



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/09/2011

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
2011/09/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	AL7T 2011/11/03			Index Future	394.0140	396.1260	0.536	0.0000	0.0000	16
2011/09/26	AL7T 2012/02/02			Index Future	399.6760	401.8170	0.536	0.0000	0.0000	0
2011/09/26	ALBI 2011/11/03			Index Future	361.7730	363.4900	0.475	0.0000	0.0000	1,653
2011/09/26	ALBI 2012/02/02			Index Future	366.9720	368.7120	0.474	0.0000	0.0000	0
2011/09/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	CAAG 2011/10/24			Can-Do Future	8.2943	8.1152	(2.159)	0.0000	0.0000	0
2011/09/26	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,597.0000	1,417.0000	(11.271)	0	0	0
2011/09/26	CAAG 2011/10/24	6.70	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/26	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,547.0000	1,367.0000	(11.635)	0	0	0
2011/09/26	CAAG 2011/10/24	6.75	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/26	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,647.0000	1,467.0000	(10.929)	0	0	0
2011/09/26	CAAG 2011/10/24	6.65	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/26	CAAG 2011/10/24	7.00	Put	Can-Do Future	6.0000	5.0000	(16.667)	0	0	0
2011/09/26	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,300.0000	1,120.0000	(13.846)	0	0	14,286
2011/09/26	CAAG 2011/10/24	7.40	Put	Can-Do Future	13.0000	24.0000	84.615	0	0	0
2011/09/26	CAAG 2011/10/24	7.40	Call	Can-Do Future	907.0000	739.0000	(18.523)	0	0	6,757
2011/09/26	CAAG 2011/10/24	8.75	Put	Can-Do Future	592.0000	734.0000	23.986	0	0	0
2011/09/26	CAAG 2011/10/24	8.75	Call	Can-Do Future	136.0000	99.0000	(27.206)	0	0	11,429
2011/09/26	CAAG 2011/10/24	8.50	Put	Can-Do Future	405.0000	529.0000	30.617	0	0	0
2011/09/26	CAAG 2011/10/24	8.50	Call	Can-Do Future	199.0000	144.0000	(27.638)	0	0	11,111
2011/09/26	CAAG 2011/10/24	9.00	Put	Can-Do Future	800.0000	953.0000	19.125	0	0	0
2011/09/26	CAAG 2011/10/24	9.00	Call	Can-Do Future	94.0000	68.0000	(27.660)	0	0	11,111
2011/09/26	CAAJ 2011/10/20			Any day expiry	8.2895	8.1105	(2.159)	0.0000	0.0000	0
2011/09/26	CAAJ 2011/10/20	7.75	Call	Any day expiry	588.0000	448.0000	(23.810)	0	0	0
2011/09/26	CAAJ 2011/10/20	7.75	Put	Any day expiry	49.0000	88.0000	79.592	0	0	0
2011/09/26	CAAJ 2011/10/20	7.80	Call	Any day expiry	549.0000	414.0000	(24.590)	0	0	0
2011/09/26	CAAJ 2011/10/20	7.80	Put	Any day expiry	60.0000	104.0000	73.333	0	0	0
2011/09/26	CAAJ 2011/10/20	7.70	Call	Any day expiry	629.0000	483.0000	(23.211)	0	0	0
2011/09/26	CAAJ 2011/10/20	7.70	Put	Any day expiry	40.0000	73.0000	82.500	0	0	16,500

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2011/09/26	CAAK 2011/12/19			Can-Do Future	0.0952	0.0971	1.996	0.0000	0.0000	12,659
2011/09/26	CAAL 2011/12/19			Can-Do Future	0.1262	0.1283	1.664	0.0000	0.0000	18,519
2011/09/26	CAAM2011/12/19			Can-Do Future	0.1105	0.1139	3.077	0.0000	0.0000	12,423
2011/09/26	CAAN 2012/03/30			Can-Do Future	0.5736	0.5710	(0.453)	0.0000	0.0000	100,000
2011/09/26	CAAO 2012/03/30			Can-Do Future	0.0815	0.0818	0.368	0.0000	0.0000	100,000
2011/09/26	CAAP 2011/12/19			Can-Do Future	0.1234	0.1238	0.324	0.0000	0.0000	12,346
2011/09/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/26	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/26	GOVI 2011/11/03			GOVI	362.8310	364.5330	0.469	0.0000	0.0000	163
2011/09/26	GOVI 2011/11/03	357.00	Call	GOVI	58,310.0000	75,330.0000	29.189	0	0	0
2011/09/26	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/26	GOVI 2011/11/03	357.01	Call	GOVI	58,210.0000	75,230.0000	29.239	0	0	0
2011/09/26	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/26	GOVI 2011/11/03	356.99	Call	GOVI	58,410.0000	75,430.0000	29.139	0	0	0
2011/09/26	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/26	GOVI 2012/02/02			GOVI	368.0450	369.7700	0.469	0.0000	0.0000	0
2011/09/26	GOVI 2012/02/02	369.00	Call	GOVI	0.0000	7,700.0000	100.000	0	0	0
2011/09/26	GOVI 2012/02/02	369.00	Put	GOVI	9,550.0000	0.0000	(100.000)	0	0	0
2011/09/26	GOVI 2012/02/02	369.01	Call	GOVI	0.0000	7,600.0000	100.000	0	0	0
2011/09/26	GOVI 2012/02/02	369.01	Put	GOVI	9,650.0000	0.0000	(100.000)	0	0	0
2011/09/26	GOVI 2012/02/02	368.99	Call	GOVI	0.0000	7,800.0000	100.000	0	0	0
2011/09/26	GOVI 2012/02/02	368.99	Put	GOVI	9,450.0000	0.0000	(100.000)	0	0	0

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2011/09/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/26	IGOV 2011/11/03			Index Future	160.4180	160.6830	0.165	0.0000	0.0000	85
2011/09/26	IGOV 2012/02/02			Index Future	162.7240	162.9920	0.165	0.0000	0.0000	0
2011/09/26	ILBI 2012/02/02			Index Future	444.6000	444.6000	0.000	0.0000	0.0000	88
2011/09/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/26	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	1,000
2011/09/26	JBAF 2011/11/16			Jibar Tradeable Future	5.4700	5.4500	(0.366)	94.5750	94.5750	1,700
2011/09/26	JBAF 2011/12/21			Jibar Tradeable Future	5.4300	5.3700	(1.105)	0.0000	0.0000	5,541
2011/09/26	JBAF 2012/01/18			Jibar Tradeable Future	5.4000	5.3200	(1.481)	0.0000	0.0000	0
2011/09/26	JBAF 2012/02/15			Jibar Tradeable Future	5.4000	5.3100	(1.667)	0.0000	0.0000	0
2011/09/26	JBAF 2012/03/20			Jibar Tradeable Future	5.4300	5.3000	(2.394)	0.0000	0.0000	1,340
2011/09/26	JBAF 2012/06/20			Jibar Tradeable Future	5.5400	5.3600	(3.249)	0.0000	0.0000	2,890
2011/09/26	JBAF 2012/09/19			Jibar Tradeable Future	5.7700	5.5500	(3.813)	0.0000	0.0000	44,760
2011/09/26	JBAF 2012/12/19			Jibar Tradeable Future	6.0200	5.8100	(3.488)	0.0000	0.0000	990
2011/09/26	JBAF 2013/03/20			Jibar Tradeable Future	6.2800	6.0800	(3.185)	0.0000	0.0000	790
2011/09/26	JBAF 2013/06/19			Jibar Tradeable Future	6.5700	6.3500	(3.349)	0.0000	0.0000	1,250
2011/09/26	JBAF 2013/09/18			Jibar Tradeable Future	6.8400	6.6200	(3.216)	0.0000	0.0000	0
2011/09/26	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/26	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/09/26	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/26	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/26	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/26	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/26	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/26	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/26	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/26	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/26	OTH1 2011/11/03			Index Future	355.7480	357.5390	0.503	0.0000	0.0000	0
2011/09/26	OTH1 2012/02/02			Index Future	360.8610	362.6760	0.503	0.0000	0.0000	0
2011/09/26	R157 2011/11/03			Bond Future	7.1780	7.1040	(1.031)	0.0000	0.0000	15,704
2011/09/26	R157 2011/11/03	8.25	Call	Bond Future	3,934.0000	4,207.0000	6.940	0	0	0
2011/09/26	R157 2011/11/03	8.25	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2011/09/26	R157 2011/11/03	8.30	Call	Bond Future	4,111.0000	4,385.0000	6.665	0	0	0
2011/09/26	R157 2011/11/03	8.30	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/09/26	R157 2011/11/03	8.20	Call	Bond Future	3,757.0000	4,029.0000	7.240	0	0	0
2011/09/26	R157 2011/11/03	8.20	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	0
2011/09/26	R157 2011/11/03	6.55	Put	Bond Future	2,436.0000	2,173.0000	(10.796)	0	0	0
2011/09/26	R157 2011/11/03	6.55	Call	Bond Future	58.0000	72.0000	24.138	0	0	1,200
2011/09/26	R157 2011/11/03	7.00	Put	Bond Future	1,060.0000	864.0000	(18.491)	0	0	0
2011/09/26	R157 2011/11/03	7.00	Call	Bond Future	392.0000	473.0000	20.663	0	0	400
2011/09/26	R157 2011/11/03	7.10	Call	Bond Future	540.0000	644.0000	19.259	0	0	0
2011/09/26	R157 2011/11/03	7.10	Put	Bond Future	832.0000	659.0000	(20.793)	0	0	400
2011/09/26	R157 2011/11/03	7.55	Call	Bond Future	1,587.0000	1,796.0000	13.170	0	0	0

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2011/09/26	R157 2011/11/03	7.55	Put	Bond Future	206.0000	138.0000	(33.010)	0	0	1,200
2011/09/26	R157 2012/02/02			Bond Future	7.2980	7.2180	(1.096)	0.0000	0.0000	0
2011/09/26	R157 2012/02/02	8.50	Call	Bond Future	4,297.0000	4,540.0000	5.655	0	0	0
2011/09/26	R157 2012/02/02	8.50	Put	Bond Future	195.0000	159.0000	(18.462)	0	0	0
2011/09/26	R157 2012/02/02	8.55	Call	Bond Future	4,445.0000	4,690.0000	5.512	0	0	0
2011/09/26	R157 2012/02/02	8.55	Put	Bond Future	177.0000	142.0000	(19.774)	0	0	0
2011/09/26	R157 2012/02/02	8.45	Call	Bond Future	4,149.0000	4,389.0000	5.785	0	0	0
2011/09/26	R157 2012/02/02	8.45	Put	Bond Future	214.0000	175.0000	(18.224)	0	0	0
2011/09/26	R157 2012/02/02	6.55	Call	Bond Future	375.0000	426.0000	13.600	0	0	0
2011/09/26	R157 2012/02/02	6.55	Put	Bond Future	3,021.0000	2,793.0000	(7.547)	0	0	130
2011/09/26	R157 2012/02/02	6.00	Put	Bond Future	4,744.0000	4,481.0000	(5.544)	0	0	0
2011/09/26	R157 2012/02/02	6.00	Call	Bond Future	104.0000	121.0000	16.346	0	0	130
2011/09/26	R157 2012/02/02	7.05	Call	Bond Future	917.0000	1,019.0000	11.123	0	0	0
2011/09/26	R157 2012/02/02	7.05	Put	Bond Future	1,786.0000	1,609.0000	(9.910)	0	0	130
2011/09/26	R157 2012/05/03			Bond Future	7.4070	7.3190	(1.188)	0.0000	0.0000	0
2011/09/26	R157 2012/05/03	8.25	Call	Bond Future	3,305.0000	3,515.0000	6.354	0	0	0
2011/09/26	R157 2012/05/03	8.25	Put	Bond Future	610.0000	534.0000	(12.459)	0	0	0
2011/09/26	R157 2012/05/03	8.30	Call	Bond Future	3,426.0000	3,640.0000	6.246	0	0	0
2011/09/26	R157 2012/05/03	8.30	Put	Bond Future	573.0000	501.0000	(12.565)	0	0	0
2011/09/26	R157 2012/05/03	8.20	Call	Bond Future	3,186.0000	3,392.0000	6.466	0	0	0
2011/09/26	R157 2012/05/03	8.20	Put	Bond Future	648.0000	568.0000	(12.346)	0	0	0
2011/09/26	R157 2012/08/02			Bond Future	7.5020	7.4070	(1.266)	0.0000	0.0000	0
2011/09/26	R157 2012/08/02	8.00	Call	Bond Future	2,764.0000	2,938.0000	6.295	0	0	0
2011/09/26	R157 2012/08/02	8.00	Put	Bond Future	1,281.0000	1,169.0000	(8.743)	0	0	0
2011/09/26	R157 2012/08/02	8.05	Call	Bond Future	2,860.0000	3,037.0000	6.189	0	0	0
2011/09/26	R157 2012/08/02	8.05	Put	Bond Future	1,229.0000	1,120.0000	(8.869)	0	0	0
2011/09/26	R157 2012/08/02	7.95	Call	Bond Future	2,670.0000	2,840.0000	6.367	0	0	0
2011/09/26	R157 2012/08/02	7.95	Put	Bond Future	1,334.0000	1,219.0000	(8.621)	0	0	0
2011/09/26	R186 2011/11/03			Bond Future	8.6990	8.6170	(0.943)	0.0000	0.0000	25,889
2011/09/26	R186 2011/11/03	9.00	Call	Bond Future	3,615.0000	4,123.0000	14.053	0	0	0
2011/09/26	R186 2011/11/03	9.00	Put	Bond Future	888.0000	636.0000	(28.378)	0	0	0
2011/09/26	R186 2011/11/03	9.05	Call	Bond Future	3,937.0000	4,471.0000	13.564	0	0	0
2011/09/26	R186 2011/11/03	9.05	Put	Bond Future	766.0000	540.0000	(29.504)	0	0	0
2011/09/26	R186 2011/11/03	8.95	Call	Bond Future	3,304.0000	3,786.0000	14.588	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
2011/09/26	R186 2011/11/03	8.95	Put	Bond Future	1,023.0000	746.0000	(27.077)	0	0	0
2011/09/26	R186 2011/11/03	8.75	Put	Bond Future	1,730.0000	1,339.0000	(22.601)	0	0	0
2011/09/26	R186 2011/11/03	8.75	Call	Bond Future	2,199.0000	2,567.0000	16.735	0	0	0
2011/09/26	R186 2011/11/03	8.10	Put	Bond Future	6,018.0000	5,324.0000	(11.532)	0	0	0
2011/09/26	R186 2011/11/03	8.10	Call	Bond Future	297.0000	363.0000	22.222	0	0	1,275
2011/09/26	R186 2011/11/03	8.35	Put	Bond Future	4,022.0000	3,416.0000	(15.067)	0	0	0
2011/09/26	R186 2011/11/03	8.35	Call	Bond Future	738.0000	891.0000	20.732	0	0	425
2011/09/26	R186 2011/11/03	8.55	Call	Bond Future	1,341.0000	1,592.0000	18.717	0	0	0
2011/09/26	R186 2011/11/03	8.55	Put	Bond Future	2,727.0000	2,218.0000	(18.665)	0	0	425
2011/09/26	R186 2011/11/03	9.10	Call	Bond Future	4,271.0000	4,828.0000	13.041	0	0	0
2011/09/26	R186 2011/11/03	9.10	Put	Bond Future	659.0000	456.0000	(30.804)	0	0	1,275
2011/09/26	R186 2011/11/03	7.80	Put	Bond Future	8,818.0000	8,075.0000	(8.426)	0	0	0
2011/09/26	R186 2011/11/03	7.80	Call	Bond Future	76.0000	93.0000	22.368	0	0	250
2011/09/26	R186 2011/11/03	8.00	Call	Bond Future	195.0000	238.0000	22.051	0	0	0
2011/09/26	R186 2011/11/03	8.00	Put	Bond Future	6,911.0000	6,194.0000	(10.375)	0	0	250
2011/09/26	R186 2011/11/03	8.20	Call	Bond Future	438.0000	533.0000	21.689	0	0	0
2011/09/26	R186 2011/11/03	8.20	Put	Bond Future	5,176.0000	4,511.0000	(12.848)	0	0	250
2011/09/26	R186 2012/02/02			Bond Future	8.7890	8.7040	(0.967)	0.0000	0.0000	2,501
2011/09/26	R186 2012/02/02	9.00	Call	Bond Future	4,727.0000	5,159.0000	9.139	0	0	0
2011/09/26	R186 2012/02/02	9.00	Put	Bond Future	2,842.0000	2,502.0000	(11.963)	0	0	100
2011/09/26	R186 2012/02/02	9.05	Call	Bond Future	4,988.0000	5,434.0000	8.941	0	0	0
2011/09/26	R186 2012/02/02	9.05	Put	Bond Future	2,664.0000	2,337.0000	(12.275)	0	0	0
2011/09/26	R186 2012/02/02	8.95	Call	Bond Future	4,474.0000	4,891.0000	9.321	0	0	0
2011/09/26	R186 2012/02/02	8.95	Put	Bond Future	3,032.0000	2,677.0000	(11.708)	0	0	0
2011/09/26	R186 2012/02/02	7.75	Put	Bond Future	10,662.0000	9,989.0000	(6.312)	0	0	0
2011/09/26	R186 2012/02/02	7.75	Call	Bond Future	681.0000	780.0000	14.537	0	0	6,000
2011/09/26	R186 2012/02/02	6.75	Put	Bond Future	20,860.0000	20,097.0000	(3.658)	0	0	0
2011/09/26	R186 2012/02/02	6.75	Call	Bond Future	52.0000	61.0000	17.308	0	0	6,000
2011/09/26	R186 2012/02/02	8.00	Put	Bond Future	8,582.0000	7,960.0000	(7.248)	0	0	0
2011/09/26	R186 2012/02/02	8.00	Call	Bond Future	1,114.0000	1,264.0000	13.465	0	0	100
2011/09/26	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R186 2012/02/02	13.25	Call	Bond Future	31,734.0000	32,506.0000	2.433	0	0	0
2011/09/26	R186 2012/02/02	98.00	Call	Bond Future	103,508.0000	104,280.0000	0.746	0	0	0
2011/09/26	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R186 2012/05/03			Bond Future	8.8750	8.7870	(0.992)	0.0000	0.0000	0

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2011/09/26	R186 2012/05/03	9.00	Call	Bond Future	5,522.0000	5,935.0000	7.479	0	0	0
2011/09/26	R186 2012/05/03	9.00	Put	Bond Future	4,421.0000	4,050.0000	(8.392)	0	0	0
2011/09/26	R186 2012/05/03	9.05	Call	Bond Future	5,760.0000	6,184.0000	7.361	0	0	0
2011/09/26	R186 2012/05/03	9.05	Put	Bond Future	4,223.0000	3,863.0000	(8.525)	0	0	0
2011/09/26	R186 2012/05/03	8.95	Call	Bond Future	5,290.0000	5,692.0000	7.599	0	0	0
2011/09/26	R186 2012/05/03	8.95	Put	Bond Future	4,628.0000	4,245.0000	(8.276)	0	0	0
2011/09/26	R186 2012/08/02			Bond Future	8.9540	8.8630	(1.016)	0.0000	0.0000	0
2011/09/26	R186 2012/08/02	8.75	Call	Bond Future	4,871.0000	5,231.0000	7.391	0	0	0
2011/09/26	R186 2012/08/02	8.75	Put	Bond Future	6,667.0000	6,231.0000	(6.540)	0	0	0
2011/09/26	R186 2012/08/02	8.80	Call	Bond Future	5,075.0000	5,444.0000	7.271	0	0	0
2011/09/26	R186 2012/08/02	8.80	Put	Bond Future	6,427.0000	6,000.0000	(6.644)	0	0	0
2011/09/26	R186 2012/08/02	8.70	Call	Bond Future	4,673.0000	5,023.0000	7.490	0	0	0
2011/09/26	R186 2012/08/02	8.70	Put	Bond Future	6,916.0000	6,470.0000	(6.449)	0	0	0
2011/09/26	R189 2011/11/03			Bond Future	214.3604	214.3596	0.000	0.0000	0.0000	0
2011/09/26	R189 2011/11/03	212.00	Call	Bond Future	2,360.0000	2,360.0000	0.000	0	0	0
2011/09/26	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R189 2011/11/03	212.05	Call	Bond Future	2,310.0000	2,310.0000	0.000	0	0	0
2011/09/26	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R189 2011/11/03	211.95	Call	Bond Future	2,410.0000	2,410.0000	0.000	0	0	0
2011/09/26	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R197 2011/11/03			Bond Future	241.6278	242.0892	0.191	0.0000	0.0000	183
2011/09/26	R197 2011/11/03	238.50	Call	Bond Future	3,128.0000	3,589.0000	14.738	0	0	0
2011/09/26	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R197 2011/11/03	238.55	Call	Bond Future	3,078.0000	3,539.0000	14.977	0	0	0
2011/09/26	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R197 2011/11/03	238.45	Call	Bond Future	3,178.0000	3,639.0000	14.506	0	0	0
2011/09/26	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R201 2011/11/03			Bond Future	6.8090	6.7140	(1.395)	0.0000	0.0000	3,090
2011/09/26	R201 2011/11/03	8.00	Call	Bond Future	3,339.0000	3,611.0000	8.146	0	0	0
2011/09/26	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R201 2011/11/03	8.05	Call	Bond Future	3,476.0000	3,748.0000	7.825	0	0	0
2011/09/26	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R201 2011/11/03	7.95	Call	Bond Future	3,202.0000	3,474.0000	8.495	0	0	0

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2011/09/26	R201 2011/11/03	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/26	R201 2012/02/02			Bond Future	6.9060	6.8020	(1.506)	0.0000	0.0000	0
2011/09/26	R201 2012/02/02	8.25	Call	Bond Future	3,500.0000	3,766.0000	7.600	0	0	0
2011/09/26	R201 2012/02/02	8.25	Put	Bond Future	26.0000	17.0000	(34.615)	0	0	0
2011/09/26	R201 2012/02/02	8.30	Call	Bond Future	3,622.0000	3,889.0000	7.372	0	0	0
2011/09/26	R201 2012/02/02	8.30	Put	Bond Future	22.0000	14.0000	(36.364)	0	0	0
2011/09/26	R201 2012/02/02	8.20	Call	Bond Future	3,378.0000	3,642.0000	7.815	0	0	0
2011/09/26	R201 2012/02/02	8.20	Put	Bond Future	31.0000	20.0000	(35.484)	0	0	0
2011/09/26	R201 2012/05/03			Bond Future	6.9930	6.8780	(1.645)	0.0000	0.0000	0
2011/09/26	R201 2012/05/03	7.75	Call	Bond Future	2,164.0000	2,377.0000	9.843	0	0	0
2011/09/26	R201 2012/05/03	7.75	Put	Bond Future	352.0000	287.0000	(18.466)	0	0	0
2011/09/26	R201 2012/05/03	7.80	Call	Bond Future	2,254.0000	2,472.0000	9.672	0	0	0
2011/09/26	R201 2012/05/03	7.80	Put	Bond Future	324.0000	263.0000	(18.827)	0	0	0
2011/09/26	R201 2012/05/03	7.70	Call	Bond Future	2,073.0000	2,282.0000	10.082	0	0	0
2011/09/26	R201 2012/05/03	7.70	Put	Bond Future	380.0000	310.0000	(18.421)	0	0	0
2011/09/26	R201 2012/08/02			Bond Future	7.0640	6.9370	(1.798)	0.0000	0.0000	0
2011/09/26	R201 2012/08/02	7.50	Call	Bond Future	1,607.0000	1,788.0000	11.263	0	0	0
2011/09/26	R201 2012/08/02	7.50	Put	Bond Future	653.0000	554.0000	(15.161)	0	0	0
2011/09/26	R201 2012/08/02	7.55	Call	Bond Future	1,679.0000	1,865.0000	11.078	0	0	0
2011/09/26	R201 2012/08/02	7.55	Put	Bond Future	617.0000	523.0000	(15.235)	0	0	0
2011/09/26	R201 2012/08/02	7.45	Call	Bond Future	1,536.0000	1,713.0000	11.523	0	0	0
2011/09/26	R201 2012/08/02	7.45	Put	Bond Future	691.0000	588.0000	(14.906)	0	0	0
2011/09/26	R202 2011/11/03			Bond Future	178.8214	179.3993	0.323	0.0000	0.0000	30,326
2011/09/26	R202 2011/11/03	0.50	Call	Bond Future	178,321.0000	178,899.0000	0.324	0	0	0
2011/09/26	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R202 2011/11/03	0.55	Call	Bond Future	178,271.0000	178,849.0000	0.324	0	0	0
2011/09/26	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R202 2011/11/03	0.45	Call	Bond Future	178,371.0000	178,949.0000	0.324	0	0	0
2011/09/26	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R202 2012/02/02			Bond Future	178.7280	179.3135	0.328	0.0000	0.0000	0
2011/09/26	R202 2012/02/02	177.00	Call	Bond Future	1,728.0000	2,314.0000	33.912	0	0	0
2011/09/26	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R202 2012/02/02	177.05	Call	Bond Future	1,678.0000	2,264.0000	34.923	0	0	0
2011/09/26	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/26	R202 2012/02/02	176.95	Call	Bond Future	1,778.0000	2,364.0000	32.958	0	0	0
2011/09/26	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R203 2011/11/03			Bond Future	7.9710	7.8930	(0.979)	0.0000	0.0000	2,187
2011/09/26	R203 2011/11/03	8.50	Call	Bond Future	2,598.0000	2,898.0000	11.547	0	0	0
2011/09/26	R203 2011/11/03	8.50	Put	Bond Future	178.0000	115.0000	(35.393)	0	0	0
2011/09/26	R203 2011/11/03	8.55	Call	Bond Future	2,792.0000	3,101.0000	11.067	0	0	0
2011/09/26	R203 2011/11/03	8.55	Put	Bond Future	147.0000	93.0000	(36.735)	0	0	0
2011/09/26	R203 2011/11/03	8.45	Call	Bond Future	2,408.0000	2,698.0000	12.043	0	0	0
2011/09/26	R203 2011/11/03	8.45	Put	Bond Future	214.0000	141.0000	(34.112)	0	0	0
2011/09/26	R203 2012/02/02			Bond Future	8.0940	8.0120	(1.013)	0.0000	0.0000	0
2011/09/26	R203 2012/02/02	8.75	Call	Bond Future	3,612.0000	3,872.0000	7.198	0	0	0
2011/09/26	R203 2012/02/02	8.75	Put	Bond Future	742.0000	636.0000	(14.286)	0	0	0
2011/09/26	R203 2012/02/02	8.80	Call	Bond Future	3,773.0000	4,038.0000	7.024	0	0	0
2011/09/26	R203 2012/02/02	8.80	Put	Bond Future	688.0000	587.0000	(14.680)	0	0	0
2011/09/26	R203 2012/02/02	8.70	Call	Bond Future	3,454.0000	3,708.0000	7.354	0	0	0
2011/09/26	R203 2012/02/02	8.70	Put	Bond Future	799.0000	687.0000	(14.018)	0	0	0
2011/09/26	R203 2012/05/03			Bond Future	8.2090	8.1220	(1.060)	0.0000	0.0000	0
2011/09/26	R203 2012/05/03	8.75	Call	Bond Future	3,639.0000	3,876.0000	6.513	0	0	0
2011/09/26	R203 2012/05/03	8.75	Put	Bond Future	1,362.0000	1,226.0000	(9.985)	0	0	0
2011/09/26	R203 2012/05/03	8.80	Call	Bond Future	3,778.0000	4,019.0000	6.379	0	0	0
2011/09/26	R203 2012/05/03	8.80	Put	Bond Future	1,294.0000	1,162.0000	(10.201)	0	0	0
2011/09/26	R203 2012/05/03	8.70	Call	Bond Future	3,503.0000	3,734.0000	6.594	0	0	0
2011/09/26	R203 2012/05/03	8.70	Put	Bond Future	1,434.0000	1,292.0000	(9.902)	0	0	0
2011/09/26	R203 2012/08/02			Bond Future	8.3170	8.2250	(1.106)	0.0000	0.0000	0
2011/09/26	R203 2012/08/02	8.50	Call	Bond Future	3,163.0000	3,363.0000	6.323	0	0	0
2011/09/26	R203 2012/08/02	8.50	Put	Bond Future	2,418.0000	2,242.0000	(7.279)	0	0	0
2011/09/26	R203 2012/08/02	8.55	Call	Bond Future	3,277.0000	3,481.0000	6.225	0	0	0
2011/09/26	R203 2012/08/02	8.55	Put	Bond Future	2,330.0000	2,157.0000	(7.425)	0	0	0
2011/09/26	R203 2012/08/02	8.45	Call	Bond Future	3,050.0000	3,246.0000	6.426	0	0	0
2011/09/26	R203 2012/08/02	8.45	Put	Bond Future	2,508.0000	2,327.0000	(7.217)	0	0	0
2011/09/26	R204 2011/11/03			Bond Future	8.1830	8.1000	(1.014)	0.0000	0.0000	3,212
2011/09/26	R204 2011/11/03	8.75	Call	Bond Future	3,123.0000	3,494.0000	11.880	0	0	0
2011/09/26	R204 2011/11/03	8.75	Put	Bond Future	183.0000	114.0000	(37.705)	0	0	0

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2011/09/26	R204 2011/11/03	8.80	Call	Bond Future	3,345.0000	3,727.0000	11.420	0	0	0
2011/09/26	R204 2011/11/03	8.80	Put	Bond Future	151.0000	93.0000	(38.411)	0	0	0
2011/09/26	R204 2011/11/03	8.70	Call	Bond Future	2,904.0000	3,265.0000	12.431	0	0	0
2011/09/26	R204 2011/11/03	8.70	Put	Bond Future	219.0000	140.0000	(36.073)	0	0	0
2011/09/26	R204 2012/02/02			Bond Future	8.2960	8.2090	(1.049)	0.0000	0.0000	0
2011/09/26	R204 2012/02/02	9.00	Call	Bond Future	4,235.0000	4,565.0000	7.792	0	0	0
2011/09/26	R204 2012/02/02	9.00	Put	Bond Future	718.0000	603.0000	(16.017)	0	0	0
2011/09/26	R204 2012/02/02	9.05	Call	Bond Future	4,423.0000	4,760.0000	7.619	0	0	0
2011/09/26	R204 2012/02/02	9.05	Put	Bond Future	663.0000	554.0000	(16.440)	0	0	0
2011/09/26	R204 2012/02/02	8.95	Call	Bond Future	4,049.0000	4,373.0000	8.002	0	0	0
2011/09/26	R204 2012/02/02	8.95	Put	Bond Future	777.0000	655.0000	(15.701)	0	0	0
2011/09/26	R204 2012/05/03			Bond Future	8.4040	8.3120	(1.095)	0.0000	0.0000	0
2011/09/26	R204 2012/05/03	8.75	Call	Bond Future	3,545.0000	3,814.0000	7.588	0	0	0
2011/09/26	R204 2012/05/03	8.75	Put	Bond Future	1,855.0000	1,668.0000	(10.081)	0	0	0
2011/09/26	R204 2012/05/03	8.80	Call	Bond Future	3,702.0000	3,977.0000	7.428	0	0	0
2011/09/26	R204 2012/05/03	8.80	Put	Bond Future	1,771.0000	1,590.0000	(10.220)	0	0	0
2011/09/26	R204 2012/05/03	8.70	Call	Bond Future	3,399.0000	3,661.0000	7.708	0	0	0
2011/09/26	R204 2012/05/03	8.70	Put	Bond Future	1,951.0000	1,757.0000	(9.944)	0	0	0
2011/09/26	R204 2012/08/02			Bond Future	8.5060	8.4100	(1.129)	0.0000	0.0000	0
2011/09/26	R204 2012/08/02	8.50	Call	Bond Future	3,102.0000	3,328.0000	7.286	0	0	0
2011/09/26	R204 2012/08/02	8.50	Put	Bond Future	3,131.0000	2,897.0000	(7.474)	0	0	0
2011/09/26	R204 2012/08/02	8.55	Call	Bond Future	3,226.0000	3,458.0000	7.192	0	0	0
2011/09/26	R204 2012/08/02	8.55	Put	Bond Future	3,016.0000	2,789.0000	(7.527)	0	0	0
2011/09/26	R204 2012/08/02	8.45	Call	Bond Future	2,980.0000	3,201.0000	7.416	0	0	0
2011/09/26	R204 2012/08/02	8.45	Put	Bond Future	3,248.0000	3,009.0000	(7.358)	0	0	0
2011/09/26	R206 2011/11/03			Bond Future	6.5090	6.3870	(1.874)	0.0000	0.0000	12,577
2011/09/26	R206 2011/11/03	7.75	Call	Bond Future	2,485.0000	2,733.0000	9.980	0	0	0
2011/09/26	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R206 2011/11/03	7.80	Call	Bond Future	2,583.0000	2,832.0000	9.640	0	0	0
2011/09/26	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R206 2011/11/03	7.70	Call	Bond Future	2,387.0000	2,635.0000	10.390	0	0	0
2011/09/26	R206 2011/11/03	7.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/26	R206 2012/02/02			Bond Future	6.6030	6.4640	(2.105)	0.0000	0.0000	0
2011/09/26	R206 2012/02/02	8.00	Call	Bond Future	2,517.0000	2,758.0000	9.575	0	0	0

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2011/09/26	R206 2012/02/02	8.00	Put	Bond Future	29.0000	18.0000	(37.931)	0	0	0
2011/09/26	R206 2012/02/02	8.05	Call	Bond Future	2,600.0000	2,843.0000	9.346	0	0	0
2011/09/26	R206 2012/02/02	8.05	Put	Bond Future	24.0000	15.0000	(37.500)	0	0	0
2011/09/26	R206 2012/02/02	7.95	Call	Bond Future	2,433.0000	2,673.0000	9.864	0	0	0
2011/09/26	R206 2012/02/02	7.95	Put	Bond Future	32.0000	20.0000	(37.500)	0	0	0
2011/09/26	R206 2012/05/03			Bond Future	6.6880	6.5270	(2.407)	0.0000	0.0000	0
2011/09/26	R206 2012/05/03	7.50	Call	Bond Future	1,579.0000	1,771.0000	12.160	0	0	0
2011/09/26	R206 2012/05/03	7.50	Put	Bond Future	302.0000	238.0000	(21.192)	0	0	0
2011/09/26	R206 2012/05/03	7.55	Call	Bond Future	1,638.0000	1,833.0000	11.905	0	0	0
2011/09/26	R206 2012/05/03	7.55	Put	Bond Future	283.0000	222.0000	(21.555)	0	0	0
2011/09/26	R206 2012/05/03	7.45	Call	Bond Future	1,522.0000	1,711.0000	12.418	0	0	0
2011/09/26	R206 2012/05/03	7.45	Put	Bond Future	323.0000	256.0000	(20.743)	0	0	0
2011/09/26	R206 2012/08/02			Bond Future	6.7480	6.5590	(2.801)	0.0000	0.0000	0
2011/09/26	R206 2012/08/02	7.25	Call	Bond Future	1,196.0000	1,362.0000	13.880	0	0	0
2011/09/26	R206 2012/08/02	7.25	Put	Bond Future	517.0000	426.0000	(17.602)	0	0	0
2011/09/26	R206 2012/08/02	7.30	Call	Bond Future	1,239.0000	1,408.0000	13.640	0	0	0
2011/09/26	R206 2012/08/02	7.30	Put	Bond Future	493.0000	404.0000	(18.053)	0	0	0
2011/09/26	R206 2012/08/02	7.20	Call	Bond Future	1,153.0000	1,316.0000	14.137	0	0	0
2011/09/26	R206 2012/08/02	7.20	Put	Bond Future	541.0000	447.0000	(17.375)	0	0	0
2011/09/26	R207 2011/11/03			Bond Future	8.3750	8.3030	(0.860)	0.0000	0.0000	8,999
2011/09/26	R207 2011/11/03	8.75	Call	Bond Future	2,470.0000	2,759.0000	11.700	0	0	0
2011/09/26	R207 2011/11/03	8.75	Put	Bond Future	401.0000	286.0000	(28.678)	0	0	0
2011/09/26	R207 2011/11/03	8.80	Call	Bond Future	2,682.0000	2,984.0000	11.260	0	0	0
2011/09/26	R207 2011/11/03	8.80	Put	Bond Future	341.0000	239.0000	(29.912)	0	0	0
2011/09/26	R207 2011/11/03	8.70	Call	Bond Future	2,266.0000	2,541.0000	12.136	0	0	0
2011/09/26	R207 2011/11/03	8.70	Put	Bond Future	469.0000	340.0000	(27.505)	0	0	0
2011/09/26	R207 2011/11/03	7.90	Put	Bond Future	2,971.0000	2,615.0000	(11.982)	0	0	0
2011/09/26	R207 2011/11/03	7.90	Call	Bond Future	264.0000	312.0000	18.182	0	0	2,000
2011/09/26	R207 2011/11/03	8.15	Call	Bond Future	619.0000	724.0000	16.963	0	0	0
2011/09/26	R207 2011/11/03	8.15	Put	Bond Future	1,889.0000	1,590.0000	(15.828)	0	0	2,000
2011/09/26	R207 2011/11/03	8.35	Call	Bond Future	1,077.0000	1,242.0000	15.320	0	0	0
2011/09/26	R207 2011/11/03	8.35	Put	Bond Future	1,217.0000	978.0000	(19.638)	0	0	2,000
2011/09/26	R207 2011/11/03	7.30	Put	Bond Future	6,282.0000	5,881.0000	(6.383)	0	0	0
2011/09/26	R207 2011/11/03	7.30	Call	Bond Future	14.0000	17.0000	21.429	0	0	900

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2011/09/26	R207 2011/11/03	7.75	Put	Bond Future	3,726.0000	3,348.0000	(10.145)	0	0	0
2011/09/26	R207 2011/11/03	7.75	Call	Bond Future	144.0000	170.0000	18.056	0	0	300
2011/09/26	R207 2011/11/03	7.95	Put	Bond Future	2,735.0000	2,389.0000	(12.651)	0	0	300
2011/09/26	R207 2011/11/03	7.95	Call	Bond Future	318.0000	376.0000	18.239	0	0	0
2011/09/26	R207 2011/11/03	8.40	Call	Bond Future	1,218.0000	1,399.0000	14.860	0	0	0
2011/09/26	R207 2011/11/03	8.40	Put	Bond Future	1,078.0000	855.0000	(20.686)	0	0	900
2011/09/26	R207 2012/02/02			Bond Future	8.4830	8.4070	(0.896)	0.0000	0.0000	0
2011/09/26	R207 2012/02/02	9.00	Call	Bond Future	3,858.0000	4,132.0000	7.102	0	0	0
2011/09/26	R207 2012/02/02	9.00	Put	Bond Future	1,099.0000	959.0000	(12.739)	0	0	0
2011/09/26	R207 2012/02/02	9.05	Call	Bond Future	4,042.0000	4,324.0000	6.977	0	0	0
2011/09/26	R207 2012/02/02	9.05	Put	Bond Future	1,022.0000	890.0000	(12.916)	0	0	0
2011/09/26	R207 2012/02/02	8.95	Call	Bond Future	3,677.0000	3,945.0000	7.289	0	0	0
2011/09/26	R207 2012/02/02	8.95	Put	Bond Future	1,181.0000	1,034.0000	(12.447)	0	0	0
2011/09/26	R207 2012/05/03			Bond Future	8.5870	8.5090	(0.908)	0.0000	0.0000	0
2011/09/26	R207 2012/05/03	8.75	Call	Bond Future	3,368.0000	3,585.0000	6.443	0	0	0
2011/09/26	R207 2012/05/03	8.75	Put	Bond Future	2,512.0000	2,315.0000	(7.842)	0	0	0
2011/09/26	R207 2012/05/03	8.80	Call	Bond Future	3,515.0000	3,738.0000	6.344	0	0	0
2011/09/26	R207 2012/05/03	8.80	Put	Bond Future	2,398.0000	2,208.0000	(7.923)	0	0	0
2011/09/26	R207 2012/05/03	8.70	Call	Bond Future	3,218.0000	3,429.0000	6.557	0	0	0
2011/09/26	R207 2012/05/03	8.70	Put	Bond Future	2,623.0000	2,421.0000	(7.701)	0	0	0
2011/09/26	R207 2012/08/02			Bond Future	8.6870	8.6050	(0.944)	0.0000	0.0000	0
2011/09/26	R207 2012/08/02	8.75	Call	Bond Future	3,528.0000	3,741.0000	6.037	0	0	0
2011/09/26	R207 2012/08/02	8.75	Put	Bond Future	3,205.0000	2,997.0000	(6.490)	0	0	0
2011/09/26	R207 2012/08/02	8.80	Call	Bond Future	3,665.0000	3,883.0000	5.948	0	0	0
2011/09/26	R207 2012/08/02	8.80	Put	Bond Future	3,088.0000	2,884.0000	(6.606)	0	0	0
2011/09/26	R207 2012/08/02	8.70	Call	Bond Future	3,394.0000	3,602.0000	6.128	0	0	0
2011/09/26	R207 2012/08/02	8.70	Put	Bond Future	3,327.0000	3,113.0000	(6.432)	0	0	0
2011/09/26	R208 2011/11/03			Bond Future	8.4320	8.3390	(1.103)	0.0000	0.0000	7,139
2011/09/26	R208 2011/11/03	8.75	Call	Bond Future	2,379.0000	2,770.0000	16.435	0	0	0
2011/09/26	R208 2011/11/03	8.75	Put	Bond Future	511.0000	347.0000	(32.094)	0	0	0
2011/09/26	R208 2011/11/03	8.80	Call	Bond Future	2,596.0000	3,004.0000	15.716	0	0	0
2011/09/26	R208 2011/11/03	8.80	Put	Bond Future	439.0000	292.0000	(33.485)	0	0	0
2011/09/26	R208 2011/11/03	8.70	Call	Bond Future	2,171.0000	2,542.0000	17.089	0	0	0
2011/09/26	R208 2011/11/03	8.70	Put	Bond Future	594.0000	409.0000	(31.145)	0	0	0

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2011/09/26	R208 2011/11/03	7.95	Put	Bond Future	3,195.0000	2,714.0000	(15.055)	0	0	0
2011/09/26	R208 2011/11/03	7.95	Call	Bond Future	266.0000	341.0000	28.195	0	0	1,995
2011/09/26	R208 2011/11/03	8.20	Put	Bond Future	2,032.0000	1,635.0000	(19.537)	0	0	0
2011/09/26	R208 2011/11/03	8.20	Call	Bond Future	637.0000	796.0000	24.961	0	0	665
2011/09/26	R208 2011/11/03	8.40	Call	Bond Future	1,122.0000	1,365.0000	21.658	0	0	0
2011/09/26	R208 2011/11/03	8.40	Put	Bond Future	1,313.0000	1,000.0000	(23.839)	0	0	665
2011/09/26	R208 2011/11/03	8.90	Call	Bond Future	3,050.0000	3,490.0000	14.426	0	0	0
2011/09/26	R208 2011/11/03	8.90	Put	Bond Future	319.0000	203.0000	(36.364)	0	0	1,995
2011/09/26	R208 2012/02/02			Bond Future	8.5300	8.4340	(1.125)	0.0000	0.0000	0
2011/09/26	R208 2012/02/02	9.00	Call	Bond Future	3,954.0000	4,323.0000	9.332	0	0	0
2011/09/26	R208 2012/02/02	9.00	Put	Bond Future	1,276.0000	1,085.0000	(14.969)	0	0	0
2011/09/26	R208 2012/02/02	9.05	Call	Bond Future	4,148.0000	4,526.0000	9.113	0	0	0
2011/09/26	R208 2012/02/02	9.05	Put	Bond Future	1,191.0000	1,009.0000	(15.281)	0	0	0
2011/09/26	R208 2012/02/02	8.95	Call	Bond Future	3,765.0000	4,124.0000	9.535	0	0	0
2011/09/26	R208 2012/02/02	8.95	Put	Bond Future	1,367.0000	1,166.0000	(14.704)	0	0	0
2011/09/26	R208 2012/05/03			Bond Future	8.6240	8.5240	(1.160)	0.0000	0.0000	0
2011/09/26	R208 2012/05/03	9.00	Call	Bond Future	4,207.0000	4,551.0000	8.177	0	0	0
2011/09/26	R208 2012/05/03	9.00	Put	Bond Future	2,108.0000	1,882.0000	(10.721)	0	0	0
2011/09/26	R208 2012/05/03	9.05	Call	Bond Future	4,380.0000	4,732.0000	8.037	0	0	0
2011/09/26	R208 2012/05/03	9.05	Put	Bond Future	2,006.0000	1,789.0000	(10.818)	0	0	0
2011/09/26	R208 2012/05/03	8.95	Call	Bond Future	4,036.0000	4,372.0000	8.325	0	0	0
2011/09/26	R208 2012/05/03	8.95	Put	Bond Future	2,212.0000	1,979.0000	(10.533)	0	0	0
2011/09/26	R208 2012/08/02			Bond Future	8.7120	8.6080	(1.194)	0.0000	0.0000	0
2011/09/26	R208 2012/08/02	8.75	Call	Bond Future	3,703.0000	3,999.0000	7.994	0	0	0
2011/09/26	R208 2012/08/02	8.75	Put	Bond Future	3,493.0000	3,211.0000	(8.073)	0	0	0
2011/09/26	R208 2012/08/02	8.80	Call	Bond Future	3,851.0000	4,154.0000	7.868	0	0	0
2011/09/26	R208 2012/08/02	8.80	Put	Bond Future	3,366.0000	3,091.0000	(8.170)	0	0	0
2011/09/26	R208 2012/08/02	8.70	Call	Bond Future	3,558.0000	3,847.0000	8.123	0	0	0
2011/09/26	R208 2012/08/02	8.70	Put	Bond Future	3,624.0000	3,336.0000	(7.947)	0	0	0
2011/09/26	R209 2011/11/03			Bond Future	8.9170	8.8750	(0.471)	0.0000	0.0000	1,383
2011/09/26	R209 2011/11/03	8.75	Call	Bond Future	1,107.0000	1,177.0000	6.323	0	0	0
2011/09/26	R209 2011/11/03	8.75	Put	Bond Future	2,421.0000	2,164.0000	(10.615)	0	0	0
2011/09/26	R209 2011/11/03	8.80	Call	Bond Future	1,262.0000	1,344.0000	6.498	0	0	0
2011/09/26	R209 2011/11/03	8.80	Put	Bond Future	2,179.0000	1,934.0000	(11.244)	0	0	0

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2011/09/26	R209 2011/11/03	8.70	Call	Bond Future	964.0000	1,024.0000	6.224	0	0	0
2011/09/26	R209 2011/11/03	8.70	Put	Bond Future	2,679.0000	2,412.0000	(9.966)	0	0	0
2011/09/26	R209 2012/02/02			Bond Future	8.9900	8.9470	(0.478)	0.0000	0.0000	0
2011/09/26	R209 2012/02/02	9.00	Call	Bond Future	3,216.0000	3,356.0000	4.353	0	0	0
2011/09/26	R209 2012/02/02	9.00	Put	Bond Future	3,140.0000	2,949.0000	(6.083)	0	0	0
2011/09/26	R209 2012/02/02	9.05	Call	Bond Future	3,411.0000	3,557.0000	4.280	0	0	0
2011/09/26	R209 2012/02/02	9.05	Put	Bond Future	2,954.0000	2,770.0000	(6.229)	0	0	0
2011/09/26	R209 2012/02/02	8.95	Call	Bond Future	3,028.0000	3,162.0000	4.425	0	0	0
2011/09/26	R209 2012/02/02	8.95	Put	Bond Future	3,335.0000	3,139.0000	(5.877)	0	0	0
2011/09/26	R209 2012/05/03			Bond Future	9.0580	9.0150	(0.475)	0.0000	0.0000	0
2011/09/26	R209 2012/05/03	9.00	Call	Bond Future	3,876.0000	4,017.0000	3.638	0	0	0
2011/09/26	R209 2012/05/03	9.00	Put	Bond Future	4,316.0000	4,131.0000	(4.286)	0	0	0
2011/09/26	R209 2012/05/03	9.05	Call	Bond Future	4,061.0000	4,207.0000	3.595	0	0	0
2011/09/26	R209 2012/05/03	9.05	Put	Bond Future	4,121.0000	3,941.0000	(4.368)	0	0	0
2011/09/26	R209 2012/05/03	8.95	Call	Bond Future	3,697.0000	3,833.0000	3.679	0	0	0
2011/09/26	R209 2012/05/03	8.95	Put	Bond Future	4,520.0000	4,330.0000	(4.204)	0	0	0
2011/09/26	R209 2012/08/02			Bond Future	9.1220	9.0780	(0.482)	0.0000	0.0000	0
2011/09/26	R209 2012/08/02	9.25	Call	Bond Future	5,435.0000	5,599.0000	3.017	0	0	0
2011/09/26	R209 2012/08/02	9.25	Put	Bond Future	4,489.0000	4,324.0000	(3.676)	0	0	0
2011/09/26	R209 2012/08/02	9.30	Call	Bond Future	5,630.0000	5,797.0000	2.966	0	0	0
2011/09/26	R209 2012/08/02	9.30	Put	Bond Future	4,321.0000	4,158.0000	(3.772)	0	0	0
2011/09/26	R209 2012/08/02	9.20	Call	Bond Future	5,244.0000	5,404.0000	3.051	0	0	0
2011/09/26	R209 2012/08/02	9.20	Put	Bond Future	4,665.0000	4,496.0000	(3.623)	0	0	0
2011/09/26	R210 2011/11/03			Bond Future	133.7152	133.5437	(0.128)	0.0000	0.0000	600
2011/09/26	R210 2011/11/03	131.00	Call	Bond Future	2,715.0000	2,544.0000	(6.298)	0	0	0
2011/09/26	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R210 2011/11/03	131.05	Call	Bond Future	2,665.0000	2,494.0000	(6.417)	0	0	0
2011/09/26	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R210 2011/11/03	130.95	Call	Bond Future	2,765.0000	2,594.0000	(6.184)	0	0	0
2011/09/26	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R211 2011/11/03			Bond Future	112.9435	112.9464	0.003	0.0000	0.0000	529
2011/09/26	R211 2011/11/03	1.25	Call	Bond Future	111,693.0000	111,696.0000	0.003	0	0	0
2011/09/26	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/26	R211 2011/11/03	1.30	Call	Bond Future	111,643.0000	111,646.0000	0.003	0	0	0
2011/09/26	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R211 2011/11/03	1.20	Call	Bond Future	111,743.0000	111,746.0000	0.003	0	0	0
2011/09/26	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R211 2012/02/02			Bond Future	113.2289	113.2313	0.002	0.0000	0.0000	0
2011/09/26	R211 2012/02/02	110.50	Call	Bond Future	2,729.0000	2,731.0000	0.073	0	0	0
2011/09/26	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R211 2012/02/02	110.55	Call	Bond Future	2,679.0000	2,681.0000	0.075	0	0	0
2011/09/26	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R211 2012/02/02	110.45	Call	Bond Future	2,779.0000	2,781.0000	0.072	0	0	0
2011/09/26	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R212 2011/11/03			Bond Future	109.8065	109.8123	0.005	0.0000	0.0000	2,667
2011/09/26	R212 2011/11/03	2.50	Call	Bond Future	107,307.0000	107,312.0000	0.005	0	0	0
2011/09/26	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R212 2011/11/03	2.55	Call	Bond Future	107,257.0000	107,262.0000	0.005	0	0	0
2011/09/26	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R212 2011/11/03	2.45	Call	Bond Future	107,357.0000	107,362.0000	0.005	0	0	0
2011/09/26	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R212 2012/02/02			Bond Future	109.9163	109.9216	0.005	0.0000	0.0000	0
2011/09/26	R212 2012/02/02	108.50	Call	Bond Future	1,416.0000	1,422.0000	0.424	0	0	0
2011/09/26	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R212 2012/02/02	108.55	Call	Bond Future	1,366.0000	1,372.0000	0.439	0	0	0
2011/09/26	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R212 2012/02/02	108.45	Call	Bond Future	1,466.0000	1,472.0000	0.409	0	0	0
2011/09/26	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2011/11/03			Bond Future	8.9670	8.9050	(0.691)	0.0000	0.0000	0
2011/09/26	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2011/11/03	8.75	Put	Bond Future	1,731.0000	1,242.0000	(28.250)	0	0	0
2011/09/26	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2011/11/03	8.80	Put	Bond Future	1,327.0000	838.0000	(36.850)	0	0	0
2011/09/26	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2011/11/03	8.70	Put	Bond Future	2,138.0000	1,649.0000	(22.872)	0	0	0
2011/09/26	R213 2012/02/02			Bond Future	9.0520	8.9880	(0.707)	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
2011/09/26	R213 2012/02/02	9.00	Call	Bond Future	0.0000	94.0000	100.000	0	0	0
2011/09/26	R213 2012/02/02	9.00	Put	Bond Future	403.0000	0.0000	(100.000)	0	0	0
2011/09/26	R213 2012/02/02	9.05	Call	Bond Future	0.0000	481.0000	100.000	0	0	0
2011/09/26	R213 2012/02/02	9.05	Put	Bond Future	15.0000	0.0000	(100.000)	0	0	0
2011/09/26	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2012/02/02	8.95	Put	Bond Future	794.0000	297.0000	(62.594)	0	0	0
2011/09/26	R213 2012/05/03			Bond Future	9.1280	9.0620	(0.723)	0.0000	0.0000	0
2011/09/26	R213 2012/05/03	9.25	Call	Bond Future	921.0000	1,427.0000	54.940	0	0	0
2011/09/26	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2012/05/03	9.30	Call	Bond Future	1,295.0000	1,800.0000	38.996	0	0	0
2011/09/26	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2012/05/03	9.20	Call	Bond Future	546.0000	1,051.0000	92.491	0	0	0
2011/09/26	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2012/08/02			Bond Future	9.1980	9.1310	(0.728)	0.0000	0.0000	0
2011/09/26	R213 2012/08/02	9.25	Call	Bond Future	389.0000	895.0000	130.077	0	0	0
2011/09/26	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2012/08/02	9.30	Call	Bond Future	761.0000	1,267.0000	66.491	0	0	0
2011/09/26	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	R213 2012/08/02	9.20	Call	Bond Future	15.0000	521.0000	3373.333	0	0	0
2011/09/26	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/26	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/26	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/26	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/26	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/26	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/26	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/26	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/09/26	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/26	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/26	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/26	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/26	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/26	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/26	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										540053.00