



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 27/09/2011

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
2011/09/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	AL7T 2011/11/03			Index Future	396.1260	399.8910	0.950	0.0000	0.0000	16
2011/09/27	AL7T 2012/02/02			Index Future	401.8170	405.6360	0.950	0.0000	0.0000	0
2011/09/27	ALBI 2011/11/03			Index Future	363.4900	366.5230	0.834	0.0000	0.0000	1,653
2011/09/27	ALBI 2012/02/02			Index Future	368.7120	371.7880	0.834	0.0000	0.0000	0
2011/09/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	CAAG 2011/10/24			Can-Do Future	8.1152	7.8153	(3.696)	0.0000	0.0000	0
2011/09/27	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,417.0000	1,118.0000	(21.101)	0	0	0
2011/09/27	CAAG 2011/10/24	6.70	Put	Can-Do Future	2.0000	3.0000	50.000	0	0	0
2011/09/27	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,367.0000	1,069.0000	(21.800)	0	0	0
2011/09/27	CAAG 2011/10/24	6.75	Put	Can-Do Future	2.0000	4.0000	100.000	0	0	0
2011/09/27	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,467.0000	1,168.0000	(20.382)	0	0	0
2011/09/27	CAAG 2011/10/24	6.65	Put	Can-Do Future	2.0000	3.0000	50.000	0	0	0
2011/09/27	CAAG 2011/10/24	7.00	Put	Can-Do Future	5.0000	8.0000	60.000	0	0	0
2011/09/27	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,120.0000	823.0000	(26.518)	0	0	14,286
2011/09/27	CAAG 2011/10/24	7.40	Put	Can-Do Future	24.0000	61.0000	154.167	0	0	0
2011/09/27	CAAG 2011/10/24	7.40	Call	Can-Do Future	739.0000	476.0000	(35.589)	0	0	6,757
2011/09/27	CAAG 2011/10/24	8.75	Put	Can-Do Future	734.0000	988.0000	34.605	0	0	0
2011/09/27	CAAG 2011/10/24	8.75	Call	Can-Do Future	99.0000	53.0000	(46.465)	0	0	11,429
2011/09/27	CAAG 2011/10/24	8.50	Put	Can-Do Future	529.0000	762.0000	44.045	0	0	0
2011/09/27	CAAG 2011/10/24	8.50	Call	Can-Do Future	144.0000	77.0000	(46.528)	0	0	11,111
2011/09/27	CAAG 2011/10/24	9.00	Put	Can-Do Future	953.0000	1,222.0000	28.227	0	0	0
2011/09/27	CAAG 2011/10/24	9.00	Call	Can-Do Future	68.0000	37.0000	(45.588)	0	0	11,111
2011/09/27	CAAJ 2011/10/20			Any day expiry	8.1105	7.8108	(3.695)	0.0000	0.0000	0
2011/09/27	CAAJ 2011/10/20	7.75	Call	Any day expiry	448.0000	250.0000	(44.196)	0	0	0
2011/09/27	CAAJ 2011/10/20	7.75	Put	Any day expiry	88.0000	189.0000	114.773	0	0	0
2011/09/27	CAAJ 2011/10/20	7.80	Call	Any day expiry	414.0000	228.0000	(44.928)	0	0	0
2011/09/27	CAAJ 2011/10/20	7.80	Put	Any day expiry	104.0000	217.0000	108.654	0	0	0
2011/09/27	CAAJ 2011/10/20	7.70	Call	Any day expiry	483.0000	274.0000	(43.271)	0	0	0
2011/09/27	CAAJ 2011/10/20	7.70	Put	Any day expiry	73.0000	163.0000	123.288	0	0	0

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2011/09/27	CAAK 2011/12/19			Can-Do Future	0.0971	0.0815	(16.066)	0.0000	0.0000	12,659
2011/09/27	CAAL 2011/12/19			Can-Do Future	0.1283	0.1082	(15.666)	0.0000	0.0000	18,519
2011/09/27	CAAM2011/12/19			Can-Do Future	0.1139	0.1425	25.110	0.0000	0.0000	12,423
2011/09/27	CAAN 2012/03/30			Can-Do Future	0.5710	0.5095	(10.771)	0.0000	0.0000	100,000
2011/09/27	CAAO 2012/03/30			Can-Do Future	0.0818	0.1284	56.968	0.0000	0.0000	100,000
2011/09/27	CAAP 2011/12/19			Can-Do Future	0.1238	0.1425	15.105	0.0000	0.0000	12,346
2011/09/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/27	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/27	GOVI 2011/11/03			GOVI	364.5330	367.5660	0.832	0.0000	0.0000	163
2011/09/27	GOVI 2011/11/03	357.00	Call	GOVI	75,330.0000	105,660.0000	40.263	0	0	0
2011/09/27	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/27	GOVI 2011/11/03	357.01	Call	GOVI	75,230.0000	105,560.0000	40.316	0	0	0
2011/09/27	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/27	GOVI 2011/11/03	356.99	Call	GOVI	75,430.0000	105,760.0000	40.209	0	0	0
2011/09/27	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/27	GOVI 2012/02/02			GOVI	369.7700	372.8460	0.832	0.0000	0.0000	0
2011/09/27	GOVI 2012/02/02	369.00	Call	GOVI	7,700.0000	38,460.0000	399.481	0	0	0
2011/09/27	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/27	GOVI 2012/02/02	369.01	Call	GOVI	7,600.0000	38,360.0000	404.737	0	0	0
2011/09/27	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/27	GOVI 2012/02/02	368.99	Call	GOVI	7,800.0000	38,560.0000	394.359	0	0	0
2011/09/27	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/09/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/27	IGOV 2011/11/03			Index Future	160.6830	160.5930	(0.056)	0.0000	0.0000	85
2011/09/27	IGOV 2012/02/02			Index Future	162.9920	162.9000	(0.056)	0.0000	0.0000	0
2011/09/27	ILBI 2012/02/02			Index Future	444.6000	438.7660	(1.312)	0.0000	0.0000	88
2011/09/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/27	JBAF 2011/10/19			Jibar Tradeable Future	5.5600	5.5400	(0.360)	0.0000	0.0000	1,000
2011/09/27	JBAF 2011/11/16			Jibar Tradeable Future	5.4500	5.4000	(0.917)	0.0000	0.0000	1,700
2011/09/27	JBAF 2011/12/21			Jibar Tradeable Future	5.3700	5.3000	(1.304)	0.0000	0.0000	5,541
2011/09/27	JBAF 2012/01/18			Jibar Tradeable Future	5.3200	5.2500	(1.316)	0.0000	0.0000	0
2011/09/27	JBAF 2012/02/15			Jibar Tradeable Future	5.3100	5.2300	(1.507)	0.0000	0.0000	0
2011/09/27	JBAF 2012/03/20			Jibar Tradeable Future	5.3000	5.2200	(1.509)	0.0000	0.0000	1,340
2011/09/27	JBAF 2012/06/20			Jibar Tradeable Future	5.3600	5.2600	(1.866)	0.0000	0.0000	2,890
2011/09/27	JBAF 2012/09/19			Jibar Tradeable Future	5.5500	5.3900	(2.883)	0.0000	0.0000	44,760
2011/09/27	JBAF 2012/12/19			Jibar Tradeable Future	5.8100	5.6200	(3.270)	0.0000	0.0000	990
2011/09/27	JBAF 2013/03/20			Jibar Tradeable Future	6.0800	5.8900	(3.125)	0.0000	0.0000	790
2011/09/27	JBAF 2013/06/19			Jibar Tradeable Future	6.3500	6.1700	(2.835)	0.0000	0.0000	1,250
2011/09/27	JBAF 2013/09/18			Jibar Tradeable Future	6.6200	6.4400	(2.719)	0.0000	0.0000	0
2011/09/27	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/27	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/09/27	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/27	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/27	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/27	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/27	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/27	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/27	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/27	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/27	OTH1 2011/11/03			Index Future	357.5390	360.5690	0.847	0.0000	0.0000	0
2011/09/27	OTH1 2012/02/02			Index Future	362.6760	365.7490	0.847	0.0000	0.0000	0
2011/09/27	R157 2011/11/03			Bond Future	7.1040	6.9170	(2.632)	0.0000	0.0000	15,704
2011/09/27	R157 2011/11/03	8.25	Call	Bond Future	4,207.0000	4,908.0000	16.663	0	0	0
2011/09/27	R157 2011/11/03	8.25	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2011/09/27	R157 2011/11/03	8.30	Call	Bond Future	4,385.0000	5,087.0000	16.009	0	0	0
2011/09/27	R157 2011/11/03	8.30	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/09/27	R157 2011/11/03	8.20	Call	Bond Future	4,029.0000	4,729.0000	17.374	0	0	0
2011/09/27	R157 2011/11/03	8.20	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2011/09/27	R157 2011/11/03	6.55	Put	Bond Future	2,173.0000	1,563.0000	(28.072)	0	0	0
2011/09/27	R157 2011/11/03	6.55	Call	Bond Future	72.0000	166.0000	130.556	0	0	1,200
2011/09/27	R157 2011/11/03	7.00	Put	Bond Future	864.0000	499.0000	(42.245)	0	0	0
2011/09/27	R157 2011/11/03	7.00	Call	Bond Future	473.0000	812.0000	71.670	0	0	400
2011/09/27	R157 2011/11/03	7.10	Call	Bond Future	644.0000	1,047.0000	62.578	0	0	0
2011/09/27	R157 2011/11/03	7.10	Put	Bond Future	659.0000	358.0000	(45.675)	0	0	400
2011/09/27	R157 2011/11/03	7.55	Call	Bond Future	1,796.0000	2,417.0000	34.577	0	0	0

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2011/09/27	R157 2011/11/03	7.55	Put	Bond Future	138.0000	55.0000	(60.145)	0	0	1,200
2011/09/27	R157 2012/02/02			Bond Future	7.2180	7.0140	(2.826)	0.0000	0.0000	0
2011/09/27	R157 2012/02/02	8.50	Call	Bond Future	4,540.0000	5,197.0000	14.471	0	0	0
2011/09/27	R157 2012/02/02	8.50	Put	Bond Future	159.0000	99.0000	(37.736)	0	0	0
2011/09/27	R157 2012/02/02	8.55	Call	Bond Future	4,690.0000	5,353.0000	14.136	0	0	0
2011/09/27	R157 2012/02/02	8.55	Put	Bond Future	142.0000	89.0000	(37.324)	0	0	0
2011/09/27	R157 2012/02/02	8.45	Call	Bond Future	4,389.0000	5,041.0000	14.855	0	0	0
2011/09/27	R157 2012/02/02	8.45	Put	Bond Future	175.0000	110.0000	(37.143)	0	0	0
2011/09/27	R157 2012/02/02	6.55	Call	Bond Future	426.0000	614.0000	44.131	0	0	0
2011/09/27	R157 2012/02/02	6.55	Put	Bond Future	2,793.0000	2,264.0000	(18.940)	0	0	130
2011/09/27	R157 2012/02/02	6.00	Put	Bond Future	4,481.0000	3,838.0000	(14.349)	0	0	0
2011/09/27	R157 2012/02/02	6.00	Call	Bond Future	121.0000	194.0000	60.331	0	0	130
2011/09/27	R157 2012/02/02	7.05	Call	Bond Future	1,019.0000	1,355.0000	32.974	0	0	0
2011/09/27	R157 2012/02/02	7.05	Put	Bond Future	1,609.0000	1,228.0000	(23.679)	0	0	130
2011/09/27	R157 2012/05/03			Bond Future	7.3190	7.0970	(3.033)	0.0000	0.0000	0
2011/09/27	R157 2012/05/03	8.25	Call	Bond Future	3,515.0000	4,094.0000	16.472	0	0	0
2011/09/27	R157 2012/05/03	8.25	Put	Bond Future	534.0000	387.0000	(27.528)	0	0	0
2011/09/27	R157 2012/05/03	8.30	Call	Bond Future	3,640.0000	4,226.0000	16.099	0	0	0
2011/09/27	R157 2012/05/03	8.30	Put	Bond Future	501.0000	362.0000	(27.745)	0	0	0
2011/09/27	R157 2012/05/03	8.20	Call	Bond Future	3,392.0000	3,964.0000	16.863	0	0	0
2011/09/27	R157 2012/05/03	8.20	Put	Bond Future	568.0000	415.0000	(26.937)	0	0	0
2011/09/27	R157 2012/08/02			Bond Future	7.4070	7.1640	(3.281)	0.0000	0.0000	0
2011/09/27	R157 2012/08/02	8.00	Call	Bond Future	2,938.0000	3,434.0000	16.882	0	0	0
2011/09/27	R157 2012/08/02	8.00	Put	Bond Future	1,169.0000	930.0000	(20.445)	0	0	0
2011/09/27	R157 2012/08/02	8.05	Call	Bond Future	3,037.0000	3,541.0000	16.595	0	0	0
2011/09/27	R157 2012/08/02	8.05	Put	Bond Future	1,120.0000	889.0000	(20.625)	0	0	0
2011/09/27	R157 2012/08/02	7.95	Call	Bond Future	2,840.0000	3,328.0000	17.183	0	0	0
2011/09/27	R157 2012/08/02	7.95	Put	Bond Future	1,219.0000	972.0000	(20.263)	0	0	0
2011/09/27	R186 2011/11/03			Bond Future	8.6170	8.4740	(1.660)	0.0000	0.0000	25,889
2011/09/27	R186 2011/11/03	9.00	Call	Bond Future	4,123.0000	5,200.0000	26.122	0	0	0
2011/09/27	R186 2011/11/03	9.00	Put	Bond Future	636.0000	371.0000	(41.667)	0	0	0
2011/09/27	R186 2011/11/03	9.05	Call	Bond Future	4,471.0000	5,582.0000	24.849	0	0	0
2011/09/27	R186 2011/11/03	9.05	Put	Bond Future	540.0000	309.0000	(42.778)	0	0	0
2011/09/27	R186 2011/11/03	8.95	Call	Bond Future	3,786.0000	4,827.0000	27.496	0	0	0

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2011/09/27	R186 2011/11/03	8.95	Put	Bond Future	746.0000	444.0000	(40.483)	0	0	0
2011/09/27	R186 2011/11/03	8.75	Put	Bond Future	1,339.0000	863.0000	(35.549)	0	0	0
2011/09/27	R186 2011/11/03	8.75	Call	Bond Future	2,567.0000	3,434.0000	33.775	0	0	0
2011/09/27	R186 2011/11/03	8.10	Put	Bond Future	5,324.0000	4,218.0000	(20.774)	0	0	0
2011/09/27	R186 2011/11/03	8.10	Call	Bond Future	363.0000	599.0000	65.014	0	0	1,275
2011/09/27	R186 2011/11/03	8.35	Put	Bond Future	3,416.0000	2,526.0000	(26.054)	0	0	0
2011/09/27	R186 2011/11/03	8.35	Call	Bond Future	891.0000	1,344.0000	50.842	0	0	425
2011/09/27	R186 2011/11/03	8.55	Call	Bond Future	1,592.0000	2,254.0000	41.583	0	0	0
2011/09/27	R186 2011/11/03	8.55	Put	Bond Future	2,218.0000	1,538.0000	(30.658)	0	0	425
2011/09/27	R186 2011/11/03	9.10	Call	Bond Future	4,828.0000	5,970.0000	23.654	0	0	0
2011/09/27	R186 2011/11/03	9.10	Put	Bond Future	456.0000	256.0000	(43.860)	0	0	1,275
2011/09/27	R186 2011/11/03	7.80	Put	Bond Future	8,075.0000	6,812.0000	(15.641)	0	0	0
2011/09/27	R186 2011/11/03	7.80	Call	Bond Future	93.0000	172.0000	84.946	0	0	250
2011/09/27	R186 2011/11/03	8.00	Call	Bond Future	238.0000	409.0000	71.849	0	0	0
2011/09/27	R186 2011/11/03	8.00	Put	Bond Future	6,194.0000	5,023.0000	(18.905)	0	0	250
2011/09/27	R186 2011/11/03	8.20	Call	Bond Future	533.0000	847.0000	58.912	0	0	0
2011/09/27	R186 2011/11/03	8.20	Put	Bond Future	4,511.0000	3,483.0000	(22.789)	0	0	250
2011/09/27	R186 2012/02/02			Bond Future	8.7040	8.5570	(1.689)	0.0000	0.0000	2,501
2011/09/27	R186 2012/02/02	9.00	Call	Bond Future	5,159.0000	6,033.0000	16.941	0	0	0
2011/09/27	R186 2012/02/02	9.00	Put	Bond Future	2,502.0000	2,023.0000	(19.145)	0	0	100
2011/09/27	R186 2012/02/02	9.05	Call	Bond Future	5,434.0000	6,332.0000	16.526	0	0	0
2011/09/27	R186 2012/02/02	9.05	Put	Bond Future	2,337.0000	1,882.0000	(19.469)	0	0	0
2011/09/27	R186 2012/02/02	8.95	Call	Bond Future	4,891.0000	5,741.0000	17.379	0	0	0
2011/09/27	R186 2012/02/02	8.95	Put	Bond Future	2,677.0000	2,173.0000	(18.827)	0	0	0
2011/09/27	R186 2012/02/02	7.75	Put	Bond Future	9,989.0000	8,883.0000	(11.072)	0	0	0
2011/09/27	R186 2012/02/02	7.75	Call	Bond Future	780.0000	1,027.0000	31.667	0	0	6,000
2011/09/27	R186 2012/02/02	6.75	Put	Bond Future	20,097.0000	18,773.0000	(6.588)	0	0	0
2011/09/27	R186 2012/02/02	6.75	Call	Bond Future	61.0000	91.0000	49.180	0	0	6,000
2011/09/27	R186 2012/02/02	8.00	Put	Bond Future	7,960.0000	6,961.0000	(12.550)	0	0	0
2011/09/27	R186 2012/02/02	8.00	Call	Bond Future	1,264.0000	1,618.0000	28.006	0	0	100
2011/09/27	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R186 2012/02/02	13.25	Call	Bond Future	32,506.0000	33,859.0000	4.162	0	0	0
2011/09/27	R186 2012/02/02	98.00	Call	Bond Future	104,280.0000	105,634.0000	1.298	0	0	0
2011/09/27	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R186 2012/05/03			Bond Future	8.7870	8.6340	(1.741)	0.0000	0.0000	0



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2011/09/27	R186 2012/05/03	9.00	Call	Bond Future	5,935.0000	6,758.0000	13.867	0	0	0
2011/09/27	R186 2012/05/03	9.00	Put	Bond Future	4,050.0000	3,491.0000	(13.802)	0	0	0
2011/09/27	R186 2012/05/03	9.05	Call	Bond Future	6,184.0000	7,025.0000	13.600	0	0	0
2011/09/27	R186 2012/05/03	9.05	Put	Bond Future	3,863.0000	3,322.0000	(14.005)	0	0	0
2011/09/27	R186 2012/05/03	8.95	Call	Bond Future	5,692.0000	6,495.0000	14.108	0	0	0
2011/09/27	R186 2012/05/03	8.95	Put	Bond Future	4,245.0000	3,666.0000	(13.640)	0	0	0
2011/09/27	R186 2012/08/02			Bond Future	8.8630	8.7050	(1.783)	0.0000	0.0000	0
2011/09/27	R186 2012/08/02	8.75	Call	Bond Future	5,231.0000	5,946.0000	13.669	0	0	0
2011/09/27	R186 2012/08/02	8.75	Put	Bond Future	6,231.0000	5,544.0000	(11.026)	0	0	0
2011/09/27	R186 2012/08/02	8.80	Call	Bond Future	5,444.0000	6,177.0000	13.464	0	0	0
2011/09/27	R186 2012/08/02	8.80	Put	Bond Future	6,000.0000	5,331.0000	(11.150)	0	0	0
2011/09/27	R186 2012/08/02	8.70	Call	Bond Future	5,023.0000	5,720.0000	13.876	0	0	0
2011/09/27	R186 2012/08/02	8.70	Put	Bond Future	6,470.0000	5,765.0000	(10.896)	0	0	0
2011/09/27	R189 2011/11/03			Bond Future	214.3596	214.3586	0.000	0.0000	0.0000	0
2011/09/27	R189 2011/11/03	212.00	Call	Bond Future	2,360.0000	2,359.0000	(0.042)	0	0	0
2011/09/27	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R189 2011/11/03	212.05	Call	Bond Future	2,310.0000	2,309.0000	(0.043)	0	0	0
2011/09/27	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R189 2011/11/03	211.95	Call	Bond Future	2,410.0000	2,409.0000	(0.041)	0	0	0
2011/09/27	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R197 2011/11/03			Bond Future	242.0892	242.1019	0.005	0.0000	0.0000	183
2011/09/27	R197 2011/11/03	238.50	Call	Bond Future	3,589.0000	3,602.0000	0.362	0	0	0
2011/09/27	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R197 2011/11/03	238.55	Call	Bond Future	3,539.0000	3,552.0000	0.367	0	0	0
2011/09/27	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R197 2011/11/03	238.45	Call	Bond Future	3,639.0000	3,652.0000	0.357	0	0	0
2011/09/27	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R201 2011/11/03			Bond Future	6.7140	6.5260	(2.800)	0.0000	0.0000	3,090
2011/09/27	R201 2011/11/03	8.00	Call	Bond Future	3,611.0000	4,152.0000	14.982	0	0	0
2011/09/27	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R201 2011/11/03	8.05	Call	Bond Future	3,748.0000	4,289.0000	14.434	0	0	0
2011/09/27	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R201 2011/11/03	7.95	Call	Bond Future	3,474.0000	4,015.0000	15.573	0	0	0

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2011/09/27	R201	2011/11/03	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/27	R201	2012/02/02			Bond Future	6.8020	6.5960	(3.029)	0.0000	0.0000	0
2011/09/27	R201	2012/02/02	8.25	Call	Bond Future	3,766.0000	4,304.0000	14.286	0	0	0
2011/09/27	R201	2012/02/02	8.25	Put	Bond Future	17.0000	8.0000	(52.941)	0	0	0
2011/09/27	R201	2012/02/02	8.30	Call	Bond Future	3,889.0000	4,429.0000	13.885	0	0	0
2011/09/27	R201	2012/02/02	8.30	Put	Bond Future	14.0000	6.0000	(57.143)	0	0	0
2011/09/27	R201	2012/02/02	8.20	Call	Bond Future	3,642.0000	4,179.0000	14.745	0	0	0
2011/09/27	R201	2012/02/02	8.20	Put	Bond Future	20.0000	9.0000	(55.000)	0	0	0
2011/09/27	R201	2012/05/03			Bond Future	6.8780	6.6490	(3.329)	0.0000	0.0000	0
2011/09/27	R201	2012/05/03	7.75	Call	Bond Future	2,377.0000	2,838.0000	19.394	0	0	0
2011/09/27	R201	2012/05/03	7.75	Put	Bond Future	287.0000	190.0000	(33.798)	0	0	0
2011/09/27	R201	2012/05/03	7.80	Call	Bond Future	2,472.0000	2,940.0000	18.932	0	0	0
2011/09/27	R201	2012/05/03	7.80	Put	Bond Future	263.0000	174.0000	(33.840)	0	0	0
2011/09/27	R201	2012/05/03	7.70	Call	Bond Future	2,282.0000	2,737.0000	19.939	0	0	0
2011/09/27	R201	2012/05/03	7.70	Put	Bond Future	310.0000	207.0000	(33.226)	0	0	0
2011/09/27	R201	2012/08/02			Bond Future	6.9370	6.6820	(3.676)	0.0000	0.0000	0
2011/09/27	R201	2012/08/02	7.50	Call	Bond Future	1,788.0000	2,193.0000	22.651	0	0	0
2011/09/27	R201	2012/08/02	7.50	Put	Bond Future	554.0000	395.0000	(28.700)	0	0	0
2011/09/27	R201	2012/08/02	7.55	Call	Bond Future	1,865.0000	2,277.0000	22.091	0	0	0
2011/09/27	R201	2012/08/02	7.55	Put	Bond Future	523.0000	370.0000	(29.254)	0	0	0
2011/09/27	R201	2012/08/02	7.45	Call	Bond Future	1,713.0000	2,111.0000	23.234	0	0	0
2011/09/27	R201	2012/08/02	7.45	Put	Bond Future	588.0000	421.0000	(28.401)	0	0	0
2011/09/27	R202	2011/11/03			Bond Future	179.3993	179.1249	(0.153)	0.0000	0.0000	30,326
2011/09/27	R202	2011/11/03	0.50	Call	Bond Future	178,899.0000	178,625.0000	(0.153)	0	0	0
2011/09/27	R202	2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R202	2011/11/03	0.55	Call	Bond Future	178,849.0000	178,575.0000	(0.153)	0	0	0
2011/09/27	R202	2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R202	2011/11/03	0.45	Call	Bond Future	178,949.0000	178,675.0000	(0.153)	0	0	0
2011/09/27	R202	2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R202	2012/02/02			Bond Future	179.3135	179.0347	(0.155)	0.0000	0.0000	0
2011/09/27	R202	2012/02/02	177.00	Call	Bond Future	2,314.0000	2,035.0000	(12.057)	0	0	0
2011/09/27	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R202	2012/02/02	177.05	Call	Bond Future	2,264.0000	1,985.0000	(12.323)	0	0	0
2011/09/27	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/27	R202 2012/02/02	176.95	Call	Bond Future	2,364.0000	2,085.0000	(11.802)	0	0	0
2011/09/27	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R203 2011/11/03			Bond Future	7.8930	7.7180	(2.217)	0.0000	0.0000	2,187
2011/09/27	R203 2011/11/03	8.50	Call	Bond Future	2,898.0000	3,652.0000	26.018	0	0	0
2011/09/27	R203 2011/11/03	8.50	Put	Bond Future	115.0000	49.0000	(57.391)	0	0	0
2011/09/27	R203 2011/11/03	8.55	Call	Bond Future	3,101.0000	3,866.0000	24.669	0	0	0
2011/09/27	R203 2011/11/03	8.55	Put	Bond Future	93.0000	38.0000	(59.140)	0	0	0
2011/09/27	R203 2011/11/03	8.45	Call	Bond Future	2,698.0000	3,439.0000	27.465	0	0	0
2011/09/27	R203 2011/11/03	8.45	Put	Bond Future	141.0000	61.0000	(56.738)	0	0	0
2011/09/27	R203 2012/02/02			Bond Future	8.0120	7.8260	(2.322)	0.0000	0.0000	0
2011/09/27	R203 2012/02/02	8.75	Call	Bond Future	3,872.0000	4,532.0000	17.045	0	0	0
2011/09/27	R203 2012/02/02	8.75	Put	Bond Future	636.0000	460.0000	(27.673)	0	0	0
2011/09/27	R203 2012/02/02	8.80	Call	Bond Future	4,038.0000	4,709.0000	16.617	0	0	0
2011/09/27	R203 2012/02/02	8.80	Put	Bond Future	587.0000	422.0000	(28.109)	0	0	0
2011/09/27	R203 2012/02/02	8.70	Call	Bond Future	3,708.0000	4,356.0000	17.476	0	0	0
2011/09/27	R203 2012/02/02	8.70	Put	Bond Future	687.0000	499.0000	(27.365)	0	0	0
2011/09/27	R203 2012/05/03			Bond Future	8.1220	7.9260	(2.413)	0.0000	0.0000	0
2011/09/27	R203 2012/05/03	8.75	Call	Bond Future	3,876.0000	4,472.0000	15.377	0	0	0
2011/09/27	R203 2012/05/03	8.75	Put	Bond Future	1,226.0000	978.0000	(20.228)	0	0	0
2011/09/27	R203 2012/05/03	8.80	Call	Bond Future	4,019.0000	4,626.0000	15.103	0	0	0
2011/09/27	R203 2012/05/03	8.80	Put	Bond Future	1,162.0000	924.0000	(20.482)	0	0	0
2011/09/27	R203 2012/05/03	8.70	Call	Bond Future	3,734.0000	4,321.0000	15.720	0	0	0
2011/09/27	R203 2012/05/03	8.70	Put	Bond Future	1,292.0000	1,034.0000	(19.969)	0	0	0
2011/09/27	R203 2012/08/02			Bond Future	8.2250	8.0170	(2.529)	0.0000	0.0000	0
2011/09/27	R203 2012/08/02	8.50	Call	Bond Future	3,363.0000	3,875.0000	15.225	0	0	0
2011/09/27	R203 2012/08/02	8.50	Put	Bond Future	2,242.0000	1,895.0000	(15.477)	0	0	0
2011/09/27	R203 2012/08/02	8.55	Call	Bond Future	3,481.0000	4,003.0000	14.996	0	0	0
2011/09/27	R203 2012/08/02	8.55	Put	Bond Future	2,157.0000	1,821.0000	(15.577)	0	0	0
2011/09/27	R203 2012/08/02	8.45	Call	Bond Future	3,246.0000	3,749.0000	15.496	0	0	0
2011/09/27	R203 2012/08/02	8.45	Put	Bond Future	2,327.0000	1,972.0000	(15.256)	0	0	0
2011/09/27	R204 2011/11/03			Bond Future	8.1000	7.9260	(2.148)	0.0000	0.0000	3,212
2011/09/27	R204 2011/11/03	8.75	Call	Bond Future	3,494.0000	4,358.0000	24.728	0	0	0
2011/09/27	R204 2011/11/03	8.75	Put	Bond Future	114.0000	48.0000	(57.895)	0	0	0

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2011/09/27	R204 2011/11/03	8.80	Call	Bond Future	3,727.0000	4,602.0000	23.477	0	0	0
2011/09/27	R204 2011/11/03	8.80	Put	Bond Future	93.0000	38.0000	(59.140)	0	0	0
2011/09/27	R204 2011/11/03	8.70	Call	Bond Future	3,265.0000	4,116.0000	26.064	0	0	0
2011/09/27	R204 2011/11/03	8.70	Put	Bond Future	140.0000	61.0000	(56.429)	0	0	0
2011/09/27	R204 2012/02/02			Bond Future	8.2090	8.0260	(2.229)	0.0000	0.0000	0
2011/09/27	R204 2012/02/02	9.00	Call	Bond Future	4,565.0000	5,335.0000	16.867	0	0	0
2011/09/27	R204 2012/02/02	9.00	Put	Bond Future	603.0000	427.0000	(29.187)	0	0	0
2011/09/27	R204 2012/02/02	9.05	Call	Bond Future	4,760.0000	5,542.0000	16.429	0	0	0
2011/09/27	R204 2012/02/02	9.05	Put	Bond Future	554.0000	390.0000	(29.603)	0	0	0
2011/09/27	R204 2012/02/02	8.95	Call	Bond Future	4,373.0000	5,131.0000	17.334	0	0	0
2011/09/27	R204 2012/02/02	8.95	Put	Bond Future	655.0000	467.0000	(28.702)	0	0	0
2011/09/27	R204 2012/05/03			Bond Future	8.3120	8.1200	(2.310)	0.0000	0.0000	0
2011/09/27	R204 2012/05/03	8.75	Call	Bond Future	3,814.0000	4,450.0000	16.675	0	0	0
2011/09/27	R204 2012/05/03	8.75	Put	Bond Future	1,668.0000	1,345.0000	(19.365)	0	0	0
2011/09/27	R204 2012/05/03	8.80	Call	Bond Future	3,977.0000	4,624.0000	16.269	0	0	0
2011/09/27	R204 2012/05/03	8.80	Put	Bond Future	1,590.0000	1,278.0000	(19.623)	0	0	0
2011/09/27	R204 2012/05/03	8.70	Call	Bond Future	3,661.0000	4,283.0000	16.990	0	0	0
2011/09/27	R204 2012/05/03	8.70	Put	Bond Future	1,757.0000	1,420.0000	(19.180)	0	0	0
2011/09/27	R204 2012/08/02			Bond Future	8.4100	8.2080	(2.402)	0.0000	0.0000	0
2011/09/27	R204 2012/08/02	8.50	Call	Bond Future	3,328.0000	3,872.0000	16.346	0	0	0
2011/09/27	R204 2012/08/02	8.50	Put	Bond Future	2,897.0000	2,466.0000	(14.877)	0	0	0
2011/09/27	R204 2012/08/02	8.55	Call	Bond Future	3,458.0000	4,013.0000	16.050	0	0	0
2011/09/27	R204 2012/08/02	8.55	Put	Bond Future	2,789.0000	2,369.0000	(15.059)	0	0	0
2011/09/27	R204 2012/08/02	8.45	Call	Bond Future	3,201.0000	3,733.0000	16.620	0	0	0
2011/09/27	R204 2012/08/02	8.45	Put	Bond Future	3,009.0000	2,566.0000	(14.722)	0	0	0
2011/09/27	R206 2011/11/03			Bond Future	6.3870	6.1970	(2.975)	0.0000	0.0000	12,577
2011/09/27	R206 2011/11/03	7.75	Call	Bond Future	2,733.0000	3,122.0000	14.233	0	0	0
2011/09/27	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R206 2011/11/03	7.80	Call	Bond Future	2,832.0000	3,220.0000	13.701	0	0	0
2011/09/27	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R206 2011/11/03	7.70	Call	Bond Future	2,635.0000	3,023.0000	14.725	0	0	0
2011/09/27	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R206 2012/02/02			Bond Future	6.4640	6.2470	(3.357)	0.0000	0.0000	0
2011/09/27	R206 2012/02/02	8.00	Call	Bond Future	2,758.0000	3,144.0000	13.996	0	0	0

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2011/09/27	R206 2012/02/02	8.00	Put	Bond Future	18.0000	9.0000	(50.000)	0	0	0
2011/09/27	R206 2012/02/02	8.05	Call	Bond Future	2,843.0000	3,230.0000	13.612	0	0	0
2011/09/27	R206 2012/02/02	8.05	Put	Bond Future	15.0000	7.0000	(53.333)	0	0	0
2011/09/27	R206 2012/02/02	7.95	Call	Bond Future	2,673.0000	3,058.0000	14.403	0	0	0
2011/09/27	R206 2012/02/02	7.95	Put	Bond Future	20.0000	10.0000	(50.000)	0	0	0
2011/09/27	R206 2012/05/03			Bond Future	6.5270	6.2760	(3.846)	0.0000	0.0000	0
2011/09/27	R206 2012/05/03	7.50	Call	Bond Future	1,771.0000	2,097.0000	18.408	0	0	0
2011/09/27	R206 2012/05/03	7.50	Put	Bond Future	238.0000	164.0000	(31.092)	0	0	0
2011/09/27	R206 2012/05/03	7.55	Call	Bond Future	1,833.0000	2,163.0000	18.003	0	0	0
2011/09/27	R206 2012/05/03	7.55	Put	Bond Future	222.0000	152.0000	(31.532)	0	0	0
2011/09/27	R206 2012/05/03	7.45	Call	Bond Future	1,711.0000	2,032.0000	18.761	0	0	0
2011/09/27	R206 2012/05/03	7.45	Put	Bond Future	256.0000	177.0000	(30.859)	0	0	0
2011/09/27	R206 2012/08/02			Bond Future	6.5590	6.2620	(4.528)	0.0000	0.0000	0
2011/09/27	R206 2012/08/02	7.25	Call	Bond Future	1,362.0000	1,652.0000	21.292	0	0	0
2011/09/27	R206 2012/08/02	7.25	Put	Bond Future	426.0000	310.0000	(27.230)	0	0	0
2011/09/27	R206 2012/08/02	7.30	Call	Bond Future	1,408.0000	1,702.0000	20.881	0	0	0
2011/09/27	R206 2012/08/02	7.30	Put	Bond Future	404.0000	292.0000	(27.723)	0	0	0
2011/09/27	R206 2012/08/02	7.20	Call	Bond Future	1,316.0000	1,601.0000	21.657	0	0	0
2011/09/27	R206 2012/08/02	7.20	Put	Bond Future	447.0000	326.0000	(27.069)	0	0	0
2011/09/27	R207 2011/11/03			Bond Future	8.3030	8.1540	(1.795)	0.0000	0.0000	8,999
2011/09/27	R207 2011/11/03	8.75	Call	Bond Future	2,759.0000	3,471.0000	25.806	0	0	0
2011/09/27	R207 2011/11/03	8.75	Put	Bond Future	286.0000	155.0000	(45.804)	0	0	0
2011/09/27	R207 2011/11/03	8.80	Call	Bond Future	2,984.0000	3,714.0000	24.464	0	0	0
2011/09/27	R207 2011/11/03	8.80	Put	Bond Future	239.0000	126.0000	(47.280)	0	0	0
2011/09/27	R207 2011/11/03	8.70	Call	Bond Future	2,541.0000	3,232.0000	27.194	0	0	0
2011/09/27	R207 2011/11/03	8.70	Put	Bond Future	340.0000	188.0000	(44.706)	0	0	0
2011/09/27	R207 2011/11/03	7.90	Put	Bond Future	2,615.0000	1,972.0000	(24.589)	0	0	0
2011/09/27	R207 2011/11/03	7.90	Call	Bond Future	312.0000	513.0000	64.423	0	0	2,000
2011/09/27	R207 2011/11/03	8.15	Call	Bond Future	724.0000	1,082.0000	49.448	0	0	0
2011/09/27	R207 2011/11/03	8.15	Put	Bond Future	1,590.0000	1,105.0000	(30.503)	0	0	2,000
2011/09/27	R207 2011/11/03	8.35	Call	Bond Future	1,242.0000	1,737.0000	39.855	0	0	0
2011/09/27	R207 2011/11/03	8.35	Put	Bond Future	978.0000	630.0000	(35.583)	0	0	2,000
2011/09/27	R207 2011/11/03	7.30	Put	Bond Future	5,881.0000	5,056.0000	(14.028)	0	0	0
2011/09/27	R207 2011/11/03	7.30	Call	Bond Future	17.0000	36.0000	111.765	0	0	900

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2011/09/27	R207 2011/11/03	7.75	Put	Bond Future	3,348.0000	2,633.0000	(21.356)	0	0	0
2011/09/27	R207 2011/11/03	7.75	Call	Bond Future	170.0000	298.0000	75.294	0	0	300
2011/09/27	R207 2011/11/03	7.95	Put	Bond Future	2,389.0000	1,775.0000	(25.701)	0	0	300
2011/09/27	R207 2011/11/03	7.95	Call	Bond Future	376.0000	605.0000	60.904	0	0	0
2011/09/27	R207 2011/11/03	8.40	Call	Bond Future	1,399.0000	1,926.0000	37.670	0	0	0
2011/09/27	R207 2011/11/03	8.40	Put	Bond Future	855.0000	539.0000	(36.959)	0	0	900
2011/09/27	R207 2012/02/02			Bond Future	8.4070	8.2520	(1.844)	0.0000	0.0000	0
2011/09/27	R207 2012/02/02	9.00	Call	Bond Future	4,132.0000	4,767.0000	15.368	0	0	0
2011/09/27	R207 2012/02/02	9.00	Put	Bond Future	959.0000	741.0000	(22.732)	0	0	0
2011/09/27	R207 2012/02/02	9.05	Call	Bond Future	4,324.0000	4,971.0000	14.963	0	0	0
2011/09/27	R207 2012/02/02	9.05	Put	Bond Future	890.0000	684.0000	(23.146)	0	0	0
2011/09/27	R207 2012/02/02	8.95	Call	Bond Future	3,945.0000	4,567.0000	15.767	0	0	0
2011/09/27	R207 2012/02/02	8.95	Put	Bond Future	1,034.0000	804.0000	(22.244)	0	0	0
2011/09/27	R207 2012/05/03			Bond Future	8.5090	8.3460	(1.916)	0.0000	0.0000	0
2011/09/27	R207 2012/05/03	8.75	Call	Bond Future	3,585.0000	4,108.0000	14.589	0	0	0
2011/09/27	R207 2012/05/03	8.75	Put	Bond Future	2,315.0000	1,967.0000	(15.032)	0	0	0
2011/09/27	R207 2012/05/03	8.80	Call	Bond Future	3,738.0000	4,272.0000	14.286	0	0	0
2011/09/27	R207 2012/05/03	8.80	Put	Bond Future	2,208.0000	1,871.0000	(15.263)	0	0	0
2011/09/27	R207 2012/05/03	8.70	Call	Bond Future	3,429.0000	3,940.0000	14.902	0	0	0
2011/09/27	R207 2012/05/03	8.70	Put	Bond Future	2,421.0000	2,061.0000	(14.870)	0	0	0
2011/09/27	R207 2012/08/02			Bond Future	8.6050	8.4350	(1.976)	0.0000	0.0000	0
2011/09/27	R207 2012/08/02	8.75	Call	Bond Future	3,741.0000	4,242.0000	13.392	0	0	0
2011/09/27	R207 2012/08/02	8.75	Put	Bond Future	2,997.0000	2,615.0000	(12.746)	0	0	0
2011/09/27	R207 2012/08/02	8.80	Call	Bond Future	3,883.0000	4,394.0000	13.160	0	0	0
2011/09/27	R207 2012/08/02	8.80	Put	Bond Future	2,884.0000	2,512.0000	(12.899)	0	0	0
2011/09/27	R207 2012/08/02	8.70	Call	Bond Future	3,602.0000	4,093.0000	13.631	0	0	0
2011/09/27	R207 2012/08/02	8.70	Put	Bond Future	3,113.0000	2,722.0000	(12.560)	0	0	0
2011/09/27	R208 2011/11/03			Bond Future	8.3390	8.1760	(1.955)	0.0000	0.0000	7,139
2011/09/27	R208 2011/11/03	8.75	Call	Bond Future	2,770.0000	3,588.0000	29.531	0	0	0
2011/09/27	R208 2011/11/03	8.75	Put	Bond Future	347.0000	180.0000	(48.127)	0	0	0
2011/09/27	R208 2011/11/03	8.80	Call	Bond Future	3,004.0000	3,845.0000	27.996	0	0	0
2011/09/27	R208 2011/11/03	8.80	Put	Bond Future	292.0000	148.0000	(49.315)	0	0	0
2011/09/27	R208 2011/11/03	8.70	Call	Bond Future	2,542.0000	3,336.0000	31.235	0	0	0
2011/09/27	R208 2011/11/03	8.70	Put	Bond Future	409.0000	218.0000	(46.699)	0	0	0

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2011/09/27	R208 2011/11/03	7.95	Put	Bond Future	2,714.0000	1,978.0000	(27.119)	0	0	0
2011/09/27	R208 2011/11/03	7.95	Call	Bond Future	341.0000	590.0000	73.021	0	0	1,995
2011/09/27	R208 2011/11/03	8.20	Put	Bond Future	1,635.0000	1,087.0000	(33.517)	0	0	0
2011/09/27	R208 2011/11/03	8.20	Call	Bond Future	796.0000	1,233.0000	54.899	0	0	665
2011/09/27	R208 2011/11/03	8.40	Call	Bond Future	1,365.0000	1,961.0000	43.663	0	0	0
2011/09/27	R208 2011/11/03	8.40	Put	Bond Future	1,000.0000	611.0000	(38.900)	0	0	665
2011/09/27	R208 2011/11/03	8.90	Call	Bond Future	3,490.0000	4,370.0000	25.215	0	0	0
2011/09/27	R208 2011/11/03	8.90	Put	Bond Future	203.0000	98.0000	(51.724)	0	0	1,995
2011/09/27	R208 2012/02/02			Bond Future	8.4340	8.2640	(2.016)	0.0000	0.0000	0
2011/09/27	R208 2012/02/02	9.00	Call	Bond Future	4,323.0000	5,064.0000	17.141	0	0	0
2011/09/27	R208 2012/02/02	9.00	Put	Bond Future	1,085.0000	824.0000	(24.055)	0	0	0
2011/09/27	R208 2012/02/02	9.05	Call	Bond Future	4,526.0000	5,282.0000	16.703	0	0	0
2011/09/27	R208 2012/02/02	9.05	Put	Bond Future	1,009.0000	763.0000	(24.381)	0	0	0
2011/09/27	R208 2012/02/02	8.95	Call	Bond Future	4,124.0000	4,850.0000	17.604	0	0	0
2011/09/27	R208 2012/02/02	8.95	Put	Bond Future	1,166.0000	889.0000	(23.756)	0	0	0
2011/09/27	R208 2012/05/03			Bond Future	8.5240	8.3470	(2.076)	0.0000	0.0000	0
2011/09/27	R208 2012/05/03	9.00	Call	Bond Future	4,551.0000	5,235.0000	15.030	0	0	0
2011/09/27	R208 2012/05/03	9.00	Put	Bond Future	1,882.0000	1,547.0000	(17.800)	0	0	0
2011/09/27	R208 2012/05/03	9.05	Call	Bond Future	4,732.0000	5,429.0000	14.730	0	0	0
2011/09/27	R208 2012/05/03	9.05	Put	Bond Future	1,789.0000	1,467.0000	(17.999)	0	0	0
2011/09/27	R208 2012/05/03	8.95	Call	Bond Future	4,372.0000	5,043.0000	15.348	0	0	0
2011/09/27	R208 2012/05/03	8.95	Put	Bond Future	1,979.0000	1,631.0000	(17.585)	0	0	0
2011/09/27	R208 2012/08/02			Bond Future	8.6080	8.4250	(2.126)	0.0000	0.0000	0
2011/09/27	R208 2012/08/02	8.75	Call	Bond Future	3,999.0000	4,586.0000	14.679	0	0	0
2011/09/27	R208 2012/08/02	8.75	Put	Bond Future	3,211.0000	2,770.0000	(13.734)	0	0	0
2011/09/27	R208 2012/08/02	8.80	Call	Bond Future	4,154.0000	4,754.0000	14.444	0	0	0
2011/09/27	R208 2012/08/02	8.80	Put	Bond Future	3,091.0000	2,662.0000	(13.879)	0	0	0
2011/09/27	R208 2012/08/02	8.70	Call	Bond Future	3,847.0000	4,422.0000	14.947	0	0	0
2011/09/27	R208 2012/08/02	8.70	Put	Bond Future	3,336.0000	2,882.0000	(13.609)	0	0	0
2011/09/27	R209 2011/11/03			Bond Future	8.8750	8.8040	(0.800)	0.0000	0.0000	1,383
2011/09/27	R209 2011/11/03	8.75	Call	Bond Future	1,177.0000	1,403.0000	19.201	0	0	0
2011/09/27	R209 2011/11/03	8.75	Put	Bond Future	2,164.0000	1,832.0000	(15.342)	0	0	0
2011/09/27	R209 2011/11/03	8.80	Call	Bond Future	1,344.0000	1,590.0000	18.304	0	0	0
2011/09/27	R209 2011/11/03	8.80	Put	Bond Future	1,934.0000	1,622.0000	(16.132)	0	0	0

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2011/09/27	R209 2011/11/03	8.70	Call	Bond Future	1,024.0000	1,228.0000	19.922	0	0	0
2011/09/27	R209 2011/11/03	8.70	Put	Bond Future	2,412.0000	2,058.0000	(14.677)	0	0	0
2011/09/27	R209 2012/02/02			Bond Future	8.9470	8.8740	(0.816)	0.0000	0.0000	0
2011/09/27	R209 2012/02/02	9.00	Call	Bond Future	3,356.0000	3,658.0000	8.999	0	0	0
2011/09/27	R209 2012/02/02	9.00	Put	Bond Future	2,949.0000	2,685.0000	(8.952)	0	0	0
2011/09/27	R209 2012/02/02	9.05	Call	Bond Future	3,557.0000	3,870.0000	8.800	0	0	0
2011/09/27	R209 2012/02/02	9.05	Put	Bond Future	2,770.0000	2,517.0000	(9.134)	0	0	0
2011/09/27	R209 2012/02/02	8.95	Call	Bond Future	3,162.0000	3,453.0000	9.203	0	0	0
2011/09/27	R209 2012/02/02	8.95	Put	Bond Future	3,139.0000	2,864.0000	(8.761)	0	0	0
2011/09/27	R209 2012/05/03			Bond Future	9.0150	8.9390	(0.843)	0.0000	0.0000	0
2011/09/27	R209 2012/05/03	9.00	Call	Bond Future	4,017.0000	4,319.0000	7.518	0	0	0
2011/09/27	R209 2012/05/03	9.00	Put	Bond Future	4,131.0000	3,851.0000	(6.778)	0	0	0
2011/09/27	R209 2012/05/03	9.05	Call	Bond Future	4,207.0000	4,517.0000	7.369	0	0	0
2011/09/27	R209 2012/05/03	9.05	Put	Bond Future	3,941.0000	3,669.0000	(6.902)	0	0	0
2011/09/27	R209 2012/05/03	8.95	Call	Bond Future	3,833.0000	4,126.0000	7.644	0	0	0
2011/09/27	R209 2012/05/03	8.95	Put	Bond Future	4,330.0000	4,041.0000	(6.674)	0	0	0
2011/09/27	R209 2012/08/02			Bond Future	9.0780	9.0000	(0.859)	0.0000	0.0000	0
2011/09/27	R209 2012/08/02	9.25	Call	Bond Future	5,599.0000	5,936.0000	6.019	0	0	0
2011/09/27	R209 2012/08/02	9.25	Put	Bond Future	4,324.0000	4,070.0000	(5.874)	0	0	0
2011/09/27	R209 2012/08/02	9.30	Call	Bond Future	5,797.0000	6,141.0000	5.934	0	0	0
2011/09/27	R209 2012/08/02	9.30	Put	Bond Future	4,158.0000	3,911.0000	(5.940)	0	0	0
2011/09/27	R209 2012/08/02	9.20	Call	Bond Future	5,404.0000	5,733.0000	6.088	0	0	0
2011/09/27	R209 2012/08/02	9.20	Put	Bond Future	4,496.0000	4,234.0000	(5.827)	0	0	0
2011/09/27	R210 2011/11/03			Bond Future	133.5437	133.1943	(0.262)	0.0000	0.0000	600
2011/09/27	R210 2011/11/03	131.00	Call	Bond Future	2,544.0000	2,194.0000	(13.758)	0	0	0
2011/09/27	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R210 2011/11/03	131.05	Call	Bond Future	2,494.0000	2,144.0000	(14.034)	0	0	0
2011/09/27	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R210 2011/11/03	130.95	Call	Bond Future	2,594.0000	2,244.0000	(13.493)	0	0	0
2011/09/27	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R211 2011/11/03			Bond Future	112.9464	112.9492	0.002	0.0000	0.0000	529
2011/09/27	R211 2011/11/03	1.25	Call	Bond Future	111,696.0000	111,699.0000	0.003	0	0	0
2011/09/27	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/09/27	R211 2011/11/03	1.30	Call	Bond Future	111,646.0000	111,649.0000	0.003	0	0	0
2011/09/27	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R211 2011/11/03	1.20	Call	Bond Future	111,746.0000	111,749.0000	0.003	0	0	0
2011/09/27	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R211 2012/02/02			Bond Future	113.2313	113.2339	0.002	0.0000	0.0000	0
2011/09/27	R211 2012/02/02	110.50	Call	Bond Future	2,731.0000	2,734.0000	0.110	0	0	0
2011/09/27	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R211 2012/02/02	110.55	Call	Bond Future	2,681.0000	2,684.0000	0.112	0	0	0
2011/09/27	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R211 2012/02/02	110.45	Call	Bond Future	2,781.0000	2,784.0000	0.108	0	0	0
2011/09/27	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R212 2011/11/03			Bond Future	109.8123	109.8181	0.005	0.0000	0.0000	2,667
2011/09/27	R212 2011/11/03	2.50	Call	Bond Future	107,312.0000	107,318.0000	0.006	0	0	0
2011/09/27	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R212 2011/11/03	2.55	Call	Bond Future	107,262.0000	107,268.0000	0.006	0	0	0
2011/09/27	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R212 2011/11/03	2.45	Call	Bond Future	107,362.0000	107,368.0000	0.006	0	0	0
2011/09/27	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R212 2012/02/02			Bond Future	109.9216	109.9273	0.005	0.0000	0.0000	0
2011/09/27	R212 2012/02/02	108.50	Call	Bond Future	1,422.0000	1,427.0000	0.352	0	0	0
2011/09/27	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R212 2012/02/02	108.55	Call	Bond Future	1,372.0000	1,377.0000	0.364	0	0	0
2011/09/27	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R212 2012/02/02	108.45	Call	Bond Future	1,472.0000	1,477.0000	0.340	0	0	0
2011/09/27	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2011/11/03			Bond Future	8.9050	8.8180	(0.977)	0.0000	0.0000	0
2011/09/27	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2011/11/03	8.75	Put	Bond Future	1,242.0000	548.0000	(55.878)	0	0	0
2011/09/27	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2011/11/03	8.80	Put	Bond Future	838.0000	145.0000	(82.697)	0	0	0
2011/09/27	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2011/11/03	8.70	Put	Bond Future	1,649.0000	955.0000	(42.086)	0	0	0
2011/09/27	R213 2012/02/02			Bond Future	8.9880	8.8990	(0.990)	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
2011/09/27	R213 2012/02/02	9.00	Call	Bond Future	94.0000	792.0000	742.553	0	0	0
2011/09/27	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2012/02/02	9.05	Call	Bond Future	481.0000	1,180.0000	145.322	0	0	0
2011/09/27	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2012/02/02	8.95	Call	Bond Future	0.0000	401.0000	100.000	0	0	0
2011/09/27	R213 2012/02/02	8.95	Put	Bond Future	297.0000	0.0000	(100.000)	0	0	0
2011/09/27	R213 2012/05/03			Bond Future	9.0620	8.9700	(1.015)	0.0000	0.0000	0
2011/09/27	R213 2012/05/03	9.25	Call	Bond Future	1,427.0000	2,139.0000	49.895	0	0	0
2011/09/27	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2012/05/03	9.30	Call	Bond Future	1,800.0000	2,512.0000	39.556	0	0	0
2011/09/27	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2012/05/03	9.20	Call	Bond Future	1,051.0000	1,763.0000	67.745	0	0	0
2011/09/27	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2012/08/02			Bond Future	9.1310	9.0360	(1.040)	0.0000	0.0000	0
2011/09/27	R213 2012/08/02	9.25	Call	Bond Future	895.0000	1,621.0000	81.117	0	0	0
2011/09/27	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2012/08/02	9.30	Call	Bond Future	1,267.0000	1,993.0000	57.301	0	0	0
2011/09/27	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	R213 2012/08/02	9.20	Call	Bond Future	521.0000	1,246.0000	139.155	0	0	0
2011/09/27	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/27	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/27	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/27	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/27	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/27	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/27	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/27	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/27	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/27	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/27	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/27	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/27	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/27	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/27	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>523553.00</b>