



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/10/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	AL7T 2011/11/03			Index Future	398.7510	400.8300	0.521	0.0000	0.0000	16
2011/10/07	AL7T 2012/02/02			Index Future	404.4730	406.5820	0.521	0.0000	0.0000	0
2011/10/07	ALBI 2011/11/03			Index Future	365.4770	367.3100	0.502	0.0000	0.0000	1,692
2011/10/07	ALBI 2012/02/02			Index Future	370.7220	372.5810	0.501	0.0000	0.0000	0
2011/10/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	CAAG 2011/10/24			Can-Do Future	8.0110	7.8844	(1.580)	0.0000	0.0000	0
2011/10/07	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,312.0000	1,185.0000	(9.680)	0	0	0
2011/10/07	CAAG 2011/10/24	6.70	Put	Can-Do Future	1.0000	1.0000	0.000	0	0	0
2011/10/07	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,262.0000	1,135.0000	(10.063)	0	0	0
2011/10/07	CAAG 2011/10/24	6.75	Put	Can-Do Future	1.0000	1.0000	0.000	0	0	0
2011/10/07	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,361.0000	1,235.0000	(9.258)	0	0	0
2011/10/07	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/10/07	CAAG 2011/10/24	7.00	Put	Can-Do Future	2.0000	2.0000	0.000	0	0	0
2011/10/07	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,013.0000	886.0000	(12.537)	0	0	14,286
2011/10/07	CAAG 2011/10/24	7.40	Put	Can-Do Future	14.0000	21.0000	50.000	0	0	0
2011/10/07	CAAG 2011/10/24	7.40	Call	Can-Do Future	625.0000	505.0000	(19.200)	0	0	6,757
2011/10/07	CAAG 2011/10/24	8.75	Put	Can-Do Future	787.0000	896.0000	13.850	0	0	0
2011/10/07	CAAG 2011/10/24	8.75	Call	Can-Do Future	48.0000	30.0000	(37.500)	0	0	11,429
2011/10/07	CAAG 2011/10/24	8.50	Put	Can-Do Future	566.0000	665.0000	17.491	0	0	0
2011/10/07	CAAG 2011/10/24	8.50	Call	Can-Do Future	77.0000	49.0000	(36.364)	0	0	11,765
2011/10/07	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,019.0000	1,134.0000	11.286	0	0	0
2011/10/07	CAAG 2011/10/24	9.00	Call	Can-Do Future	30.0000	18.0000	(40.000)	0	0	11,111
2011/10/07	CAAJ 2011/10/20			Any day expiry	8.0064	7.8796	(1.584)	0.0000	0.0000	0
2011/10/07	CAAJ 2011/10/20	7.75	Call	Any day expiry	328.0000	232.0000	(29.268)	0	0	0
2011/10/07	CAAJ 2011/10/20	7.75	Put	Any day expiry	72.0000	102.0000	41.667	0	0	0
2011/10/07	CAAJ 2011/10/20	7.80	Call	Any day expiry	295.0000	205.0000	(30.508)	0	0	0
2011/10/07	CAAJ 2011/10/20	7.80	Put	Any day expiry	89.0000	125.0000	40.449	0	0	0
2011/10/07	CAAJ 2011/10/20	7.70	Call	Any day expiry	363.0000	261.0000	(28.099)	0	0	0
2011/10/07	CAAJ 2011/10/20	7.70	Put	Any day expiry	57.0000	81.0000	42.105	0	0	0

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2011/10/07	CAAK 2011/12/19			Can-Do Future	0.0679	0.0633	(6.775)	0.0000	0.0000	12,659
2011/10/07	CAAL 2011/12/19			Can-Do Future	0.0918	0.0819	(10.784)	0.0000	0.0000	18,519
2011/10/07	CAAM2011/12/19			Can-Do Future	0.1350	0.1467	8.667	0.0000	0.0000	12,423
2011/10/07	CAAN 2012/03/30			Can-Do Future	0.4647	0.4150	(10.695)	0.0000	0.0000	100,000
2011/10/07	CAAO 2012/03/30			Can-Do Future	0.1497	0.1803	20.441	0.0000	0.0000	100,000
2011/10/07	CAAP 2011/12/19			Can-Do Future	0.1534	0.1657	8.018	0.0000	0.0000	12,346
2011/10/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/07	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/07	GOVI 2011/11/03			GOVI	366.7670	368.5040	0.474	0.0000	0.0000	163
2011/10/07	GOVI 2011/11/03	357.00	Call	GOVI	97,670.0000	115,040.0000	17.784	0	0	0
2011/10/07	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/07	GOVI 2011/11/03	357.01	Call	GOVI	97,570.0000	114,940.0000	17.803	0	0	0
2011/10/07	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/07	GOVI 2011/11/03	356.99	Call	GOVI	97,770.0000	115,140.0000	17.766	0	0	0
2011/10/07	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/07	GOVI 2012/02/02			GOVI	372.0300	373.7920	0.474	0.0000	0.0000	0
2011/10/07	GOVI 2012/02/02	369.00	Call	GOVI	30,300.0000	47,920.0000	58.152	0	0	0
2011/10/07	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/07	GOVI 2012/02/02	369.01	Call	GOVI	30,200.0000	47,820.0000	58.344	0	0	0
2011/10/07	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/07	GOVI 2012/02/02	368.99	Call	GOVI	30,400.0000	48,020.0000	57.961	0	0	0
2011/10/07	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/07	IGOV 2011/11/03			Index Future	160.0910	160.0490	(0.026)	0.0000	0.0000	85
2011/10/07	IGOV 2012/02/02			Index Future	162.3890	162.3460	(0.026)	0.0000	0.0000	0
2011/10/07	ILBI 2012/02/02			Index Future	440.8800	440.8800	0.000	0.0000	0.0000	88
2011/10/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/07	JBAF 2011/10/19			Jibar Tradeable Future	5.5600	5.5900	0.540	0.0000	0.0000	1,000
2011/10/07	JBAF 2011/11/16			Jibar Tradeable Future	5.4800	5.4300	(0.912)	0.0000	0.0000	1,700
2011/10/07	JBAF 2011/12/21			Jibar Tradeable Future	5.3700	5.3900	0.372	0.0000	0.0000	5,541
2011/10/07	JBAF 2012/01/18			Jibar Tradeable Future	5.3300	5.3500	0.375	0.0000	0.0000	0
2011/10/07	JBAF 2012/02/15			Jibar Tradeable Future	5.2600	5.2800	0.380	0.0000	0.0000	0
2011/10/07	JBAF 2012/03/20			Jibar Tradeable Future	5.2400	5.2600	0.382	0.0000	0.0000	1,340
2011/10/07	JBAF 2012/06/20			Jibar Tradeable Future	5.2500	5.2700	0.381	0.0000	0.0000	2,890
2011/10/07	JBAF 2012/09/19			Jibar Tradeable Future	5.3400	5.3600	0.375	0.0000	0.0000	44,760
2011/10/07	JBAF 2012/12/19			Jibar Tradeable Future	5.5100	5.5200	0.181	0.0000	0.0000	990
2011/10/07	JBAF 2013/03/20			Jibar Tradeable Future	5.7700	5.7700	0.000	0.0000	0.0000	790
2011/10/07	JBAF 2013/06/19			Jibar Tradeable Future	6.0600	6.0600	0.000	0.0000	0.0000	1,250
2011/10/07	JBAF 2013/09/18			Jibar Tradeable Future	6.3600	6.3500	(0.157)	0.0000	0.0000	500
2011/10/07	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/07	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/07	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/07	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/07	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/07	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/07	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/07	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/07	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/07	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/07	OTH1 2011/11/03			Index Future	358.2430	360.5820	0.653	0.0000	0.0000	0
2011/10/07	OTH1 2012/02/02			Index Future	363.3840	365.7570	0.653	0.0000	0.0000	0
2011/10/07	R157 2011/11/03			Bond Future	6.8240	6.7520	(1.055)	0.0000	0.0000	15,680
2011/10/07	R157 2011/11/03	8.25	Call	Bond Future	5,259.0000	5,533.0000	5.210	0	0	0
2011/10/07	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R157 2011/11/03	8.30	Call	Bond Future	5,438.0000	5,712.0000	5.039	0	0	0
2011/10/07	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R157 2011/11/03	8.20	Call	Bond Future	5,080.0000	5,353.0000	5.374	0	0	0
2011/10/07	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R157 2011/11/03	6.55	Put	Bond Future	1,225.0000	1,014.0000	(17.224)	0	0	0
2011/10/07	R157 2011/11/03	6.55	Call	Bond Future	180.0000	243.0000	35.000	0	0	1,200
2011/10/07	R157 2011/11/03	7.00	Put	Bond Future	289.0000	203.0000	(29.758)	0	0	0
2011/10/07	R157 2011/11/03	7.00	Call	Bond Future	954.0000	1,142.0000	19.706	0	0	400
2011/10/07	R157 2011/11/03	7.10	Call	Bond Future	1,229.0000	1,441.0000	17.250	0	0	0
2011/10/07	R157 2011/11/03	7.10	Put	Bond Future	188.0000	127.0000	(32.447)	0	0	400
2011/10/07	R157 2011/11/03	7.55	Call	Bond Future	2,730.0000	2,996.0000	9.744	0	0	0

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2011/10/07	R157 2011/11/03	7.55	Put	Bond Future	16.0000	8.0000	(50.000)	0	0	1,200
2011/10/07	R157 2012/02/02			Bond Future	6.9140	6.8360	(1.128)	0.0000	0.0000	0
2011/10/07	R157 2012/02/02	8.50	Call	Bond Future	5,517.0000	5,780.0000	4.767	0	0	0
2011/10/07	R157 2012/02/02	8.50	Put	Bond Future	66.0000	53.0000	(19.697)	0	0	0
2011/10/07	R157 2012/02/02	8.55	Call	Bond Future	5,676.0000	5,940.0000	4.651	0	0	0
2011/10/07	R157 2012/02/02	8.55	Put	Bond Future	58.0000	46.0000	(20.690)	0	0	0
2011/10/07	R157 2012/02/02	8.45	Call	Bond Future	5,358.0000	5,620.0000	4.890	0	0	0
2011/10/07	R157 2012/02/02	8.45	Put	Bond Future	74.0000	60.0000	(18.919)	0	0	0
2011/10/07	R157 2012/02/02	6.55	Call	Bond Future	688.0000	782.0000	13.663	0	0	0
2011/10/07	R157 2012/02/02	6.55	Put	Bond Future	1,985.0000	1,803.0000	(9.169)	0	0	130
2011/10/07	R157 2012/02/02	6.00	Put	Bond Future	3,508.0000	3,271.0000	(6.756)	0	0	0
2011/10/07	R157 2012/02/02	6.00	Call	Bond Future	218.0000	257.0000	17.890	0	0	130
2011/10/07	R157 2012/02/02	7.05	Call	Bond Future	1,501.0000	1,657.0000	10.393	0	0	0
2011/10/07	R157 2012/02/02	7.05	Put	Bond Future	1,021.0000	900.0000	(11.851)	0	0	130
2011/10/07	R157 2012/05/03			Bond Future	6.9870	6.9010	(1.231)	0.0000	0.0000	0
2011/10/07	R157 2012/05/03	8.25	Call	Bond Future	4,377.0000	4,619.0000	5.529	0	0	0
2011/10/07	R157 2012/05/03	8.25	Put	Bond Future	309.0000	267.0000	(13.592)	0	0	0
2011/10/07	R157 2012/05/03	8.30	Call	Bond Future	4,513.0000	4,758.0000	5.429	0	0	0
2011/10/07	R157 2012/05/03	8.30	Put	Bond Future	288.0000	249.0000	(13.542)	0	0	0
2011/10/07	R157 2012/05/03	8.20	Call	Bond Future	4,242.0000	4,482.0000	5.658	0	0	0
2011/10/07	R157 2012/05/03	8.20	Put	Bond Future	332.0000	288.0000	(13.253)	0	0	0
2011/10/07	R157 2012/08/02			Bond Future	7.0470	6.9530	(1.334)	0.0000	0.0000	0
2011/10/07	R157 2012/08/02	8.00	Call	Bond Future	3,665.0000	3,876.0000	5.757	0	0	0
2011/10/07	R157 2012/08/02	8.00	Put	Bond Future	805.0000	729.0000	(9.441)	0	0	0
2011/10/07	R157 2012/08/02	8.05	Call	Bond Future	3,776.0000	3,989.0000	5.641	0	0	0
2011/10/07	R157 2012/08/02	8.05	Put	Bond Future	768.0000	694.0000	(9.635)	0	0	0
2011/10/07	R157 2012/08/02	7.95	Call	Bond Future	3,556.0000	3,763.0000	5.821	0	0	0
2011/10/07	R157 2012/08/02	7.95	Put	Bond Future	844.0000	764.0000	(9.479)	0	0	0
2011/10/07	R186 2011/11/03			Bond Future	8.5350	8.4490	(1.008)	0.0000	0.0000	30,166
2011/10/07	R186 2011/11/03	9.00	Call	Bond Future	4,567.0000	5,265.0000	15.284	0	0	0
2011/10/07	R186 2011/11/03	9.00	Put	Bond Future	313.0000	199.0000	(36.422)	0	0	0
2011/10/07	R186 2011/11/03	9.05	Call	Bond Future	4,950.0000	5,667.0000	14.485	0	0	0
2011/10/07	R186 2011/11/03	9.05	Put	Bond Future	252.0000	157.0000	(37.698)	0	0	0
2011/10/07	R186 2011/11/03	8.95	Call	Bond Future	4,192.0000	4,869.0000	16.150	0	0	0

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2011/10/07	R186 2011/11/03	8.95	Put	Bond Future	385.0000	249.0000	(35.325)	0	0	0
2011/10/07	R186 2011/11/03	8.75	Put	Bond Future	821.0000	575.0000	(29.963)	0	0	0
2011/10/07	R186 2011/11/03	8.75	Call	Bond Future	2,816.0000	3,383.0000	20.135	0	0	0
2011/10/07	R186 2011/11/03	8.10	Put	Bond Future	4,518.0000	3,833.0000	(15.162)	0	0	0
2011/10/07	R186 2011/11/03	8.10	Call	Bond Future	324.0000	451.0000	39.198	0	0	1,275
2011/10/07	R186 2011/11/03	8.35	Put	Bond Future	2,656.0000	2,121.0000	(20.143)	0	0	0
2011/10/07	R186 2011/11/03	8.35	Call	Bond Future	898.0000	1,176.0000	30.958	0	0	425
2011/10/07	R186 2011/11/03	8.55	Call	Bond Future	1,698.0000	2,124.0000	25.088	0	0	0
2011/10/07	R186 2011/11/03	8.55	Put	Bond Future	1,557.0000	1,171.0000	(24.791)	0	0	425
2011/10/07	R186 2011/11/03	9.10	Call	Bond Future	5,341.0000	6,074.0000	13.724	0	0	0
2011/10/07	R186 2011/11/03	9.10	Put	Bond Future	202.0000	123.0000	(39.109)	0	0	1,275
2011/10/07	R186 2011/11/03	7.80	Put	Bond Future	7,280.0000	6,501.0000	(10.701)	0	0	0
2011/10/07	R186 2011/11/03	7.80	Call	Bond Future	65.0000	98.0000	50.769	0	0	250
2011/10/07	R186 2011/11/03	8.00	Call	Bond Future	199.0000	284.0000	42.714	0	0	0
2011/10/07	R186 2011/11/03	8.00	Put	Bond Future	5,388.0000	4,661.0000	(13.493)	0	0	250
2011/10/07	R186 2011/11/03	8.20	Call	Bond Future	503.0000	683.0000	35.785	0	0	0
2011/10/07	R186 2011/11/03	8.20	Put	Bond Future	3,714.0000	3,082.0000	(17.017)	0	0	250
2011/10/07	R186 2012/02/02			Bond Future	8.6200	8.5300	(1.044)	0.0000	0.0000	2,501
2011/10/07	R186 2012/02/02	9.00	Call	Bond Future	5,519.0000	6,074.0000	10.056	0	0	0
2011/10/07	R186 2012/02/02	9.00	Put	Bond Future	2,092.0000	1,813.0000	(13.337)	0	0	100
2011/10/07	R186 2012/02/02	9.05	Call	Bond Future	5,810.0000	6,380.0000	9.811	0	0	0
2011/10/07	R186 2012/02/02	9.05	Put	Bond Future	1,943.0000	1,679.0000	(13.587)	0	0	0
2011/10/07	R186 2012/02/02	8.95	Call	Bond Future	5,235.0000	5,775.0000	10.315	0	0	0
2011/10/07	R186 2012/02/02	8.95	Put	Bond Future	2,250.0000	1,956.0000	(13.067)	0	0	0
2011/10/07	R186 2012/02/02	7.75	Put	Bond Future	9,263.0000	8,581.0000	(7.363)	0	0	0
2011/10/07	R186 2012/02/02	7.75	Call	Bond Future	824.0000	976.0000	18.447	0	0	6,000
2011/10/07	R186 2012/02/02	6.75	Put	Bond Future	19,325.0000	18,507.0000	(4.233)	0	0	0
2011/10/07	R186 2012/02/02	6.75	Call	Bond Future	60.0000	76.0000	26.667	0	0	6,000
2011/10/07	R186 2012/02/02	8.00	Put	Bond Future	7,272.0000	6,659.0000	(8.430)	0	0	0
2011/10/07	R186 2012/02/02	8.00	Call	Bond Future	1,346.0000	1,567.0000	16.419	0	0	100
2011/10/07	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R186 2012/02/02	13.25	Call	Bond Future	33,276.0000	34,110.0000	2.506	0	0	0
2011/10/07	R186 2012/02/02	98.00	Call	Bond Future	105,051.0000	105,885.0000	0.794	0	0	0
2011/10/07	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R186 2012/05/03			Bond Future	8.6990	8.6060	(1.069)	0.0000	0.0000	0

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2011/10/07	R186 2012/05/03	9.00	Call	Bond Future	6,294.0000	6,808.0000	8.167	0	0	0
2011/10/07	R186 2012/05/03	9.00	Put	Bond Future	3,617.0000	3,285.0000	(9.179)	0	0	0
2011/10/07	R186 2012/05/03	9.05	Call	Bond Future	6,554.0000	7,080.0000	8.026	0	0	0
2011/10/07	R186 2012/05/03	9.05	Put	Bond Future	3,441.0000	3,121.0000	(9.300)	0	0	0
2011/10/07	R186 2012/05/03	8.95	Call	Bond Future	6,039.0000	6,541.0000	8.313	0	0	0
2011/10/07	R186 2012/05/03	8.95	Put	Bond Future	3,800.0000	3,456.0000	(9.053)	0	0	0
2011/10/07	R186 2012/08/02			Bond Future	8.7740	8.6780	(1.094)	0.0000	0.0000	0
2011/10/07	R186 2012/08/02	8.75	Call	Bond Future	5,538.0000	5,983.0000	8.035	0	0	0
2011/10/07	R186 2012/08/02	8.75	Put	Bond Future	5,751.0000	5,339.0000	(7.164)	0	0	0
2011/10/07	R186 2012/08/02	8.80	Call	Bond Future	5,761.0000	6,217.0000	7.915	0	0	0
2011/10/07	R186 2012/08/02	8.80	Put	Bond Future	5,530.0000	5,129.0000	(7.251)	0	0	0
2011/10/07	R186 2012/08/02	8.70	Call	Bond Future	5,320.0000	5,754.0000	8.158	0	0	0
2011/10/07	R186 2012/08/02	8.70	Put	Bond Future	5,980.0000	5,557.0000	(7.074)	0	0	0
2011/10/07	R189 2011/11/03			Bond Future	214.4285	214.4262	(0.001)	0.0000	0.0000	0
2011/10/07	R189 2011/11/03	212.00	Call	Bond Future	2,428.0000	2,426.0000	(0.082)	0	0	0
2011/10/07	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R189 2011/11/03	212.05	Call	Bond Future	2,378.0000	2,376.0000	(0.084)	0	0	0
2011/10/07	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R189 2011/11/03	211.95	Call	Bond Future	2,478.0000	2,476.0000	(0.081)	0	0	0
2011/10/07	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R197 2011/11/03			Bond Future	241.7821	241.7936	0.005	0.0000	0.0000	183
2011/10/07	R197 2011/11/03	238.50	Call	Bond Future	3,282.0000	3,294.0000	0.366	0	0	0
2011/10/07	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R197 2011/11/03	238.55	Call	Bond Future	3,232.0000	3,244.0000	0.371	0	0	0
2011/10/07	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R197 2011/11/03	238.45	Call	Bond Future	3,332.0000	3,344.0000	0.360	0	0	0
2011/10/07	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R201 2011/11/03			Bond Future	6.4370	6.3640	(1.134)	0.0000	0.0000	3,084
2011/10/07	R201 2011/11/03	8.00	Call	Bond Future	4,409.0000	4,621.0000	4.808	0	0	0
2011/10/07	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R201 2011/11/03	8.05	Call	Bond Future	4,547.0000	4,758.0000	4.640	0	0	0
2011/10/07	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R201 2011/11/03	7.95	Call	Bond Future	4,272.0000	4,484.0000	4.963	0	0	0

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2011/10/07	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R201 2012/02/02			Bond Future	6.4980	6.4180	(1.231)	0.0000	0.0000	0
2011/10/07	R201 2012/02/02	8.25	Call	Bond Future	4,561.0000	4,774.0000	4.670	0	0	0
2011/10/07	R201 2012/02/02	8.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/07	R201 2012/02/02	8.30	Call	Bond Future	4,687.0000	4,900.0000	4.544	0	0	0
2011/10/07	R201 2012/02/02	8.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/07	R201 2012/02/02	8.20	Call	Bond Future	4,436.0000	4,648.0000	4.779	0	0	0
2011/10/07	R201 2012/02/02	8.20	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/10/07	R201 2012/05/03			Bond Future	6.5400	6.4520	(1.346)	0.0000	0.0000	0
2011/10/07	R201 2012/05/03	7.75	Call	Bond Future	3,059.0000	3,251.0000	6.277	0	0	0
2011/10/07	R201 2012/05/03	7.75	Put	Bond Future	144.0000	120.0000	(16.667)	0	0	0
2011/10/07	R201 2012/05/03	7.80	Call	Bond Future	3,164.0000	3,357.0000	6.100	0	0	0
2011/10/07	R201 2012/05/03	7.80	Put	Bond Future	131.0000	108.0000	(17.557)	0	0	0
2011/10/07	R201 2012/05/03	7.70	Call	Bond Future	2,955.0000	3,144.0000	6.396	0	0	0
2011/10/07	R201 2012/05/03	7.70	Put	Bond Future	158.0000	131.0000	(17.089)	0	0	0
2011/10/07	R201 2012/08/02			Bond Future	6.5640	6.4660	(1.493)	0.0000	0.0000	0
2011/10/07	R201 2012/08/02	7.50	Call	Bond Future	2,384.0000	2,558.0000	7.299	0	0	0
2011/10/07	R201 2012/08/02	7.50	Put	Bond Future	323.0000	278.0000	(13.932)	0	0	0
2011/10/07	R201 2012/08/02	7.55	Call	Bond Future	2,471.0000	2,648.0000	7.163	0	0	0
2011/10/07	R201 2012/08/02	7.55	Put	Bond Future	301.0000	259.0000	(13.953)	0	0	0
2011/10/07	R201 2012/08/02	7.45	Call	Bond Future	2,298.0000	2,469.0000	7.441	0	0	0
2011/10/07	R201 2012/08/02	7.45	Put	Bond Future	346.0000	298.0000	(13.873)	0	0	0
2011/10/07	R202 2011/11/03			Bond Future	177.2511	176.9808	(0.153)	0.0000	0.0000	32,686
2011/10/07	R202 2011/11/03	0.50	Call	Bond Future	176,751.0000	176,481.0000	(0.153)	0	0	0
2011/10/07	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R202 2011/11/03	0.55	Call	Bond Future	176,701.0000	176,431.0000	(0.153)	0	0	0
2011/10/07	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R202 2011/11/03	0.45	Call	Bond Future	176,801.0000	176,531.0000	(0.153)	0	0	0
2011/10/07	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R202 2012/02/02			Bond Future	177.1316	176.8573	(0.155)	0.0000	0.0000	0
2011/10/07	R202 2012/02/02	177.00	Call	Bond Future	132.0000	0.0000	(100.000)	0	0	0
2011/10/07	R202 2012/02/02	177.00	Put	Bond Future	0.0000	143.0000	100.000	0	0	0
2011/10/07	R202 2012/02/02	177.05	Call	Bond Future	82.0000	0.0000	(100.000)	0	0	0
2011/10/07	R202 2012/02/02	177.05	Put	Bond Future	0.0000	193.0000	100.000	0	0	0

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2011/10/07	R202 2012/02/02	176.95	Call	Bond Future	182.0000	0.0000	(100.000)	0	0	0
2011/10/07	R202 2012/02/02	176.95	Put	Bond Future	0.0000	93.0000	100.000	0	0	0
2011/10/07	R203 2011/11/03			Bond Future	7.6900	7.6080	(1.066)	0.0000	0.0000	2,109
2011/10/07	R203 2011/11/03	8.50	Call	Bond Future	3,755.0000	4,133.0000	10.067	0	0	0
2011/10/07	R203 2011/11/03	8.50	Put	Bond Future	20.0000	10.0000	(50.000)	0	0	0
2011/10/07	R203 2011/11/03	8.55	Call	Bond Future	3,975.0000	4,355.0000	9.560	0	0	0
2011/10/07	R203 2011/11/03	8.55	Put	Bond Future	15.0000	7.0000	(53.333)	0	0	0
2011/10/07	R203 2011/11/03	8.45	Call	Bond Future	3,536.0000	3,911.0000	10.605	0	0	0
2011/10/07	R203 2011/11/03	8.45	Put	Bond Future	26.0000	14.0000	(46.154)	0	0	0
2011/10/07	R203 2012/02/02			Bond Future	7.7980	7.7110	(1.116)	0.0000	0.0000	0
2011/10/07	R203 2012/02/02	8.75	Call	Bond Future	4,594.0000	4,924.0000	7.183	0	0	0
2011/10/07	R203 2012/02/02	8.75	Put	Bond Future	395.0000	330.0000	(16.456)	0	0	0
2011/10/07	R203 2012/02/02	8.80	Call	Bond Future	4,775.0000	5,110.0000	7.016	0	0	0
2011/10/07	R203 2012/02/02	8.80	Put	Bond Future	361.0000	302.0000	(16.343)	0	0	0
2011/10/07	R203 2012/02/02	8.70	Call	Bond Future	4,416.0000	4,741.0000	7.360	0	0	0
2011/10/07	R203 2012/02/02	8.70	Put	Bond Future	432.0000	362.0000	(16.204)	0	0	0
2011/10/07	R203 2012/05/03			Bond Future	7.8950	7.8030	(1.165)	0.0000	0.0000	0
2011/10/07	R203 2012/05/03	8.75	Call	Bond Future	4,532.0000	4,831.0000	6.598	0	0	0
2011/10/07	R203 2012/05/03	8.75	Put	Bond Future	903.0000	802.0000	(11.185)	0	0	0
2011/10/07	R203 2012/05/03	8.80	Call	Bond Future	4,688.0000	4,992.0000	6.485	0	0	0
2011/10/07	R203 2012/05/03	8.80	Put	Bond Future	852.0000	756.0000	(11.268)	0	0	0
2011/10/07	R203 2012/05/03	8.70	Call	Bond Future	4,378.0000	4,673.0000	6.738	0	0	0
2011/10/07	R203 2012/05/03	8.70	Put	Bond Future	957.0000	852.0000	(10.972)	0	0	0
2011/10/07	R203 2012/08/02			Bond Future	7.9870	7.8890	(1.227)	0.0000	0.0000	0
2011/10/07	R203 2012/08/02	8.50	Call	Bond Future	3,914.0000	4,173.0000	6.617	0	0	0
2011/10/07	R203 2012/08/02	8.50	Put	Bond Future	1,809.0000	1,660.0000	(8.237)	0	0	0
2011/10/07	R203 2012/08/02	8.55	Call	Bond Future	4,044.0000	4,307.0000	6.503	0	0	0
2011/10/07	R203 2012/08/02	8.55	Put	Bond Future	1,737.0000	1,592.0000	(8.348)	0	0	0
2011/10/07	R203 2012/08/02	8.45	Call	Bond Future	3,787.0000	4,041.0000	6.707	0	0	0
2011/10/07	R203 2012/08/02	8.45	Put	Bond Future	1,885.0000	1,731.0000	(8.170)	0	0	0
2011/10/07	R204 2011/11/03			Bond Future	7.9600	7.8570	(1.294)	0.0000	0.0000	3,163
2011/10/07	R204 2011/11/03	8.75	Call	Bond Future	4,155.0000	4,694.0000	12.972	0	0	0
2011/10/07	R204 2011/11/03	8.75	Put	Bond Future	27.0000	12.0000	(55.556)	0	0	0

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2011/10/07	R204 2011/11/03	8.80	Call	Bond Future	4,402.0000	4,945.0000	12.335	0	0	0
2011/10/07	R204 2011/11/03	8.80	Put	Bond Future	20.0000	9.0000	(55.000)	0	0	0
2011/10/07	R204 2011/11/03	8.70	Call	Bond Future	3,909.0000	4,444.0000	13.686	0	0	0
2011/10/07	R204 2011/11/03	8.70	Put	Bond Future	36.0000	17.0000	(52.778)	0	0	0
2011/10/07	R204 2012/02/02			Bond Future	8.0620	7.9540	(1.340)	0.0000	0.0000	0
2011/10/07	R204 2012/02/02	9.00	Call	Bond Future	5,134.0000	5,611.0000	9.291	0	0	0
2011/10/07	R204 2012/02/02	9.00	Put	Bond Future	413.0000	327.0000	(20.823)	0	0	0
2011/10/07	R204 2012/02/02	9.05	Call	Bond Future	5,341.0000	5,824.0000	9.043	0	0	0
2011/10/07	R204 2012/02/02	9.05	Put	Bond Future	376.0000	297.0000	(21.011)	0	0	0
2011/10/07	R204 2012/02/02	8.95	Call	Bond Future	4,929.0000	5,400.0000	9.556	0	0	0
2011/10/07	R204 2012/02/02	8.95	Put	Bond Future	452.0000	361.0000	(20.133)	0	0	0
2011/10/07	R204 2012/05/03			Bond Future	8.1580	8.0450	(1.385)	0.0000	0.0000	0
2011/10/07	R204 2012/05/03	8.75	Call	Bond Future	4,269.0000	4,663.0000	9.229	0	0	0
2011/10/07	R204 2012/05/03	8.75	Put	Bond Future	1,355.0000	1,180.0000	(12.915)	0	0	0
2011/10/07	R204 2012/05/03	8.80	Call	Bond Future	4,442.0000	4,844.0000	9.050	0	0	0
2011/10/07	R204 2012/05/03	8.80	Put	Bond Future	1,286.0000	1,120.0000	(12.908)	0	0	0
2011/10/07	R204 2012/05/03	8.70	Call	Bond Future	4,105.0000	4,491.0000	9.403	0	0	0
2011/10/07	R204 2012/05/03	8.70	Put	Bond Future	1,433.0000	1,250.0000	(12.770)	0	0	0
2011/10/07	R204 2012/08/02			Bond Future	8.2500	8.1310	(1.442)	0.0000	0.0000	0
2011/10/07	R204 2012/08/02	8.50	Call	Bond Future	3,708.0000	4,046.0000	9.115	0	0	0
2011/10/07	R204 2012/08/02	8.50	Put	Bond Future	2,506.0000	2,266.0000	(9.577)	0	0	0
2011/10/07	R204 2012/08/02	8.55	Call	Bond Future	3,847.0000	4,192.0000	8.968	0	0	0
2011/10/07	R204 2012/08/02	8.55	Put	Bond Future	2,407.0000	2,173.0000	(9.722)	0	0	0
2011/10/07	R204 2012/08/02	8.45	Call	Bond Future	3,572.0000	3,902.0000	9.239	0	0	0
2011/10/07	R204 2012/08/02	8.45	Put	Bond Future	2,609.0000	2,360.0000	(9.544)	0	0	0
2011/10/07	R206 2011/11/03			Bond Future	6.1240	6.0570	(1.094)	0.0000	0.0000	12,577
2011/10/07	R206 2011/11/03	7.75	Call	Bond Future	3,272.0000	3,409.0000	4.187	0	0	0
2011/10/07	R206 2011/11/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/07	R206 2011/11/03	7.80	Call	Bond Future	3,370.0000	3,508.0000	4.095	0	0	0
2011/10/07	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R206 2011/11/03	7.70	Call	Bond Future	3,173.0000	3,311.0000	4.349	0	0	0
2011/10/07	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R206 2012/02/02			Bond Future	6.1650	6.0880	(1.249)	0.0000	0.0000	0
2011/10/07	R206 2012/02/02	8.00	Call	Bond Future	3,290.0000	3,430.0000	4.255	0	0	0

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2011/10/07	R206 2012/02/02	8.00	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/10/07	R206 2012/02/02	8.05	Call	Bond Future	3,377.0000	3,517.0000	4.146	0	0	0
2011/10/07	R206 2012/02/02	8.05	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/10/07	R206 2012/02/02	7.95	Call	Bond Future	3,203.0000	3,343.0000	4.371	0	0	0
2011/10/07	R206 2012/02/02	7.95	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/10/07	R206 2012/05/03			Bond Future	6.1810	6.0910	(1.456)	0.0000	0.0000	0
2011/10/07	R206 2012/05/03	7.50	Call	Bond Future	2,217.0000	2,343.0000	5.683	0	0	0
2011/10/07	R206 2012/05/03	7.50	Put	Bond Future	132.0000	113.0000	(14.394)	0	0	0
2011/10/07	R206 2012/05/03	7.55	Call	Bond Future	2,285.0000	2,411.0000	5.514	0	0	0
2011/10/07	R206 2012/05/03	7.55	Put	Bond Future	122.0000	103.0000	(15.574)	0	0	0
2011/10/07	R206 2012/05/03	7.45	Call	Bond Future	2,151.0000	2,274.0000	5.718	0	0	0
2011/10/07	R206 2012/05/03	7.45	Put	Bond Future	144.0000	122.0000	(15.278)	0	0	0
2011/10/07	R206 2012/08/02			Bond Future	6.1560	6.0510	(1.706)	0.0000	0.0000	0
2011/10/07	R206 2012/08/02	7.25	Call	Bond Future	1,753.0000	1,866.0000	6.446	0	0	0
2011/10/07	R206 2012/08/02	7.25	Put	Bond Future	265.0000	234.0000	(11.698)	0	0	0
2011/10/07	R206 2012/08/02	7.30	Call	Bond Future	1,805.0000	1,919.0000	6.316	0	0	0
2011/10/07	R206 2012/08/02	7.30	Put	Bond Future	250.0000	220.0000	(12.000)	0	0	0
2011/10/07	R206 2012/08/02	7.20	Call	Bond Future	1,701.0000	1,812.0000	6.526	0	0	0
2011/10/07	R206 2012/08/02	7.20	Put	Bond Future	281.0000	247.0000	(12.100)	0	0	0
2011/10/07	R207 2011/11/03			Bond Future	8.1890	8.1070	(1.001)	0.0000	0.0000	8,999
2011/10/07	R207 2011/11/03	8.75	Call	Bond Future	3,227.0000	3,651.0000	13.139	0	0	0
2011/10/07	R207 2011/11/03	8.75	Put	Bond Future	109.0000	67.0000	(38.532)	0	0	0
2011/10/07	R207 2011/11/03	8.80	Call	Bond Future	3,475.0000	3,907.0000	12.432	0	0	0
2011/10/07	R207 2011/11/03	8.80	Put	Bond Future	86.0000	51.0000	(40.698)	0	0	0
2011/10/07	R207 2011/11/03	8.70	Call	Bond Future	2,983.0000	3,398.0000	13.912	0	0	0
2011/10/07	R207 2011/11/03	8.70	Put	Bond Future	138.0000	86.0000	(37.681)	0	0	0
2011/10/07	R207 2011/11/03	7.90	Put	Bond Future	1,999.0000	1,647.0000	(17.609)	0	0	0
2011/10/07	R207 2011/11/03	7.90	Call	Bond Future	341.0000	456.0000	33.724	0	0	2,000
2011/10/07	R207 2011/11/03	8.15	Call	Bond Future	843.0000	1,063.0000	26.097	0	0	0
2011/10/07	R207 2011/11/03	8.15	Put	Bond Future	1,065.0000	818.0000	(23.192)	0	0	2,000
2011/10/07	R207 2011/11/03	8.35	Call	Bond Future	1,474.0000	1,781.0000	20.828	0	0	0
2011/10/07	R207 2011/11/03	8.35	Put	Bond Future	566.0000	406.0000	(28.269)	0	0	2,000
2011/10/07	R207 2011/11/03	7.30	Put	Bond Future	5,231.0000	4,771.0000	(8.794)	0	0	0
2011/10/07	R207 2011/11/03	7.30	Call	Bond Future	12.0000	18.0000	50.000	0	0	900

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2011/10/07	R207 2011/11/03	7.75	Put	Bond Future	2,707.0000	2,309.0000	(14.703)	0	0	0
2011/10/07	R207 2011/11/03	7.75	Call	Bond Future	174.0000	242.0000	39.080	0	0	300
2011/10/07	R207 2011/11/03	7.95	Put	Bond Future	1,786.0000	1,453.0000	(18.645)	0	0	300
2011/10/07	R207 2011/11/03	7.95	Call	Bond Future	417.0000	551.0000	32.134	0	0	0
2011/10/07	R207 2011/11/03	8.40	Call	Bond Future	1,662.0000	1,988.0000	19.615	0	0	0
2011/10/07	R207 2011/11/03	8.40	Put	Bond Future	474.0000	333.0000	(29.747)	0	0	900
2011/10/07	R207 2012/02/02			Bond Future	8.2880	8.2030	(1.026)	0.0000	0.0000	0
2011/10/07	R207 2012/02/02	9.00	Call	Bond Future	4,553.0000	4,917.0000	7.995	0	0	0
2011/10/07	R207 2012/02/02	9.00	Put	Bond Future	726.0000	620.0000	(14.601)	0	0	0
2011/10/07	R207 2012/02/02	9.05	Call	Bond Future	4,756.0000	5,127.0000	7.801	0	0	0
2011/10/07	R207 2012/02/02	9.05	Put	Bond Future	668.0000	569.0000	(14.820)	0	0	0
2011/10/07	R207 2012/02/02	8.95	Call	Bond Future	4,353.0000	4,710.0000	8.201	0	0	0
2011/10/07	R207 2012/02/02	8.95	Put	Bond Future	789.0000	675.0000	(14.449)	0	0	0
2011/10/07	R207 2012/05/03			Bond Future	8.3840	8.2950	(1.062)	0.0000	0.0000	0
2011/10/07	R207 2012/05/03	8.75	Call	Bond Future	3,922.0000	4,219.0000	7.573	0	0	0
2011/10/07	R207 2012/05/03	8.75	Put	Bond Future	1,985.0000	1,804.0000	(9.118)	0	0	0
2011/10/07	R207 2012/05/03	8.80	Call	Bond Future	4,085.0000	4,388.0000	7.417	0	0	0
2011/10/07	R207 2012/05/03	8.80	Put	Bond Future	1,888.0000	1,712.0000	(9.322)	0	0	0
2011/10/07	R207 2012/05/03	8.70	Call	Bond Future	3,757.0000	4,047.0000	7.719	0	0	0
2011/10/07	R207 2012/05/03	8.70	Put	Bond Future	2,082.0000	1,893.0000	(9.078)	0	0	0
2011/10/07	R207 2012/08/02			Bond Future	8.4760	8.3830	(1.097)	0.0000	0.0000	0
2011/10/07	R207 2012/08/02	8.75	Call	Bond Future	4,068.0000	4,352.0000	6.981	0	0	0
2011/10/07	R207 2012/08/02	8.75	Put	Bond Future	2,655.0000	2,453.0000	(7.608)	0	0	0
2011/10/07	R207 2012/08/02	8.80	Call	Bond Future	4,217.0000	4,507.0000	6.877	0	0	0
2011/10/07	R207 2012/08/02	8.80	Put	Bond Future	2,549.0000	2,353.0000	(7.689)	0	0	0
2011/10/07	R207 2012/08/02	8.70	Call	Bond Future	3,921.0000	4,199.0000	7.090	0	0	0
2011/10/07	R207 2012/08/02	8.70	Put	Bond Future	2,764.0000	2,556.0000	(7.525)	0	0	0
2011/10/07	R208 2011/11/03			Bond Future	8.2260	8.1450	(0.985)	0.0000	0.0000	7,097
2011/10/07	R208 2011/11/03	8.75	Call	Bond Future	3,244.0000	3,684.0000	13.564	0	0	0
2011/10/07	R208 2011/11/03	8.75	Put	Bond Future	139.0000	87.0000	(37.410)	0	0	0
2011/10/07	R208 2011/11/03	8.80	Call	Bond Future	3,504.0000	3,953.0000	12.814	0	0	0
2011/10/07	R208 2011/11/03	8.80	Put	Bond Future	110.0000	67.0000	(39.091)	0	0	0
2011/10/07	R208 2011/11/03	8.70	Call	Bond Future	2,989.0000	3,417.0000	14.319	0	0	0
2011/10/07	R208 2011/11/03	8.70	Put	Bond Future	175.0000	110.0000	(37.143)	0	0	0

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2011/10/07	R208 2011/11/03	7.95	Put	Bond Future	2,067.0000	1,699.0000	(17.804)	0	0	0
2011/10/07	R208 2011/11/03	7.95	Call	Bond Future	375.0000	500.0000	33.333	0	0	1,995
2011/10/07	R208 2011/11/03	8.20	Put	Bond Future	1,087.0000	832.0000	(23.459)	0	0	0
2011/10/07	R208 2011/11/03	8.20	Call	Bond Future	929.0000	1,167.0000	25.619	0	0	665
2011/10/07	R208 2011/11/03	8.40	Call	Bond Future	1,619.0000	1,948.0000	20.321	0	0	0
2011/10/07	R208 2011/11/03	8.40	Put	Bond Future	573.0000	409.0000	(28.621)	0	0	665
2011/10/07	R208 2011/11/03	8.90	Call	Bond Future	4,036.0000	4,500.0000	11.497	0	0	0
2011/10/07	R208 2011/11/03	8.90	Put	Bond Future	68.0000	39.0000	(42.647)	0	0	1,995
2011/10/07	R208 2012/02/02			Bond Future	8.3170	8.2320	(1.022)	0.0000	0.0000	0
2011/10/07	R208 2012/02/02	9.00	Call	Bond Future	4,757.0000	5,142.0000	8.093	0	0	0
2011/10/07	R208 2012/02/02	9.00	Put	Bond Future	831.0000	711.0000	(14.440)	0	0	0
2011/10/07	R208 2012/02/02	9.05	Call	Bond Future	4,972.0000	5,364.0000	7.884	0	0	0
2011/10/07	R208 2012/02/02	9.05	Put	Bond Future	767.0000	654.0000	(14.733)	0	0	0
2011/10/07	R208 2012/02/02	8.95	Call	Bond Future	4,545.0000	4,922.0000	8.295	0	0	0
2011/10/07	R208 2012/02/02	8.95	Put	Bond Future	899.0000	771.0000	(14.238)	0	0	0
2011/10/07	R208 2012/05/03			Bond Future	8.4020	8.3140	(1.047)	0.0000	0.0000	0
2011/10/07	R208 2012/05/03	9.00	Call	Bond Future	4,957.0000	5,308.0000	7.081	0	0	0
2011/10/07	R208 2012/05/03	9.00	Put	Bond Future	1,588.0000	1,429.0000	(10.013)	0	0	0
2011/10/07	R208 2012/05/03	9.05	Call	Bond Future	5,148.0000	5,506.0000	6.954	0	0	0
2011/10/07	R208 2012/05/03	9.05	Put	Bond Future	1,504.0000	1,352.0000	(10.106)	0	0	0
2011/10/07	R208 2012/05/03	8.95	Call	Bond Future	4,768.0000	5,113.0000	7.236	0	0	0
2011/10/07	R208 2012/05/03	8.95	Put	Bond Future	1,674.0000	1,509.0000	(9.857)	0	0	0
2011/10/07	R208 2012/08/02			Bond Future	8.4830	8.3910	(1.085)	0.0000	0.0000	0
2011/10/07	R208 2012/08/02	8.75	Call	Bond Future	4,341.0000	4,646.0000	7.026	0	0	0
2011/10/07	R208 2012/08/02	8.75	Put	Bond Future	2,852.0000	2,637.0000	(7.539)	0	0	0
2011/10/07	R208 2012/08/02	8.80	Call	Bond Future	4,504.0000	4,815.0000	6.905	0	0	0
2011/10/07	R208 2012/08/02	8.80	Put	Bond Future	2,740.0000	2,531.0000	(7.628)	0	0	0
2011/10/07	R208 2012/08/02	8.70	Call	Bond Future	4,180.0000	4,478.0000	7.129	0	0	0
2011/10/07	R208 2012/08/02	8.70	Put	Bond Future	2,968.0000	2,745.0000	(7.513)	0	0	0
2011/10/07	R209 2011/11/03			Bond Future	8.9320	8.8400	(1.030)	0.0000	0.0000	1,374
2011/10/07	R209 2011/11/03	8.75	Call	Bond Future	790.0000	1,044.0000	32.152	0	0	0
2011/10/07	R209 2011/11/03	8.75	Put	Bond Future	2,220.0000	1,757.0000	(20.856)	0	0	0
2011/10/07	R209 2011/11/03	8.80	Call	Bond Future	932.0000	1,217.0000	30.579	0	0	0
2011/10/07	R209 2011/11/03	8.80	Put	Bond Future	1,965.0000	1,532.0000	(22.036)	0	0	0

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2011/10/07	R209 2011/11/03	8.70	Call	Bond Future	663.0000	887.0000	33.786	0	0	0
2011/10/07	R209 2011/11/03	8.70	Put	Bond Future	2,494.0000	2,001.0000	(19.767)	0	0	0
2011/10/07	R209 2012/02/02			Bond Future	9.0050	8.9110	(1.044)	0.0000	0.0000	0
2011/10/07	R209 2012/02/02	9.00	Call	Bond Future	2,996.0000	3,372.0000	12.550	0	0	0
2011/10/07	R209 2012/02/02	9.00	Put	Bond Future	3,034.0000	2,687.0000	(11.437)	0	0	0
2011/10/07	R209 2012/02/02	9.05	Call	Bond Future	3,188.0000	3,579.0000	12.265	0	0	0
2011/10/07	R209 2012/02/02	9.05	Put	Bond Future	2,846.0000	2,514.0000	(11.665)	0	0	0
2011/10/07	R209 2012/02/02	8.95	Call	Bond Future	2,811.0000	3,172.0000	12.842	0	0	0
2011/10/07	R209 2012/02/02	8.95	Put	Bond Future	3,233.0000	2,871.0000	(11.197)	0	0	0
2011/10/07	R209 2012/05/03			Bond Future	9.0740	8.9780	(1.058)	0.0000	0.0000	0
2011/10/07	R209 2012/05/03	9.00	Call	Bond Future	3,694.0000	4,063.0000	9.989	0	0	0
2011/10/07	R209 2012/05/03	9.00	Put	Bond Future	4,255.0000	3,895.0000	(8.461)	0	0	0
2011/10/07	R209 2012/05/03	9.05	Call	Bond Future	3,877.0000	4,257.0000	9.801	0	0	0
2011/10/07	R209 2012/05/03	9.05	Put	Bond Future	4,058.0000	3,709.0000	(8.600)	0	0	0
2011/10/07	R209 2012/05/03	8.95	Call	Bond Future	3,517.0000	3,875.0000	10.179	0	0	0
2011/10/07	R209 2012/05/03	8.95	Put	Bond Future	4,461.0000	4,090.0000	(8.317)	0	0	0
2011/10/07	R209 2012/08/02			Bond Future	9.1400	9.0410	(1.083)	0.0000	0.0000	0
2011/10/07	R209 2012/08/02	9.25	Call	Bond Future	5,257.0000	5,673.0000	7.913	0	0	0
2011/10/07	R209 2012/08/02	9.25	Put	Bond Future	4,446.0000	4,119.0000	(7.355)	0	0	0
2011/10/07	R209 2012/08/02	9.30	Call	Bond Future	5,450.0000	5,875.0000	7.798	0	0	0
2011/10/07	R209 2012/08/02	9.30	Put	Bond Future	4,275.0000	3,957.0000	(7.439)	0	0	0
2011/10/07	R209 2012/08/02	9.20	Call	Bond Future	5,067.0000	5,474.0000	8.032	0	0	0
2011/10/07	R209 2012/08/02	9.20	Put	Bond Future	4,623.0000	4,287.0000	(7.268)	0	0	0
2011/10/07	R210 2011/11/03			Bond Future	132.0298	132.0367	0.005	0.0000	0.0000	750
2011/10/07	R210 2011/11/03	131.00	Call	Bond Future	1,030.0000	1,037.0000	0.680	0	0	0
2011/10/07	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R210 2011/11/03	131.05	Call	Bond Future	980.0000	987.0000	0.714	0	0	0
2011/10/07	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R210 2011/11/03	130.95	Call	Bond Future	1,080.0000	1,087.0000	0.648	0	0	0
2011/10/07	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R211 2011/11/03			Bond Future	113.1419	113.1440	0.002	0.0000	0.0000	529
2011/10/07	R211 2011/11/03	1.25	Call	Bond Future	111,892.0000	111,894.0000	0.002	0	0	0
2011/10/07	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/07	R211 2011/11/03	1.30	Call	Bond Future	111,842.0000	111,844.0000	0.002	0	0	0
2011/10/07	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R211 2011/11/03	1.20	Call	Bond Future	111,942.0000	111,944.0000	0.002	0	0	0
2011/10/07	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R211 2012/02/02			Bond Future	113.4279	113.4299	0.002	0.0000	0.0000	0
2011/10/07	R211 2012/02/02	110.50	Call	Bond Future	2,928.0000	2,930.0000	0.068	0	0	0
2011/10/07	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R211 2012/02/02	110.55	Call	Bond Future	2,878.0000	2,880.0000	0.069	0	0	0
2011/10/07	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R211 2012/02/02	110.45	Call	Bond Future	2,978.0000	2,980.0000	0.067	0	0	0
2011/10/07	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R212 2011/11/03			Bond Future	109.7286	109.5873	(0.129)	0.0000	0.0000	2,677
2011/10/07	R212 2011/11/03	2.50	Call	Bond Future	107,229.0000	107,087.0000	(0.132)	0	0	0
2011/10/07	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R212 2011/11/03	2.55	Call	Bond Future	107,179.0000	107,037.0000	(0.132)	0	0	0
2011/10/07	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R212 2011/11/03	2.45	Call	Bond Future	107,279.0000	107,137.0000	(0.132)	0	0	0
2011/10/07	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R212 2012/02/02			Bond Future	109.8350	109.6916	(0.131)	0.0000	0.0000	0
2011/10/07	R212 2012/02/02	108.50	Call	Bond Future	1,335.0000	1,192.0000	(10.712)	0	0	0
2011/10/07	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R212 2012/02/02	108.55	Call	Bond Future	1,285.0000	1,142.0000	(11.128)	0	0	0
2011/10/07	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R212 2012/02/02	108.45	Call	Bond Future	1,385.0000	1,242.0000	(10.325)	0	0	0
2011/10/07	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2011/11/03			Bond Future	8.9850	8.8940	(1.013)	0.0000	0.0000	0
2011/10/07	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2011/11/03	8.75	Put	Bond Future	1,872.0000	1,155.0000	(38.301)	0	0	0
2011/10/07	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2011/11/03	8.80	Put	Bond Future	1,469.0000	751.0000	(48.877)	0	0	0
2011/10/07	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2011/11/03	8.70	Put	Bond Future	2,279.0000	1,561.0000	(31.505)	0	0	0
2011/10/07	R213 2012/02/02			Bond Future	9.0710	8.9770	(1.036)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/07	R213 2012/02/02	9.00	Call	Bond Future	0.0000	179.0000	100.000	0	0	0
2011/10/07	R213 2012/02/02	9.00	Put	Bond Future	550.0000	0.0000	(100.000)	0	0	0
2011/10/07	R213 2012/02/02	9.05	Call	Bond Future	0.0000	567.0000	100.000	0	0	0
2011/10/07	R213 2012/02/02	9.05	Put	Bond Future	162.0000	0.0000	(100.000)	0	0	0
2011/10/07	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2012/02/02	8.95	Put	Bond Future	941.0000	211.0000	(77.577)	0	0	0
2011/10/07	R213 2012/05/03			Bond Future	9.1470	9.0500	(1.060)	0.0000	0.0000	0
2011/10/07	R213 2012/05/03	9.25	Call	Bond Future	777.0000	1,519.0000	95.495	0	0	0
2011/10/07	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2012/05/03	9.30	Call	Bond Future	1,150.0000	1,892.0000	64.522	0	0	0
2011/10/07	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2012/05/03	9.20	Call	Bond Future	401.0000	1,143.0000	185.037	0	0	0
2011/10/07	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2012/08/02			Bond Future	9.2200	9.1190	(1.095)	0.0000	0.0000	0
2011/10/07	R213 2012/08/02	9.25	Call	Bond Future	224.0000	986.0000	340.179	0	0	0
2011/10/07	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2012/08/02	9.30	Call	Bond Future	596.0000	1,358.0000	127.852	0	0	0
2011/10/07	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	R213 2012/08/02	9.20	Call	Bond Future	0.0000	612.0000	100.000	0	0	0
2011/10/07	R213 2012/08/02	9.20	Put	Bond Future	150.0000	0.0000	(100.000)	0	0	0
2011/10/07	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/07	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/07	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/07	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/07	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/07	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/07	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/07	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/07	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/07	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/07	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/07	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/07	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/07	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/07	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										531335.00