0	0
2011/10/03	R201 2012/08/02	7.55	Put	Bond Future	454.0000	446.0000	(1.762)	0	0	0
2011/10/03	R201 2012/08/02	7.45	Call	Bond Future	1,854.0000	1,860.0000	0.324	0	0	0
2011/10/03	R201 2012/08/02	7.45	Put	Bond Future	515.0000	505.0000	(1.942)	0	0	0
2011/10/03	R202 2011/11/03			Bond Future	178.6032	178.0481	(0.311)	0.0000	0.0000	32,686
2011/10/03	R202 2011/11/03	0.50	Call	Bond Future	178,103.0000	177,548.0000	(0.312)	0	0	0
2011/10/03	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R202 2011/11/03	0.55	Call	Bond Future	178,053.0000	177,498.0000	(0.312)	0	0	0
2011/10/03	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R202 2011/11/03	0.45	Call	Bond Future	178,153.0000	177,598.0000	(0.312)	0	0	0
2011/10/03	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R202 2012/02/02			Bond Future	178.5051	177.9407	(0.316)	0.0000	0.0000	0
2011/10/03	R202 2012/02/02	177.00	Call	Bond Future	1,505.0000	941.0000	(37.475)	0	0	0
2011/10/03	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R202 2012/02/02	177.05	Call	Bond Future	1,455.0000	891.0000	(38.763)	0	0	0
2011/10/03	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/03	R202 2012/02/02	176.95	Call	Bond Future	1,555.0000	991.0000	(36.270)	0	0	0
2011/10/03	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R203 2011/11/03			Bond Future	7.8400	7.8390	(0.013)	0.0000	0.0000	2,109
2011/10/03	R203 2011/11/03	8.50	Call	Bond Future	3,103.0000	3,095.0000	(0.258)	0	0	0
2011/10/03	R203 2011/11/03	8.50	Put	Bond Future	72.0000	60.0000	(16.667)	0	0	0
2011/10/03	R203 2011/11/03	8.55	Call	Bond Future	3,313.0000	3,306.0000	(0.211)	0	0	0
2011/10/03	R203 2011/11/03	8.55	Put	Bond Future	57.0000	46.0000	(19.298)	0	0	0
2011/10/03	R203 2011/11/03	8.45	Call	Bond Future	2,896.0000	2,885.0000	(0.380)	0	0	0
2011/10/03	R203 2011/11/03	8.45	Put	Bond Future	91.0000	75.0000	(17.582)	0	0	0
2011/10/03	R203 2012/02/02			Bond Future	7.9560	7.9540	(0.025)	0.0000	0.0000	0
2011/10/03	R203 2012/02/02	8.75	Call	Bond Future	4,045.0000	4,037.0000	(0.198)	0	0	0
2011/10/03	R203 2012/02/02	8.75	Put	Bond Future	558.0000	541.0000	(3.047)	0	0	0
2011/10/03	R203 2012/02/02	8.80	Call	Bond Future	4,216.0000	4,208.0000	(0.190)	0	0	0
2011/10/03	R203 2012/02/02	8.80	Put	Bond Future	514.0000	497.0000	(3.307)	0	0	0
2011/10/03	R203 2012/02/02	8.70	Call	Bond Future	3,877.0000	3,868.0000	(0.232)	0	0	0
2011/10/03	R203 2012/02/02	8.70	Put	Bond Future	605.0000	587.0000	(2.975)	0	0	0
2011/10/03	R203 2012/05/03			Bond Future	8.0630	8.0610	(0.025)	0.0000	0.0000	0
2011/10/03	R203 2012/05/03	8.75	Call	Bond Future	4,033.0000	4,025.0000	(0.198)	0	0	0
2011/10/03	R203 2012/05/03	8.75	Put	Bond Future	1,130.0000	1,113.0000	(1.504)	0	0	0
2011/10/03	R203 2012/05/03	8.80	Call	Bond Future	4,180.0000	4,172.0000	(0.191)	0	0	0
2011/10/03	R203 2012/05/03	8.80	Put	Bond Future	1,070.0000	1,053.0000	(1.589)	0	0	0
2011/10/03	R203 2012/05/03	8.70	Call	Bond Future	3,888.0000	3,880.0000	(0.206)	0	0	0
2011/10/03	R203 2012/05/03	8.70	Put	Bond Future	1,193.0000	1,176.0000	(1.425)	0	0	0
2011/10/03	R203 2012/08/02			Bond Future	8.1630	8.1620	(0.012)	0.0000	0.0000	0
2011/10/03	R203 2012/08/02	8.50	Call	Bond Future	3,495.0000	3,484.0000	(0.315)	0	0	0
2011/10/03	R203 2012/08/02	8.50	Put	Bond Future	2,119.0000	2,103.0000	(0.755)	0	0	0
2011/10/03	R203 2012/08/02	8.55	Call	Bond Future	3,616.0000	3,605.0000	(0.304)	0	0	0
2011/10/03	R203 2012/08/02	8.55	Put	Bond Future	2,037.0000	2,022.0000	(0.736)	0	0	0
2011/10/03	R203 2012/08/02	8.45	Call	Bond Future	3,375.0000	3,364.0000	(0.326)	0	0	0
2011/10/03	R203 2012/08/02	8.45	Put	Bond Future	2,201.0000	2,186.0000	(0.682)	0	0	0
2011/10/03	R204 2011/11/03			Bond Future	8.0730	8.0870	0.173	0.0000	0.0000	3,163
2011/10/03	R204 2011/11/03	8.75	Call	Bond Future	3,604.0000	3,520.0000	(2.331)	0	0	0
2011/10/03	R204 2011/11/03	8.75	Put	Bond Future	80.0000	71.0000	(11.250)	0	0	0

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2011/10/03	R204 2011/11/03	8.80	Call	Bond Future	3,842.0000	3,759.0000	(2.160)	0	0	0
2011/10/03	R204 2011/11/03	8.80	Put	Bond Future	64.0000	56.0000	(12.500)	0	0	0
2011/10/03	R204 2011/11/03	8.70	Call	Bond Future	3,370.0000	3,284.0000	(2.552)	0	0	0
2011/10/03	R204 2011/11/03	8.70	Put	Bond Future	101.0000	90.0000	(10.891)	0	0	0
2011/10/03	R204 2012/02/02			Bond Future	8.1800	8.1950	0.183	0.0000	0.0000	0
2011/10/03	R204 2012/02/02	9.00	Call	Bond Future	4,662.0000	4,583.0000	(1.695)	0	0	0
2011/10/03	R204 2012/02/02	9.00	Put	Bond Future	551.0000	549.0000	(0.363)	0	0	0
2011/10/03	R204 2012/02/02	9.05	Call	Bond Future	4,860.0000	4,781.0000	(1.626)	0	0	0
2011/10/03	R204 2012/02/02	9.05	Put	Bond Future	505.0000	503.0000	(0.396)	0	0	0
2011/10/03	R204 2012/02/02	8.95	Call	Bond Future	4,467.0000	4,389.0000	(1.746)	0	0	0
2011/10/03	R204 2012/02/02	8.95	Put	Bond Future	600.0000	599.0000	(0.167)	0	0	0
2011/10/03	R204 2012/05/03			Bond Future	8.2820	8.2980	0.193	0.0000	0.0000	0
2011/10/03	R204 2012/05/03	8.75	Call	Bond Future	3,888.0000	3,820.0000	(1.749)	0	0	0
2011/10/03	R204 2012/05/03	8.75	Put	Bond Future	1,593.0000	1,605.0000	0.753	0	0	0
2011/10/03	R204 2012/05/03	8.80	Call	Bond Future	4,053.0000	3,984.0000	(1.702)	0	0	0
2011/10/03	R204 2012/05/03	8.80	Put	Bond Future	1,517.0000	1,527.0000	0.659	0	0	0
2011/10/03	R204 2012/05/03	8.70	Call	Bond Future	3,733.0000	3,665.0000	(1.822)	0	0	0
2011/10/03	R204 2012/05/03	8.70	Put	Bond Future	1,680.0000	1,692.0000	0.714	0	0	0
2011/10/03	R204 2012/08/02			Bond Future	8.3790	8.3970	0.215	0.0000	0.0000	0
2011/10/03	R204 2012/08/02	8.50	Call	Bond Future	3,389.0000	3,327.0000	(1.829)	0	0	0
2011/10/03	R204 2012/08/02	8.50	Put	Bond Future	2,810.0000	2,834.0000	0.854	0	0	0
2011/10/03	R204 2012/08/02	8.55	Call	Bond Future	3,520.0000	3,457.0000	(1.790)	0	0	0
2011/10/03	R204 2012/08/02	8.55	Put	Bond Future	2,702.0000	2,726.0000	0.888	0	0	0
2011/10/03	R204 2012/08/02	8.45	Call	Bond Future	3,260.0000	3,199.0000	(1.871)	0	0	0
2011/10/03	R204 2012/08/02	8.45	Put	Bond Future	2,919.0000	2,945.0000	0.891	0	0	0
2011/10/03	R206 2011/11/03			Bond Future	6.3250	6.3190	(0.095)	0.0000	0.0000	12,577
2011/10/03	R206 2011/11/03	7.75	Call	Bond Future	2,860.0000	2,872.0000	0.420	0	0	0
2011/10/03	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R206 2011/11/03	7.80	Call	Bond Future	2,958.0000	2,970.0000	0.406	0	0	0
2011/10/03	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R206 2011/11/03	7.70	Call	Bond Future	2,761.0000	2,773.0000	0.435	0	0	0
2011/10/03	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R206 2012/02/02			Bond Future	6.3940	6.3870	(0.109)	0.0000	0.0000	0
2011/10/03	R206 2012/02/02	8.00	Call	Bond Future	2,880.0000	2,892.0000	0.417	0	0	0

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2011/10/03	R206 2012/02/02	8.00	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2011/10/03	R206 2012/02/02	8.05	Call	Bond Future	2,966.0000	2,978.0000	0.405	0	0	0
2011/10/03	R206 2012/02/02	8.05	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2011/10/03	R206 2012/02/02	7.95	Call	Bond Future	2,795.0000	2,806.0000	0.394	0	0	0
2011/10/03	R206 2012/02/02	7.95	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2011/10/03	R206 2012/05/03			Bond Future	6.4460	6.4380	(0.124)	0.0000	0.0000	0
2011/10/03	R206 2012/05/03	7.50	Call	Bond Future	1,869.0000	1,876.0000	0.375	0	0	0
2011/10/03	R206 2012/05/03	7.50	Put	Bond Future	207.0000	202.0000	(2.415)	0	0	0
2011/10/03	R206 2012/05/03	7.55	Call	Bond Future	1,932.0000	1,939.0000	0.362	0	0	0
2011/10/03	R206 2012/05/03	7.55	Put	Bond Future	192.0000	187.0000	(2.604)	0	0	0
2011/10/03	R206 2012/05/03	7.45	Call	Bond Future	1,807.0000	1,814.0000	0.387	0	0	0
2011/10/03	R206 2012/05/03	7.45	Put	Bond Future	223.0000	218.0000	(2.242)	0	0	0
2011/10/03	R206 2012/08/02			Bond Future	6.4650	6.4590	(0.093)	0.0000	0.0000	0
2011/10/03	R206 2012/08/02	7.25	Call	Bond Future	1,446.0000	1,449.0000	0.207	0	0	0
2011/10/03	R206 2012/08/02	7.25	Put	Bond Future	381.0000	376.0000	(1.312)	0	0	0
2011/10/03	R206 2012/08/02	7.30	Call	Bond Future	1,494.0000	1,496.0000	0.134	0	0	0
2011/10/03	R206 2012/08/02	7.30	Put	Bond Future	362.0000	356.0000	(1.657)	0	0	0
2011/10/03	R206 2012/08/02	7.20	Call	Bond Future	1,398.0000	1,401.0000	0.215	0	0	0
2011/10/03	R206 2012/08/02	7.20	Put	Bond Future	401.0000	396.0000	(1.247)	0	0	0
2011/10/03	R207 2011/11/03			Bond Future	8.2970	8.2950	(0.024)	0.0000	0.0000	8,999
2011/10/03	R207 2011/11/03	8.75	Call	Bond Future	2,748.0000	2,728.0000	(0.728)	0	0	0
2011/10/03	R207 2011/11/03	8.75	Put	Bond Future	241.0000	210.0000	(12.863)	0	0	0
2011/10/03	R207 2011/11/03	8.80	Call	Bond Future	2,977.0000	2,960.0000	(0.571)	0	0	0
2011/10/03	R207 2011/11/03	8.80	Put	Bond Future	198.0000	170.0000	(14.141)	0	0	0
2011/10/03	R207 2011/11/03	8.70	Call	Bond Future	2,525.0000	2,502.0000	(0.911)	0	0	0
2011/10/03	R207 2011/11/03	8.70	Put	Bond Future	290.0000	256.0000	(11.724)	0	0	0
2011/10/03	R207 2011/11/03	7.90	Put	Bond Future	2,547.0000	2,506.0000	(1.610)	0	0	0
2011/10/03	R207 2011/11/03	7.90	Call	Bond Future	278.0000	248.0000	(10.791)	0	0	2,000
2011/10/03	R207 2011/11/03	8.15	Call	Bond Future	680.0000	640.0000	(5.882)	0	0	0
2011/10/03	R207 2011/11/03	8.15	Put	Bond Future	1,512.0000	1,461.0000	(3.373)	0	0	2,000
2011/10/03	R207 2011/11/03	8.35	Call	Bond Future	1,201.0000	1,161.0000	(3.331)	0	0	0
2011/10/03	R207 2011/11/03	8.35	Put	Bond Future	903.0000	852.0000	(5.648)	0	0	2,000
2011/10/03	R207 2011/11/03	7.30	Put	Bond Future	5,842.0000	5,827.0000	(0.257)	0	0	0
2011/10/03	R207 2011/11/03	7.30	Call	Bond Future	12.0000	8.0000	(33.333)	0	0	900

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2011/10/03	R207 2011/11/03	7.75	Put	Bond Future	3,289.0000	3,257.0000	(0.973)	0	0	0
2011/10/03	R207 2011/11/03	7.75	Call	Bond Future	145.0000	124.0000	(14.483)	0	0	300
2011/10/03	R207 2011/11/03	7.95	Put	Bond Future	2,317.0000	2,274.0000	(1.856)	0	0	300
2011/10/03	R207 2011/11/03	7.95	Call	Bond Future	338.0000	306.0000	(9.467)	0	0	0
2011/10/03	R207 2011/11/03	8.40	Call	Bond Future	1,360.0000	1,321.0000	(2.868)	0	0	0
2011/10/03	R207 2011/11/03	8.40	Put	Bond Future	782.0000	732.0000	(6.394)	0	0	900
2011/10/03	R207 2012/02/02			Bond Future	8.4010	8.4000	(0.012)	0.0000	0.0000	0
2011/10/03	R207 2012/02/02	9.00	Call	Bond Future	4,127.0000	4,110.0000	(0.412)	0	0	0
2011/10/03	R207 2012/02/02	9.00	Put	Bond Future	921.0000	899.0000	(2.389)	0	0	0
2011/10/03	R207 2012/02/02	9.05	Call	Bond Future	4,320.0000	4,303.0000	(0.394)	0	0	0
2011/10/03	R207 2012/02/02	9.05	Put	Bond Future	853.0000	830.0000	(2.696)	0	0	0
2011/10/03	R207 2012/02/02	8.95	Call	Bond Future	3,938.0000	3,920.0000	(0.457)	0	0	0
2011/10/03	R207 2012/02/02	8.95	Put	Bond Future	994.0000	971.0000	(2.314)	0	0	0
2011/10/03	R207 2012/05/03			Bond Future	8.5010	8.5000	(0.012)	0.0000	0.0000	0
2011/10/03	R207 2012/05/03	8.75	Call	Bond Future	3,584.0000	3,567.0000	(0.474)	0	0	0
2011/10/03	R207 2012/05/03	8.75	Put	Bond Future	2,272.0000	2,250.0000	(0.968)	0	0	0
2011/10/03	R207 2012/05/03	8.80	Call	Bond Future	3,738.0000	3,721.0000	(0.455)	0	0	0
2011/10/03	R207 2012/05/03	8.80	Put	Bond Future	2,165.0000	2,143.0000	(1.016)	0	0	0
2011/10/03	R207 2012/05/03	8.70	Call	Bond Future	3,427.0000	3,411.0000	(0.467)	0	0	0
2011/10/03	R207 2012/05/03	8.70	Put	Bond Future	2,377.0000	2,355.0000	(0.926)	0	0	0
2011/10/03	R207 2012/08/02			Bond Future	8.5980	8.5970	(0.012)	0.0000	0.0000	0
2011/10/03	R207 2012/08/02	8.75	Call	Bond Future	3,740.0000	3,726.0000	(0.374)	0	0	0
2011/10/03	R207 2012/08/02	8.75	Put	Bond Future	2,959.0000	2,940.0000	(0.642)	0	0	0
2011/10/03	R207 2012/08/02	8.80	Call	Bond Future	3,882.0000	3,868.0000	(0.361)	0	0	0
2011/10/03	R207 2012/08/02	8.80	Put	Bond Future	2,847.0000	2,827.0000	(0.702)	0	0	0
2011/10/03	R207 2012/08/02	8.70	Call	Bond Future	3,600.0000	3,587.0000	(0.361)	0	0	0
2011/10/03	R207 2012/08/02	8.70	Put	Bond Future	3,075.0000	3,057.0000	(0.585)	0	0	0
2011/10/03	R208 2011/11/03			Bond Future	8.3280	8.3320	0.048	0.0000	0.0000	7,097
2011/10/03	R208 2011/11/03	8.75	Call	Bond Future	2,778.0000	2,725.0000	(1.908)	0	0	0
2011/10/03	R208 2011/11/03	8.75	Put	Bond Future	289.0000	260.0000	(10.035)	0	0	0
2011/10/03	R208 2011/11/03	8.80	Call	Bond Future	3,018.0000	2,967.0000	(1.690)	0	0	0
2011/10/03	R208 2011/11/03	8.80	Put	Bond Future	240.0000	213.0000	(11.250)	0	0	0
2011/10/03	R208 2011/11/03	8.70	Call	Bond Future	2,546.0000	2,490.0000	(2.200)	0	0	0
2011/10/03	R208 2011/11/03	8.70	Put	Bond Future	347.0000	315.0000	(9.222)	0	0	0

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2011/10/03	R208 2011/11/03	7.95	Put	Bond Future	2,617.0000	2,602.0000	(0.573)	0	0	0
2011/10/03	R208 2011/11/03	7.95	Call	Bond Future	310.0000	271.0000	(12.581)	0	0	1,995
2011/10/03	R208 2011/11/03	8.20	Put	Bond Future	1,534.0000	1,501.0000	(2.151)	0	0	0
2011/10/03	R208 2011/11/03	8.20	Call	Bond Future	761.0000	704.0000	(7.490)	0	0	665
2011/10/03	R208 2011/11/03	8.40	Call	Bond Future	1,339.0000	1,276.0000	(4.705)	0	0	0
2011/10/03	R208 2011/11/03	8.40	Put	Bond Future	908.0000	869.0000	(4.295)	0	0	665
2011/10/03	R208 2011/11/03	8.90	Call	Bond Future	3,515.0000	3,469.0000	(1.309)	0	0	0
2011/10/03	R208 2011/11/03	8.90	Put	Bond Future	162.0000	140.0000	(13.580)	0	0	1,995
2011/10/03	R208 2012/02/02			Bond Future	8.4230	8.4270	0.047	0.0000	0.0000	0
2011/10/03	R208 2012/02/02	9.00	Call	Bond Future	4,338.0000	4,297.0000	(0.945)	0	0	0
2011/10/03	R208 2012/02/02	9.00	Put	Bond Future	1,036.0000	1,018.0000	(1.737)	0	0	0
2011/10/03	R208 2012/02/02	9.05	Call	Bond Future	4,543.0000	4,502.0000	(0.902)	0	0	0
2011/10/03	R208 2012/02/02	9.05	Put	Bond Future	962.0000	944.0000	(1.871)	0	0	0
2011/10/03	R208 2012/02/02	8.95	Call	Bond Future	4,137.0000	4,096.0000	(0.991)	0	0	0
2011/10/03	R208 2012/02/02	8.95	Put	Bond Future	1,115.0000	1,097.0000	(1.614)	0	0	0
2011/10/03	R208 2012/05/03			Bond Future	8.5120	8.5170	0.059	0.0000	0.0000	0
2011/10/03	R208 2012/05/03	9.00	Call	Bond Future	4,570.0000	4,531.0000	(0.853)	0	0	0
2011/10/03	R208 2012/05/03	9.00	Put	Bond Future	1,833.0000	1,822.0000	(0.600)	0	0	0
2011/10/03	R208 2012/05/03	9.05	Call	Bond Future	4,752.0000	4,714.0000	(0.800)	0	0	0
2011/10/03	R208 2012/05/03	9.05	Put	Bond Future	1,740.0000	1,731.0000	(0.517)	0	0	0
2011/10/03	R208 2012/05/03	8.95	Call	Bond Future	4,390.0000	4,352.0000	(0.866)	0	0	0
2011/10/03	R208 2012/05/03	8.95	Put	Bond Future	1,928.0000	1,919.0000	(0.467)	0	0	0
2011/10/03	R208 2012/08/02			Bond Future	8.5970	8.6020	0.058	0.0000	0.0000	0
2011/10/03	R208 2012/08/02	8.75	Call	Bond Future	4,010.0000	3,977.0000	(0.823)	0	0	0
2011/10/03	R208 2012/08/02	8.75	Put	Bond Future	3,161.0000	3,156.0000	(0.158)	0	0	0
2011/10/03	R208 2012/08/02	8.80	Call	Bond Future	4,166.0000	4,133.0000	(0.792)	0	0	0
2011/10/03	R208 2012/08/02	8.80	Put	Bond Future	3,041.0000	3,036.0000	(0.164)	0	0	0
2011/10/03	R208 2012/08/02	8.70	Call	Bond Future	3,857.0000	3,824.0000	(0.856)	0	0	0
2011/10/03	R208 2012/08/02	8.70	Put	Bond Future	3,284.0000	3,279.0000	(0.152)	0	0	0
2011/10/03	R209 2011/11/03			Bond Future	8.9570	8.9960	0.435	0.0000	0.0000	1,374
2011/10/03	R209 2011/11/03	8.75	Call	Bond Future	853.0000	693.0000	(18.757)	0	0	0
2011/10/03	R209 2011/11/03	8.75	Put	Bond Future	2,476.0000	2,616.0000	5.654	0	0	0
2011/10/03	R209 2011/11/03	8.80	Call	Bond Future	992.0000	818.0000	(17.540)	0	0	0
2011/10/03	R209 2011/11/03	8.80	Put	Bond Future	2,218.0000	2,343.0000	5.636	0	0	0

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2011/10/03	R209 2011/11/03	8.70	Call	Bond Future	727.0000	582.0000	(19.945)	0	0	0
2011/10/03	R209 2011/11/03	8.70	Put	Bond Future	2,751.0000	2,905.0000	5.598	0	0	0
2011/10/03	R209 2012/02/02			Bond Future	9.0310	9.0720	0.454	0.0000	0.0000	0
2011/10/03	R209 2012/02/02	9.00	Call	Bond Future	2,969.0000	2,777.0000	(6.467)	0	0	0
2011/10/03	R209 2012/02/02	9.00	Put	Bond Future	3,205.0000	3,324.0000	3.713	0	0	0
2011/10/03	R209 2012/02/02	9.05	Call	Bond Future	3,158.0000	2,959.0000	(6.301)	0	0	0
2011/10/03	R209 2012/02/02	9.05	Put	Bond Future	3,014.0000	3,125.0000	3.683	0	0	0
2011/10/03	R209 2012/02/02	8.95	Call	Bond Future	2,788.0000	2,602.0000	(6.671)	0	0	0
2011/10/03	R209 2012/02/02	8.95	Put	Bond Future	3,408.0000	3,532.0000	3.638	0	0	0
2011/10/03	R209 2012/05/03			Bond Future	9.1010	9.1430	0.461	0.0000	0.0000	0
2011/10/03	R209 2012/05/03	9.00	Call	Bond Future	3,649.0000	3,467.0000	(4.988)	0	0	0
2011/10/03	R209 2012/05/03	9.00	Put	Bond Future	4,413.0000	4,545.0000	2.991	0	0	0
2011/10/03	R209 2012/05/03	9.05	Call	Bond Future	3,829.0000	3,642.0000	(4.884)	0	0	0
2011/10/03	R209 2012/05/03	9.05	Put	Bond Future	4,213.0000	4,340.0000	3.014	0	0	0
2011/10/03	R209 2012/05/03	8.95	Call	Bond Future	3,474.0000	3,297.0000	(5.095)	0	0	0
2011/10/03	R209 2012/05/03	8.95	Put	Bond Future	4,621.0000	4,758.0000	2.965	0	0	0
2011/10/03	R209 2012/08/02			Bond Future	9.1660	9.2100	0.480	0.0000	0.0000	0
2011/10/03	R209 2012/08/02	9.25	Call	Bond Future	5,197.0000	4,996.0000	(3.868)	0	0	0
2011/10/03	R209 2012/08/02	9.25	Put	Bond Future	4,579.0000	4,703.0000	2.708	0	0	0
2011/10/03	R209 2012/08/02	9.30	Call	Bond Future	5,388.0000	5,182.0000	(3.823)	0	0	0
2011/10/03	R209 2012/08/02	9.30	Put	Bond Future	4,406.0000	4,525.0000	2.701	0	0	0
2011/10/03	R209 2012/08/02	9.20	Call	Bond Future	5,010.0000	4,812.0000	(3.952)	0	0	0
2011/10/03	R209 2012/08/02	9.20	Put	Bond Future	4,759.0000	4,886.0000	2.669	0	0	0
2011/10/03	R210 2011/11/03			Bond Future	133.2279	132.7022	(0.395)	0.0000	0.0000	750
2011/10/03	R210 2011/11/03	131.00	Call	Bond Future	2,228.0000	1,702.0000	(23.609)	0	0	0
2011/10/03	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R210 2011/11/03	131.05	Call	Bond Future	2,178.0000	1,652.0000	(24.151)	0	0	0
2011/10/03	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R210 2011/11/03	130.95	Call	Bond Future	2,278.0000	1,752.0000	(23.090)	0	0	0
2011/10/03	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R211 2011/11/03			Bond Future	112.9607	112.9630	0.002	0.0000	0.0000	529
2011/10/03	R211 2011/11/03	1.25	Call	Bond Future	111,711.0000	111,713.0000	0.002	0	0	0
2011/10/03	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/03	R211 2011/11/03	1.30	Call	Bond Future	111,661.0000	111,663.0000	0.002	0	0	0
2011/10/03	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R211 2011/11/03	1.20	Call	Bond Future	111,761.0000	111,763.0000	0.002	0	0	0
2011/10/03	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R211 2012/02/02			Bond Future	113.2452	113.2468	0.001	0.0000	0.0000	0
2011/10/03	R211 2012/02/02	110.50	Call	Bond Future	2,745.0000	2,747.0000	0.073	0	0	0
2011/10/03	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R211 2012/02/02	110.55	Call	Bond Future	2,695.0000	2,697.0000	0.074	0	0	0
2011/10/03	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R211 2012/02/02	110.45	Call	Bond Future	2,795.0000	2,797.0000	0.072	0	0	0
2011/10/03	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R212 2011/11/03			Bond Future	110.0405	109.9476	(0.084)	0.0000	0.0000	2,667
2011/10/03	R212 2011/11/03	2.50	Call	Bond Future	107,541.0000	107,448.0000	(0.086)	0	0	0
2011/10/03	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R212 2011/11/03	2.55	Call	Bond Future	107,491.0000	107,398.0000	(0.087)	0	0	0
2011/10/03	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R212 2011/11/03	2.45	Call	Bond Future	107,591.0000	107,498.0000	(0.086)	0	0	0
2011/10/03	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R212 2012/02/02			Bond Future	110.1526	110.0576	(0.086)	0.0000	0.0000	0
2011/10/03	R212 2012/02/02	108.50	Call	Bond Future	1,653.0000	1,558.0000	(5.747)	0	0	0
2011/10/03	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R212 2012/02/02	108.55	Call	Bond Future	1,603.0000	1,508.0000	(5.926)	0	0	0
2011/10/03	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R212 2012/02/02	108.45	Call	Bond Future	1,703.0000	1,608.0000	(5.578)	0	0	0
2011/10/03	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2011/11/03			Bond Future	8.9810	9.0100	0.323	0.0000	0.0000	0
2011/10/03	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2011/11/03	8.75	Put	Bond Future	1,841.0000	2,068.0000	12.330	0	0	0
2011/10/03	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2011/11/03	8.80	Put	Bond Future	1,437.0000	1,664.0000	15.797	0	0	0
2011/10/03	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2011/11/03	8.70	Put	Bond Future	2,248.0000	2,474.0000	10.053	0	0	0
2011/10/03	R213 2012/02/02			Bond Future	9.0660	9.0970	0.342	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
2011/10/03	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/02/02	9.00	Put	Bond Future	511.0000	750.0000	46.771	0	0	0
2011/10/03	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/02/02	9.05	Put	Bond Future	124.0000	362.0000	191.935	0	0	0
2011/10/03	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/02/02	8.95	Put	Bond Future	902.0000	1,141.0000	26.497	0	0	0
2011/10/03	R213 2012/05/03			Bond Future	9.1420	9.1740	0.350	0.0000	0.0000	0
2011/10/03	R213 2012/05/03	9.25	Call	Bond Future	815.0000	572.0000	(29.816)	0	0	0
2011/10/03	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/05/03	9.30	Call	Bond Future	1,188.0000	945.0000	(20.455)	0	0	0
2011/10/03	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/05/03	9.20	Call	Bond Future	439.0000	196.0000	(55.353)	0	0	0
2011/10/03	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/08/02			Bond Future	9.2140	9.2460	0.347	0.0000	0.0000	0
2011/10/03	R213 2012/08/02	9.25	Call	Bond Future	269.0000	30.0000	(88.848)	0	0	0
2011/10/03	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/08/02	9.30	Call	Bond Future	641.0000	402.0000	(37.285)	0	0	0
2011/10/03	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/08/02	9.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	R213 2012/08/02	9.20	Put	Bond Future	105.0000	345.0000	228.571	0	0	0
2011/10/03	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/03	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/03	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/03	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/03	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/03	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/03	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/03	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/03	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/03	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/03	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/03	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/03	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/03	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/03	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										524635.00