



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/10/2011

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

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2011/10/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	AL7T 2011/11/03			Index Future	402.0520	403.3460	0.322	0.0000	0.0000	16
2011/10/12	AL7T 2012/02/02			Index Future	407.8200	409.1320	0.322	0.0000	0.0000	0
2011/10/12	ALBI 2011/11/03			Index Future	368.3590	369.3890	0.280	0.0000	0.0000	1,692
2011/10/12	ALBI 2012/02/02			Index Future	373.6440	374.6880	0.279	0.0000	0.0000	0
2011/10/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	CAAG 2011/10/24			Can-Do Future	7.9188	7.8031	(1.461)	0.0000	0.0000	0
2011/10/12	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,219.0000	1,103.0000	(9.516)	0	0	0
2011/10/12	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,169.0000	1,053.0000	(9.923)	0	0	0
2011/10/12	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,269.0000	1,153.0000	(9.141)	0	0	0
2011/10/12	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/10/12	CAAG 2011/10/24	7.00	Call	Can-Do Future	919.0000	804.0000	(12.514)	0	0	14,286
2011/10/12	CAAG 2011/10/24	7.40	Put	Can-Do Future	6.0000	9.0000	50.000	0	0	0
2011/10/12	CAAG 2011/10/24	7.40	Call	Can-Do Future	525.0000	412.0000	(21.524)	0	0	6,757
2011/10/12	CAAG 2011/10/24	8.75	Put	Can-Do Future	847.0000	956.0000	12.869	0	0	0
2011/10/12	CAAG 2011/10/24	8.75	Call	Can-Do Future	16.0000	9.0000	(43.750)	0	0	11,429
2011/10/12	CAAG 2011/10/24	8.50	Put	Can-Do Future	610.0000	716.0000	17.377	0	0	0
2011/10/12	CAAG 2011/10/24	8.50	Call	Can-Do Future	29.0000	19.0000	(34.483)	0	0	11,765
2011/10/12	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,089.0000	1,201.0000	10.285	0	0	0
2011/10/12	CAAG 2011/10/24	9.00	Call	Can-Do Future	8.0000	4.0000	(50.000)	0	0	11,111
2011/10/12	CAAJ 2011/10/20			Any day expiry	7.9142	7.7983	(1.464)	0.0000	0.0000	0
2011/10/12	CAAJ 2011/10/20	7.75	Call	Any day expiry	215.0000	139.0000	(35.349)	0	0	0
2011/10/12	CAAJ 2011/10/20	7.75	Put	Any day expiry	51.0000	91.0000	78.431	0	0	0
2011/10/12	CAAJ 2011/10/20	7.80	Call	Any day expiry	183.0000	116.0000	(36.612)	0	0	0
2011/10/12	CAAJ 2011/10/20	7.80	Put	Any day expiry	69.0000	118.0000	71.014	0	0	0
2011/10/12	CAAJ 2011/10/20	7.70	Call	Any day expiry	250.0000	167.0000	(33.200)	0	0	0
2011/10/12	CAAJ 2011/10/20	7.70	Put	Any day expiry	36.0000	69.0000	91.667	0	0	0

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2011/10/12	CAAK 2011/12/19			Can-Do Future	0.0660	0.0565	(14.394)	0.0000	0.0000	12,659
2011/10/12	CAAL 2011/12/19			Can-Do Future	0.0688	0.0688	0.000	0.0000	0.0000	18,519
2011/10/12	CAAM2011/12/19			Can-Do Future	0.1789	0.1789	0.000	0.0000	0.0000	12,423
2011/10/12	CAAN 2012/03/30			Can-Do Future	0.3885	0.3510	(9.653)	0.0000	0.0000	100,000
2011/10/12	CAAO 2012/03/30			Can-Do Future	0.1587	0.1895	19.408	0.0000	0.0000	100,000
2011/10/12	CAAP 2011/12/19			Can-Do Future	0.2009	0.2009	0.000	0.0000	0.0000	12,346
2011/10/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/12	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/12	GOVI 2011/11/03			GOVI	369.5110	370.5520	0.282	0.0000	0.0000	163
2011/10/12	GOVI 2011/11/03	357.00	Call	GOVI	125,110.0000	135,520.0000	8.321	0	0	0
2011/10/12	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/12	GOVI 2011/11/03	357.01	Call	GOVI	125,010.0000	135,420.0000	8.327	0	0	0
2011/10/12	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/12	GOVI 2011/11/03	356.99	Call	GOVI	125,210.0000	135,620.0000	8.314	0	0	0
2011/10/12	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/12	GOVI 2012/02/02			GOVI	374.8120	375.8670	0.281	0.0000	0.0000	0
2011/10/12	GOVI 2012/02/02	369.00	Call	GOVI	58,120.0000	68,670.0000	18.152	0	0	0
2011/10/12	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/12	GOVI 2012/02/02	369.01	Call	GOVI	58,020.0000	68,570.0000	18.183	0	0	0
2011/10/12	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/12	GOVI 2012/02/02	368.99	Call	GOVI	58,220.0000	68,770.0000	18.121	0	0	0
2011/10/12	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/12	IGOV 2011/11/03			Index Future	160.1360	159.9960	(0.087)	0.0000	0.0000	86
2011/10/12	IGOV 2012/02/02			Index Future	162.4340	162.2910	(0.088)	0.0000	0.0000	0
2011/10/12	ILBI 2012/02/02			Index Future	440.0580	439.9510	(0.024)	0.0000	0.0000	88
2011/10/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/12	JBAF 2011/10/19			Jibar Tradeable Future	5.5300	5.5400	0.181	0.0000	0.0000	1,000
2011/10/12	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.4200	0.185	0.0000	0.0000	1,700
2011/10/12	JBAF 2011/12/21			Jibar Tradeable Future	5.4000	5.3900	(0.185)	0.0000	0.0000	5,541
2011/10/12	JBAF 2012/01/18			Jibar Tradeable Future	5.3700	5.3600	(0.186)	0.0000	0.0000	700
2011/10/12	JBAF 2012/02/15			Jibar Tradeable Future	5.3000	5.3000	0.000	0.0000	0.0000	0
2011/10/12	JBAF 2012/03/20			Jibar Tradeable Future	5.2700	5.2700	0.000	0.0000	0.0000	1,340
2011/10/12	JBAF 2012/06/20			Jibar Tradeable Future	5.2800	5.2800	0.000	0.0000	0.0000	2,890
2011/10/12	JBAF 2012/09/19			Jibar Tradeable Future	5.4200	5.3800	(0.738)	0.0000	0.0000	44,760
2011/10/12	JBAF 2012/12/19			Jibar Tradeable Future	5.5800	5.5400	(0.717)	0.0000	0.0000	990
2011/10/12	JBAF 2013/03/20			Jibar Tradeable Future	5.8300	5.7900	(0.686)	0.0000	0.0000	790
2011/10/12	JBAF 2013/06/19			Jibar Tradeable Future	6.1100	6.0800	(0.491)	0.0000	0.0000	1,250
2011/10/12	JBAF 2013/09/18			Jibar Tradeable Future	6.4000	6.3600	(0.625)	0.0000	0.0000	500
2011/10/12	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/12	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/12	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/12	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/12	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/12	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/12	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/12	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/12	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/12	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/12	OTH1 2011/11/03			Index Future	361.8570	362.8170	0.265	0.0000	0.0000	0
2011/10/12	OTH1 2012/02/02			Index Future	367.0480	368.0220	0.265	0.0000	0.0000	0
2011/10/12	R157 2011/11/03			Bond Future	6.7200	6.6610	(0.878)	0.0000	0.0000	15,680
2011/10/12	R157 2011/11/03	8.25	Call	Bond Future	5,655.0000	5,879.0000	3.961	0	0	0
2011/10/12	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R157 2011/11/03	8.30	Call	Bond Future	5,834.0000	6,059.0000	3.857	0	0	0
2011/10/12	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R157 2011/11/03	8.20	Call	Bond Future	5,475.0000	5,700.0000	4.110	0	0	0
2011/10/12	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R157 2011/11/03	6.55	Put	Bond Future	891.0000	733.0000	(17.733)	0	0	0
2011/10/12	R157 2011/11/03	6.55	Call	Bond Future	242.0000	308.0000	27.273	0	0	1,200
2011/10/12	R157 2011/11/03	7.00	Put	Bond Future	145.0000	98.0000	(32.414)	0	0	0
2011/10/12	R157 2011/11/03	7.00	Call	Bond Future	1,205.0000	1,383.0000	14.772	0	0	400
2011/10/12	R157 2011/11/03	7.10	Call	Bond Future	1,520.0000	1,715.0000	12.829	0	0	0
2011/10/12	R157 2011/11/03	7.10	Put	Bond Future	84.0000	54.0000	(35.714)	0	0	400
2011/10/12	R157 2011/11/03	7.55	Call	Bond Future	3,113.0000	3,336.0000	7.164	0	0	0

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2011/10/12	R157 2011/11/03	7.55	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	1,200
2011/10/12	R157 2012/02/02			Bond Future	6.8010	6.7370	(0.941)	0.0000	0.0000	0
2011/10/12	R157 2012/02/02	8.50	Call	Bond Future	5,895.0000	6,115.0000	3.732	0	0	0
2011/10/12	R157 2012/02/02	8.50	Put	Bond Future	43.0000	36.0000	(16.279)	0	0	0
2011/10/12	R157 2012/02/02	8.55	Call	Bond Future	6,056.0000	6,277.0000	3.649	0	0	0
2011/10/12	R157 2012/02/02	8.55	Put	Bond Future	38.0000	31.0000	(18.421)	0	0	0
2011/10/12	R157 2012/02/02	8.45	Call	Bond Future	5,734.0000	5,953.0000	3.819	0	0	0
2011/10/12	R157 2012/02/02	8.45	Put	Bond Future	49.0000	41.0000	(16.327)	0	0	0
2011/10/12	R157 2012/02/02	6.55	Call	Bond Future	809.0000	896.0000	10.754	0	0	0
2011/10/12	R157 2012/02/02	6.55	Put	Bond Future	1,705.0000	1,564.0000	(8.270)	0	0	130
2011/10/12	R157 2012/02/02	6.00	Put	Bond Future	3,155.0000	2,964.0000	(6.054)	0	0	0
2011/10/12	R157 2012/02/02	6.00	Call	Bond Future	265.0000	302.0000	13.962	0	0	130
2011/10/12	R157 2012/02/02	7.05	Call	Bond Future	1,713.0000	1,851.0000	8.056	0	0	0
2011/10/12	R157 2012/02/02	7.05	Put	Bond Future	832.0000	742.0000	(10.817)	0	0	130
2011/10/12	R157 2012/05/03			Bond Future	6.8630	6.7940	(1.005)	0.0000	0.0000	0
2011/10/12	R157 2012/05/03	8.25	Call	Bond Future	4,721.0000	4,921.0000	4.236	0	0	0
2011/10/12	R157 2012/05/03	8.25	Put	Bond Future	244.0000	215.0000	(11.885)	0	0	0
2011/10/12	R157 2012/05/03	8.30	Call	Bond Future	4,861.0000	5,062.0000	4.135	0	0	0
2011/10/12	R157 2012/05/03	8.30	Put	Bond Future	226.0000	199.0000	(11.947)	0	0	0
2011/10/12	R157 2012/05/03	8.20	Call	Bond Future	4,582.0000	4,780.0000	4.321	0	0	0
2011/10/12	R157 2012/05/03	8.20	Put	Bond Future	262.0000	232.0000	(11.450)	0	0	0
2011/10/12	R157 2012/08/02			Bond Future	6.9120	6.8370	(1.085)	0.0000	0.0000	0
2011/10/12	R157 2012/08/02	8.00	Call	Bond Future	3,960.0000	4,135.0000	4.419	0	0	0
2011/10/12	R157 2012/08/02	8.00	Put	Bond Future	687.0000	632.0000	(8.006)	0	0	0
2011/10/12	R157 2012/08/02	8.05	Call	Bond Future	4,075.0000	4,252.0000	4.344	0	0	0
2011/10/12	R157 2012/08/02	8.05	Put	Bond Future	655.0000	602.0000	(8.092)	0	0	0
2011/10/12	R157 2012/08/02	7.95	Call	Bond Future	3,846.0000	4,019.0000	4.498	0	0	0
2011/10/12	R157 2012/08/02	7.95	Put	Bond Future	721.0000	664.0000	(7.906)	0	0	0
2011/10/12	R186 2011/11/03			Bond Future	8.4010	8.3530	(0.571)	0.0000	0.0000	30,166
2011/10/12	R186 2011/11/03	9.00	Call	Bond Future	5,635.0000	6,059.0000	7.524	0	0	0
2011/10/12	R186 2011/11/03	9.00	Put	Bond Future	112.0000	76.0000	(32.143)	0	0	0
2011/10/12	R186 2011/11/03	9.05	Call	Bond Future	6,052.0000	6,483.0000	7.122	0	0	0
2011/10/12	R186 2011/11/03	9.05	Put	Bond Future	85.0000	57.0000	(32.941)	0	0	0
2011/10/12	R186 2011/11/03	8.95	Call	Bond Future	5,223.0000	5,638.0000	7.946	0	0	0

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2011/10/12	R186 2011/11/03	8.95	Put	Bond Future	146.0000	102.0000	(30.137)	0	0	0
2011/10/12	R186 2011/11/03	8.75	Put	Bond Future	388.0000	291.0000	(25.000)	0	0	0
2011/10/12	R186 2011/11/03	8.75	Call	Bond Future	3,653.0000	4,015.0000	9.910	0	0	0
2011/10/12	R186 2011/11/03	8.10	Put	Bond Future	3,384.0000	3,009.0000	(11.082)	0	0	0
2011/10/12	R186 2011/11/03	8.10	Call	Bond Future	459.0000	543.0000	18.301	0	0	1,275
2011/10/12	R186 2011/11/03	8.35	Put	Bond Future	1,740.0000	1,468.0000	(15.632)	0	0	0
2011/10/12	R186 2011/11/03	8.35	Call	Bond Future	1,252.0000	1,439.0000	14.936	0	0	425
2011/10/12	R186 2011/11/03	8.55	Call	Bond Future	2,293.0000	2,575.0000	12.298	0	0	0
2011/10/12	R186 2011/11/03	8.55	Put	Bond Future	883.0000	705.0000	(20.159)	0	0	425
2011/10/12	R186 2011/11/03	9.10	Call	Bond Future	6,472.0000	6,910.0000	6.768	0	0	0
2011/10/12	R186 2011/11/03	9.10	Put	Bond Future	64.0000	42.0000	(34.375)	0	0	1,275
2011/10/12	R186 2011/11/03	7.80	Put	Bond Future	6,035.0000	5,594.0000	(7.307)	0	0	0
2011/10/12	R186 2011/11/03	7.80	Call	Bond Future	89.0000	108.0000	21.348	0	0	250
2011/10/12	R186 2011/11/03	8.00	Call	Bond Future	281.0000	336.0000	19.573	0	0	0
2011/10/12	R186 2011/11/03	8.00	Put	Bond Future	4,201.0000	3,797.0000	(9.617)	0	0	250
2011/10/12	R186 2011/11/03	8.20	Call	Bond Future	712.0000	832.0000	16.854	0	0	0
2011/10/12	R186 2011/11/03	8.20	Put	Bond Future	2,654.0000	2,314.0000	(12.811)	0	0	250
2011/10/12	R186 2012/02/02			Bond Future	8.4810	8.4320	(0.578)	0.0000	0.0000	2,501
2011/10/12	R186 2012/02/02	9.00	Call	Bond Future	6,344.0000	6,666.0000	5.076	0	0	0
2011/10/12	R186 2012/02/02	9.00	Put	Bond Future	1,625.0000	1,487.0000	(8.492)	0	0	100
2011/10/12	R186 2012/02/02	9.05	Call	Bond Future	6,660.0000	6,989.0000	4.940	0	0	0
2011/10/12	R186 2012/02/02	9.05	Put	Bond Future	1,501.0000	1,370.0000	(8.728)	0	0	0
2011/10/12	R186 2012/02/02	8.95	Call	Bond Future	6,036.0000	6,350.0000	5.202	0	0	0
2011/10/12	R186 2012/02/02	8.95	Put	Bond Future	1,760.0000	1,613.0000	(8.352)	0	0	0
2011/10/12	R186 2012/02/02	7.75	Put	Bond Future	8,178.0000	7,811.0000	(4.488)	0	0	0
2011/10/12	R186 2012/02/02	7.75	Call	Bond Future	1,031.0000	1,124.0000	9.020	0	0	6,000
2011/10/12	R186 2012/02/02	6.75	Put	Bond Future	18,053.0000	17,602.0000	(2.498)	0	0	0
2011/10/12	R186 2012/02/02	6.75	Call	Bond Future	79.0000	89.0000	12.658	0	0	6,000
2011/10/12	R186 2012/02/02	8.00	Put	Bond Future	6,288.0000	5,962.0000	(5.184)	0	0	0
2011/10/12	R186 2012/02/02	8.00	Call	Bond Future	1,654.0000	1,788.0000	8.102	0	0	100
2011/10/12	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R186 2012/02/02	13.25	Call	Bond Future	34,568.0000	35,028.0000	1.331	0	0	0
2011/10/12	R186 2012/02/02	98.00	Call	Bond Future	106,342.0000	106,803.0000	0.434	0	0	0
2011/10/12	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R186 2012/05/03			Bond Future	8.5560	8.5050	(0.596)	0.0000	0.0000	0



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2011/10/12	R186 2012/05/03	9.00	Call	Bond Future	7,058.0000	7,355.0000	4.208	0	0	0
2011/10/12	R186 2012/05/03	9.00	Put	Bond Future	3,077.0000	2,903.0000	(5.655)	0	0	0
2011/10/12	R186 2012/05/03	9.05	Call	Bond Future	7,336.0000	7,640.0000	4.144	0	0	0
2011/10/12	R186 2012/05/03	9.05	Put	Bond Future	2,919.0000	2,752.0000	(5.721)	0	0	0
2011/10/12	R186 2012/05/03	8.95	Call	Bond Future	6,784.0000	7,075.0000	4.290	0	0	0
2011/10/12	R186 2012/05/03	8.95	Put	Bond Future	3,241.0000	3,062.0000	(5.523)	0	0	0
2011/10/12	R186 2012/08/02			Bond Future	8.6270	8.5740	(0.614)	0.0000	0.0000	0
2011/10/12	R186 2012/08/02	8.75	Call	Bond Future	6,197.0000	6,458.0000	4.212	0	0	0
2011/10/12	R186 2012/08/02	8.75	Put	Bond Future	5,094.0000	4,875.0000	(4.299)	0	0	0
2011/10/12	R186 2012/08/02	8.80	Call	Bond Future	6,437.0000	6,703.0000	4.132	0	0	0
2011/10/12	R186 2012/08/02	8.80	Put	Bond Future	4,890.0000	4,676.0000	(4.376)	0	0	0
2011/10/12	R186 2012/08/02	8.70	Call	Bond Future	5,963.0000	6,217.0000	4.260	0	0	0
2011/10/12	R186 2012/08/02	8.70	Put	Bond Future	5,306.0000	5,080.0000	(4.259)	0	0	0
2011/10/12	R189 2011/11/03			Bond Future	214.5434	214.8684	0.151	0.0000	0.0000	0
2011/10/12	R189 2011/11/03	212.00	Call	Bond Future	2,543.0000	2,868.0000	12.780	0	0	0
2011/10/12	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R189 2011/11/03	212.05	Call	Bond Future	2,493.0000	2,818.0000	13.037	0	0	0
2011/10/12	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R189 2011/11/03	211.95	Call	Bond Future	2,593.0000	2,918.0000	12.534	0	0	0
2011/10/12	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R197 2011/11/03			Bond Future	241.8169	241.8512	0.014	0.0000	0.0000	183
2011/10/12	R197 2011/11/03	238.50	Call	Bond Future	3,317.0000	3,351.0000	1.025	0	0	0
2011/10/12	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R197 2011/11/03	238.55	Call	Bond Future	3,267.0000	3,301.0000	1.041	0	0	0
2011/10/12	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R197 2011/11/03	238.45	Call	Bond Future	3,367.0000	3,401.0000	1.010	0	0	0
2011/10/12	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R201 2011/11/03			Bond Future	6.3420	6.2850	(0.899)	0.0000	0.0000	3,084
2011/10/12	R201 2011/11/03	8.00	Call	Bond Future	4,685.0000	4,851.0000	3.543	0	0	0
2011/10/12	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R201 2011/11/03	8.05	Call	Bond Future	4,822.0000	4,988.0000	3.443	0	0	0
2011/10/12	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R201 2011/11/03	7.95	Call	Bond Future	4,547.0000	4,713.0000	3.651	0	0	0

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2011/10/12	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R201 2012/02/02			Bond Future	6.3950	6.3310	(1.001)	0.0000	0.0000	0
2011/10/12	R201 2012/02/02	8.25	Call	Bond Future	4,836.0000	5,007.0000	3.536	0	0	0
2011/10/12	R201 2012/02/02	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/12	R201 2012/02/02	8.30	Call	Bond Future	4,962.0000	5,133.0000	3.446	0	0	0
2011/10/12	R201 2012/02/02	8.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/12	R201 2012/02/02	8.20	Call	Bond Future	4,709.0000	4,881.0000	3.653	0	0	0
2011/10/12	R201 2012/02/02	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/12	R201 2012/05/03			Bond Future	6.4260	6.3560	(1.089)	0.0000	0.0000	0
2011/10/12	R201 2012/05/03	7.75	Call	Bond Future	3,304.0000	3,461.0000	4.752	0	0	0
2011/10/12	R201 2012/05/03	7.75	Put	Bond Future	109.0000	94.0000	(13.761)	0	0	0
2011/10/12	R201 2012/05/03	7.80	Call	Bond Future	3,412.0000	3,569.0000	4.601	0	0	0
2011/10/12	R201 2012/05/03	7.80	Put	Bond Future	99.0000	83.0000	(16.162)	0	0	0
2011/10/12	R201 2012/05/03	7.70	Call	Bond Future	3,197.0000	3,352.0000	4.848	0	0	0
2011/10/12	R201 2012/05/03	7.70	Put	Bond Future	120.0000	103.0000	(14.167)	0	0	0
2011/10/12	R201 2012/08/02			Bond Future	6.4380	6.3610	(1.196)	0.0000	0.0000	0
2011/10/12	R201 2012/08/02	7.50	Call	Bond Future	2,604.0000	2,746.0000	5.453	0	0	0
2011/10/12	R201 2012/08/02	7.50	Put	Bond Future	261.0000	231.0000	(11.494)	0	0	0
2011/10/12	R201 2012/08/02	7.55	Call	Bond Future	2,695.0000	2,838.0000	5.306	0	0	0
2011/10/12	R201 2012/08/02	7.55	Put	Bond Future	244.0000	214.0000	(12.295)	0	0	0
2011/10/12	R201 2012/08/02	7.45	Call	Bond Future	2,515.0000	2,654.0000	5.527	0	0	0
2011/10/12	R201 2012/08/02	7.45	Put	Bond Future	281.0000	248.0000	(11.744)	0	0	0
2011/10/12	R202 2011/11/03			Bond Future	176.9992	176.1918	(0.456)	0.0000	0.0000	32,686
2011/10/12	R202 2011/11/03	0.50	Call	Bond Future	176,499.0000	175,692.0000	(0.457)	0	0	0
2011/10/12	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R202 2011/11/03	0.55	Call	Bond Future	176,449.0000	175,642.0000	(0.457)	0	0	0
2011/10/12	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R202 2011/11/03	0.45	Call	Bond Future	176,549.0000	175,742.0000	(0.457)	0	0	0
2011/10/12	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R202 2012/02/02			Bond Future	176.8750	176.0560	(0.463)	0.0000	0.0000	0
2011/10/12	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R202 2012/02/02	177.00	Put	Bond Future	125.0000	944.0000	655.200	0	0	0
2011/10/12	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R202 2012/02/02	177.05	Put	Bond Future	175.0000	994.0000	468.000	0	0	0

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2011/10/12	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R202 2012/02/02	176.95	Put	Bond Future	75.0000	894.0000	1092.000	0	0	0
2011/10/12	R203 2011/11/03			Bond Future	7.5600	7.4760	(1.111)	0.0000	0.0000	2,109
2011/10/12	R203 2011/11/03	8.50	Call	Bond Future	4,355.0000	4,753.0000	9.139	0	0	0
2011/10/12	R203 2011/11/03	8.50	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/10/12	R203 2011/11/03	8.55	Call	Bond Future	4,578.0000	4,977.0000	8.716	0	0	0
2011/10/12	R203 2011/11/03	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/12	R203 2011/11/03	8.45	Call	Bond Future	4,131.0000	4,528.0000	9.610	0	0	0
2011/10/12	R203 2011/11/03	8.45	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/10/12	R203 2012/02/02			Bond Future	7.6600	7.5710	(1.162)	0.0000	0.0000	0
2011/10/12	R203 2012/02/02	8.75	Call	Bond Future	5,109.0000	5,464.0000	6.949	0	0	0
2011/10/12	R203 2012/02/02	8.75	Put	Bond Future	283.0000	231.0000	(18.375)	0	0	0
2011/10/12	R203 2012/02/02	8.80	Call	Bond Future	5,298.0000	5,657.0000	6.776	0	0	0
2011/10/12	R203 2012/02/02	8.80	Put	Bond Future	257.0000	209.0000	(18.677)	0	0	0
2011/10/12	R203 2012/02/02	8.70	Call	Bond Future	4,922.0000	5,273.0000	7.131	0	0	0
2011/10/12	R203 2012/02/02	8.70	Put	Bond Future	311.0000	255.0000	(18.006)	0	0	0
2011/10/12	R203 2012/05/03			Bond Future	7.7500	7.6560	(1.213)	0.0000	0.0000	0
2011/10/12	R203 2012/05/03	8.75	Call	Bond Future	4,994.0000	5,317.0000	6.468	0	0	0
2011/10/12	R203 2012/05/03	8.75	Put	Bond Future	733.0000	644.0000	(12.142)	0	0	0
2011/10/12	R203 2012/05/03	8.80	Call	Bond Future	5,158.0000	5,485.0000	6.340	0	0	0
2011/10/12	R203 2012/05/03	8.80	Put	Bond Future	690.0000	605.0000	(12.319)	0	0	0
2011/10/12	R203 2012/05/03	8.70	Call	Bond Future	4,833.0000	5,151.0000	6.580	0	0	0
2011/10/12	R203 2012/05/03	8.70	Put	Bond Future	780.0000	686.0000	(12.051)	0	0	0
2011/10/12	R203 2012/08/02			Bond Future	7.8330	7.7340	(1.264)	0.0000	0.0000	0
2011/10/12	R203 2012/08/02	8.50	Call	Bond Future	4,311.0000	4,590.0000	6.472	0	0	0
2011/10/12	R203 2012/08/02	8.50	Put	Bond Future	1,564.0000	1,427.0000	(8.760)	0	0	0
2011/10/12	R203 2012/08/02	8.55	Call	Bond Future	4,448.0000	4,731.0000	6.362	0	0	0
2011/10/12	R203 2012/08/02	8.55	Put	Bond Future	1,499.0000	1,366.0000	(8.873)	0	0	0
2011/10/12	R203 2012/08/02	8.45	Call	Bond Future	4,176.0000	4,450.0000	6.561	0	0	0
2011/10/12	R203 2012/08/02	8.45	Put	Bond Future	1,632.0000	1,490.0000	(8.701)	0	0	0
2011/10/12	R204 2011/11/03			Bond Future	7.8100	7.7410	(0.883)	0.0000	0.0000	3,163
2011/10/12	R204 2011/11/03	8.75	Call	Bond Future	4,941.0000	5,313.0000	7.529	0	0	0
2011/10/12	R204 2011/11/03	8.75	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0

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2011/10/12	R204 2011/11/03	8.80	Call	Bond Future	5,193.0000	5,566.0000	7.183	0	0	0
2011/10/12	R204 2011/11/03	8.80	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/10/12	R204 2011/11/03	8.70	Call	Bond Future	4,688.0000	5,059.0000	7.914	0	0	0
2011/10/12	R204 2011/11/03	8.70	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2011/10/12	R204 2012/02/02			Bond Future	7.9050	7.8320	(0.923)	0.0000	0.0000	0
2011/10/12	R204 2012/02/02	9.00	Call	Bond Future	5,819.0000	6,157.0000	5.809	0	0	0
2011/10/12	R204 2012/02/02	9.00	Put	Bond Future	279.0000	234.0000	(16.129)	0	0	0
2011/10/12	R204 2012/02/02	9.05	Call	Bond Future	6,036.0000	6,378.0000	5.666	0	0	0
2011/10/12	R204 2012/02/02	9.05	Put	Bond Future	252.0000	211.0000	(16.270)	0	0	0
2011/10/12	R204 2012/02/02	8.95	Call	Bond Future	5,604.0000	5,938.0000	5.960	0	0	0
2011/10/12	R204 2012/02/02	8.95	Put	Bond Future	309.0000	259.0000	(16.181)	0	0	0
2011/10/12	R204 2012/05/03			Bond Future	7.9920	7.9170	(0.938)	0.0000	0.0000	0
2011/10/12	R204 2012/05/03	8.75	Call	Bond Future	4,837.0000	5,115.0000	5.747	0	0	0
2011/10/12	R204 2012/05/03	8.75	Put	Bond Future	1,086.0000	983.0000	(9.484)	0	0	0
2011/10/12	R204 2012/05/03	8.80	Call	Bond Future	5,021.0000	5,303.0000	5.616	0	0	0
2011/10/12	R204 2012/05/03	8.80	Put	Bond Future	1,029.0000	930.0000	(9.621)	0	0	0
2011/10/12	R204 2012/05/03	8.70	Call	Bond Future	4,661.0000	4,934.0000	5.857	0	0	0
2011/10/12	R204 2012/05/03	8.70	Put	Bond Future	1,152.0000	1,044.0000	(9.375)	0	0	0
2011/10/12	R204 2012/08/02			Bond Future	8.0770	7.9970	(0.990)	0.0000	0.0000	0
2011/10/12	R204 2012/08/02	8.50	Call	Bond Future	4,187.0000	4,430.0000	5.804	0	0	0
2011/10/12	R204 2012/08/02	8.50	Put	Bond Future	2,143.0000	1,993.0000	(7.000)	0	0	0
2011/10/12	R204 2012/08/02	8.55	Call	Bond Future	4,337.0000	4,583.0000	5.672	0	0	0
2011/10/12	R204 2012/08/02	8.55	Put	Bond Future	2,054.0000	1,908.0000	(7.108)	0	0	0
2011/10/12	R204 2012/08/02	8.45	Call	Bond Future	4,041.0000	4,278.0000	5.865	0	0	0
2011/10/12	R204 2012/08/02	8.45	Put	Bond Future	2,236.0000	2,080.0000	(6.977)	0	0	0
2011/10/12	R206 2011/11/03			Bond Future	6.0300	5.9780	(0.862)	0.0000	0.0000	12,577
2011/10/12	R206 2011/11/03	7.75	Call	Bond Future	3,465.0000	3,572.0000	3.088	0	0	0
2011/10/12	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R206 2011/11/03	7.80	Call	Bond Future	3,563.0000	3,670.0000	3.003	0	0	0
2011/10/12	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R206 2011/11/03	7.70	Call	Bond Future	3,366.0000	3,473.0000	3.179	0	0	0
2011/10/12	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R206 2012/02/02			Bond Future	6.0590	5.9990	(0.990)	0.0000	0.0000	0
2011/10/12	R206 2012/02/02	8.00	Call	Bond Future	3,482.0000	3,591.0000	3.130	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
2011/10/12	R206 2012/02/02	8.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/12	R206 2012/02/02	8.05	Call	Bond Future	3,569.0000	3,679.0000	3.082	0	0	0
2011/10/12	R206 2012/02/02	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/12	R206 2012/02/02	7.95	Call	Bond Future	3,395.0000	3,504.0000	3.211	0	0	0
2011/10/12	R206 2012/02/02	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/12	R206 2012/05/03			Bond Future	6.0570	5.9880	(1.139)	0.0000	0.0000	0
2011/10/12	R206 2012/05/03	7.50	Call	Bond Future	2,387.0000	2,486.0000	4.147	0	0	0
2011/10/12	R206 2012/05/03	7.50	Put	Bond Future	103.0000	91.0000	(11.650)	0	0	0
2011/10/12	R206 2012/05/03	7.55	Call	Bond Future	2,457.0000	2,556.0000	4.029	0	0	0
2011/10/12	R206 2012/05/03	7.55	Put	Bond Future	95.0000	83.0000	(12.632)	0	0	0
2011/10/12	R206 2012/05/03	7.45	Call	Bond Future	2,319.0000	2,416.0000	4.183	0	0	0
2011/10/12	R206 2012/05/03	7.45	Put	Bond Future	113.0000	99.0000	(12.389)	0	0	0
2011/10/12	R206 2012/08/02			Bond Future	6.0120	5.9310	(1.347)	0.0000	0.0000	0
2011/10/12	R206 2012/08/02	7.25	Call	Bond Future	1,905.0000	1,995.0000	4.724	0	0	0
2011/10/12	R206 2012/08/02	7.25	Put	Bond Future	219.0000	197.0000	(10.046)	0	0	0
2011/10/12	R206 2012/08/02	7.30	Call	Bond Future	1,959.0000	2,050.0000	4.645	0	0	0
2011/10/12	R206 2012/08/02	7.30	Put	Bond Future	206.0000	185.0000	(10.194)	0	0	0
2011/10/12	R206 2012/08/02	7.20	Call	Bond Future	1,850.0000	1,939.0000	4.811	0	0	0
2011/10/12	R206 2012/08/02	7.20	Put	Bond Future	231.0000	209.0000	(9.524)	0	0	0
2011/10/12	R207 2011/11/03			Bond Future	8.0640	8.0060	(0.719)	0.0000	0.0000	8,999
2011/10/12	R207 2011/11/03	8.75	Call	Bond Future	3,865.0000	4,184.0000	8.254	0	0	0
2011/10/12	R207 2011/11/03	8.75	Put	Bond Future	35.0000	21.0000	(40.000)	0	0	0
2011/10/12	R207 2011/11/03	8.80	Call	Bond Future	4,127.0000	4,450.0000	7.827	0	0	0
2011/10/12	R207 2011/11/03	8.80	Put	Bond Future	25.0000	15.0000	(40.000)	0	0	0
2011/10/12	R207 2011/11/03	8.70	Call	Bond Future	3,605.0000	3,920.0000	8.738	0	0	0
2011/10/12	R207 2011/11/03	8.70	Put	Bond Future	47.0000	29.0000	(38.298)	0	0	0
2011/10/12	R207 2011/11/03	7.90	Put	Bond Future	1,416.0000	1,186.0000	(16.243)	0	0	0
2011/10/12	R207 2011/11/03	7.90	Call	Bond Future	471.0000	574.0000	21.868	0	0	2,000
2011/10/12	R207 2011/11/03	8.15	Call	Bond Future	1,132.0000	1,322.0000	16.784	0	0	0
2011/10/12	R207 2011/11/03	8.15	Put	Bond Future	641.0000	498.0000	(22.309)	0	0	2,000
2011/10/12	R207 2011/11/03	8.35	Call	Bond Future	1,907.0000	2,160.0000	13.267	0	0	0
2011/10/12	R207 2011/11/03	8.35	Put	Bond Future	286.0000	206.0000	(27.972)	0	0	2,000
2011/10/12	R207 2011/11/03	7.30	Put	Bond Future	4,522.0000	4,193.0000	(7.276)	0	0	0
2011/10/12	R207 2011/11/03	7.30	Call	Bond Future	15.0000	19.0000	26.667	0	0	900

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2011/10/12	R207 2011/11/03	7.75	Put	Bond Future	2,062.0000	1,789.0000	(13.240)	0	0	0
2011/10/12	R207 2011/11/03	7.75	Call	Bond Future	241.0000	301.0000	24.896	0	0	300
2011/10/12	R207 2011/11/03	7.95	Put	Bond Future	1,231.0000	1,017.0000	(17.384)	0	0	300
2011/10/12	R207 2011/11/03	7.95	Call	Bond Future	575.0000	694.0000	20.696	0	0	0
2011/10/12	R207 2011/11/03	8.40	Call	Bond Future	2,129.0000	2,395.0000	12.494	0	0	0
2011/10/12	R207 2011/11/03	8.40	Put	Bond Future	228.0000	161.0000	(29.386)	0	0	900
2011/10/12	R207 2012/02/02			Bond Future	8.1580	8.0970	(0.748)	0.0000	0.0000	0
2011/10/12	R207 2012/02/02	9.00	Call	Bond Future	5,094.0000	5,369.0000	5.399	0	0	0
2011/10/12	R207 2012/02/02	9.00	Put	Bond Future	547.0000	481.0000	(12.066)	0	0	0
2011/10/12	R207 2012/02/02	9.05	Call	Bond Future	5,308.0000	5,588.0000	5.275	0	0	0
2011/10/12	R207 2012/02/02	9.05	Put	Bond Future	499.0000	439.0000	(12.024)	0	0	0
2011/10/12	R207 2012/02/02	8.95	Call	Bond Future	4,882.0000	5,153.0000	5.551	0	0	0
2011/10/12	R207 2012/02/02	8.95	Put	Bond Future	597.0000	528.0000	(11.558)	0	0	0
2011/10/12	R207 2012/05/03			Bond Future	8.2480	8.1850	(0.764)	0.0000	0.0000	0
2011/10/12	R207 2012/05/03	8.75	Call	Bond Future	4,359.0000	4,582.0000	5.116	0	0	0
2011/10/12	R207 2012/05/03	8.75	Put	Bond Future	1,690.0000	1,571.0000	(7.041)	0	0	0
2011/10/12	R207 2012/05/03	8.80	Call	Bond Future	4,532.0000	4,759.0000	5.009	0	0	0
2011/10/12	R207 2012/05/03	8.80	Put	Bond Future	1,602.0000	1,487.0000	(7.179)	0	0	0
2011/10/12	R207 2012/05/03	8.70	Call	Bond Future	4,184.0000	4,401.0000	5.186	0	0	0
2011/10/12	R207 2012/05/03	8.70	Put	Bond Future	1,776.0000	1,651.0000	(7.038)	0	0	0
2011/10/12	R207 2012/08/02			Bond Future	8.3350	8.2690	(0.792)	0.0000	0.0000	0
2011/10/12	R207 2012/08/02	8.75	Call	Bond Future	4,485.0000	4,698.0000	4.749	0	0	0
2011/10/12	R207 2012/08/02	8.75	Put	Bond Future	2,334.0000	2,199.0000	(5.784)	0	0	0
2011/10/12	R207 2012/08/02	8.80	Call	Bond Future	4,644.0000	4,861.0000	4.673	0	0	0
2011/10/12	R207 2012/08/02	8.80	Put	Bond Future	2,238.0000	2,108.0000	(5.809)	0	0	0
2011/10/12	R207 2012/08/02	8.70	Call	Bond Future	4,329.0000	4,538.0000	4.828	0	0	0
2011/10/12	R207 2012/08/02	8.70	Put	Bond Future	2,434.0000	2,295.0000	(5.711)	0	0	0
2011/10/12	R208 2011/11/03			Bond Future	8.1020	8.0440	(0.716)	0.0000	0.0000	7,097
2011/10/12	R208 2011/11/03	8.75	Call	Bond Future	3,907.0000	4,244.0000	8.626	0	0	0
2011/10/12	R208 2011/11/03	8.75	Put	Bond Future	47.0000	28.0000	(40.426)	0	0	0
2011/10/12	R208 2011/11/03	8.80	Call	Bond Future	4,184.0000	4,526.0000	8.174	0	0	0
2011/10/12	R208 2011/11/03	8.80	Put	Bond Future	35.0000	21.0000	(40.000)	0	0	0
2011/10/12	R208 2011/11/03	8.70	Call	Bond Future	3,632.0000	3,965.0000	9.169	0	0	0
2011/10/12	R208 2011/11/03	8.70	Put	Bond Future	63.0000	40.0000	(36.508)	0	0	0

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2011/10/12	R208 2011/11/03	7.95	Put	Bond Future	1,456.0000	1,214.0000	(16.621)	0	0	0
2011/10/12	R208 2011/11/03	7.95	Call	Bond Future	519.0000	633.0000	21.965	0	0	1,995
2011/10/12	R208 2011/11/03	8.20	Put	Bond Future	648.0000	500.0000	(22.840)	0	0	0
2011/10/12	R208 2011/11/03	8.20	Call	Bond Future	1,245.0000	1,453.0000	16.707	0	0	665
2011/10/12	R208 2011/11/03	8.40	Call	Bond Future	2,088.0000	2,362.0000	13.123	0	0	0
2011/10/12	R208 2011/11/03	8.40	Put	Bond Future	287.0000	205.0000	(28.571)	0	0	665
2011/10/12	R208 2011/11/03	8.90	Call	Bond Future	4,742.0000	5,090.0000	7.339	0	0	0
2011/10/12	R208 2011/11/03	8.90	Put	Bond Future	19.0000	11.0000	(42.105)	0	0	1,995
2011/10/12	R208 2012/02/02			Bond Future	8.1880	8.1280	(0.733)	0.0000	0.0000	0
2011/10/12	R208 2012/02/02	9.00	Call	Bond Future	5,324.0000	5,610.0000	5.372	0	0	0
2011/10/12	R208 2012/02/02	9.00	Put	Bond Future	631.0000	557.0000	(11.727)	0	0	0
2011/10/12	R208 2012/02/02	9.05	Call	Bond Future	5,551.0000	5,842.0000	5.242	0	0	0
2011/10/12	R208 2012/02/02	9.05	Put	Bond Future	579.0000	510.0000	(11.917)	0	0	0
2011/10/12	R208 2012/02/02	8.95	Call	Bond Future	5,099.0000	5,381.0000	5.530	0	0	0
2011/10/12	R208 2012/02/02	8.95	Put	Bond Future	686.0000	608.0000	(11.370)	0	0	0
2011/10/12	R208 2012/05/03			Bond Future	8.2680	8.2050	(0.762)	0.0000	0.0000	0
2011/10/12	R208 2012/05/03	9.00	Call	Bond Future	5,476.0000	5,741.0000	4.839	0	0	0
2011/10/12	R208 2012/05/03	9.00	Put	Bond Future	1,329.0000	1,225.0000	(7.825)	0	0	0
2011/10/12	R208 2012/05/03	9.05	Call	Bond Future	5,678.0000	5,947.0000	4.738	0	0	0
2011/10/12	R208 2012/05/03	9.05	Put	Bond Future	1,256.0000	1,157.0000	(7.882)	0	0	0
2011/10/12	R208 2012/05/03	8.95	Call	Bond Future	5,277.0000	5,537.0000	4.927	0	0	0
2011/10/12	R208 2012/05/03	8.95	Put	Bond Future	1,405.0000	1,297.0000	(7.687)	0	0	0
2011/10/12	R208 2012/08/02			Bond Future	8.3440	8.2790	(0.779)	0.0000	0.0000	0
2011/10/12	R208 2012/08/02	8.75	Call	Bond Future	4,787.0000	5,014.0000	4.742	0	0	0
2011/10/12	R208 2012/08/02	8.75	Put	Bond Future	2,511.0000	2,366.0000	(5.775)	0	0	0
2011/10/12	R208 2012/08/02	8.80	Call	Bond Future	4,960.0000	5,191.0000	4.657	0	0	0
2011/10/12	R208 2012/08/02	8.80	Put	Bond Future	2,408.0000	2,268.0000	(5.814)	0	0	0
2011/10/12	R208 2012/08/02	8.70	Call	Bond Future	4,616.0000	4,839.0000	4.831	0	0	0
2011/10/12	R208 2012/08/02	8.70	Put	Bond Future	2,616.0000	2,468.0000	(5.657)	0	0	0
2011/10/12	R209 2011/11/03			Bond Future	8.8090	8.7610	(0.545)	0.0000	0.0000	3,000
2011/10/12	R209 2011/11/03	8.75	Call	Bond Future	1,047.0000	1,199.0000	14.518	0	0	0
2011/10/12	R209 2011/11/03	8.75	Put	Bond Future	1,515.0000	1,287.0000	(15.050)	0	0	0
2011/10/12	R209 2011/11/03	8.80	Call	Bond Future	1,231.0000	1,402.0000	13.891	0	0	0
2011/10/12	R209 2011/11/03	8.80	Put	Bond Future	1,302.0000	1,092.0000	(16.129)	0	0	0

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2011/10/12	R209 2011/11/03	8.70	Call	Bond Future	881.0000	1,015.0000	15.210	0	0	0
2011/10/12	R209 2011/11/03	8.70	Put	Bond Future	1,750.0000	1,503.0000	(14.114)	0	0	0
2011/10/12	R209 2012/02/02			Bond Future	8.8790	8.8300	(0.552)	0.0000	0.0000	0
2011/10/12	R209 2012/02/02	9.00	Call	Bond Future	3,460.0000	3,670.0000	6.069	0	0	0
2011/10/12	R209 2012/02/02	9.00	Put	Bond Future	2,526.0000	2,353.0000	(6.849)	0	0	0
2011/10/12	R209 2012/02/02	9.05	Call	Bond Future	3,673.0000	3,890.0000	5.908	0	0	0
2011/10/12	R209 2012/02/02	9.05	Put	Bond Future	2,359.0000	2,192.0000	(7.079)	0	0	0
2011/10/12	R209 2012/02/02	8.95	Call	Bond Future	3,255.0000	3,457.0000	6.206	0	0	0
2011/10/12	R209 2012/02/02	8.95	Put	Bond Future	2,705.0000	2,523.0000	(6.728)	0	0	0
2011/10/12	R209 2012/05/03			Bond Future	8.9440	8.8940	(0.559)	0.0000	0.0000	0
2011/10/12	R209 2012/05/03	9.00	Call	Bond Future	4,166.0000	4,370.0000	4.897	0	0	0
2011/10/12	R209 2012/05/03	9.00	Put	Bond Future	3,737.0000	3,554.0000	(4.897)	0	0	0
2011/10/12	R209 2012/05/03	9.05	Call	Bond Future	4,364.0000	4,573.0000	4.789	0	0	0
2011/10/12	R209 2012/05/03	9.05	Put	Bond Future	3,555.0000	3,377.0000	(5.007)	0	0	0
2011/10/12	R209 2012/05/03	8.95	Call	Bond Future	3,973.0000	4,171.0000	4.984	0	0	0
2011/10/12	R209 2012/05/03	8.95	Put	Bond Future	3,927.0000	3,738.0000	(4.813)	0	0	0
2011/10/12	R209 2012/08/02			Bond Future	9.0060	8.9550	(0.566)	0.0000	0.0000	0
2011/10/12	R209 2012/08/02	9.25	Call	Bond Future	5,797.0000	6,022.0000	3.881	0	0	0
2011/10/12	R209 2012/08/02	9.25	Put	Bond Future	3,977.0000	3,812.0000	(4.149)	0	0	0
2011/10/12	R209 2012/08/02	9.30	Call	Bond Future	6,002.0000	6,232.0000	3.832	0	0	0
2011/10/12	R209 2012/08/02	9.30	Put	Bond Future	3,818.0000	3,658.0000	(4.191)	0	0	0
2011/10/12	R209 2012/08/02	9.20	Call	Bond Future	5,595.0000	5,815.0000	3.932	0	0	0
2011/10/12	R209 2012/08/02	9.20	Put	Bond Future	4,142.0000	3,972.0000	(4.104)	0	0	0
2011/10/12	R210 2011/11/03			Bond Future	131.5241	131.1955	(0.250)	0.0000	0.0000	750
2011/10/12	R210 2011/11/03	131.00	Call	Bond Future	524.0000	195.0000	(62.786)	0	0	0
2011/10/12	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R210 2011/11/03	131.05	Call	Bond Future	474.0000	145.0000	(69.409)	0	0	0
2011/10/12	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R210 2011/11/03	130.95	Call	Bond Future	574.0000	245.0000	(57.317)	0	0	0
2011/10/12	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R211 2011/11/03			Bond Future	112.8689	113.2663	0.352	0.0000	0.0000	529
2011/10/12	R211 2011/11/03	1.25	Call	Bond Future	111,619.0000	112,016.0000	0.356	0	0	0
2011/10/12	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/10/12	R211	2011/11/03	1.30	Call	Bond Future	111,569.0000	111,966.0000	0.356	0	0	0
2011/10/12	R211	2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R211	2011/11/03	1.20	Call	Bond Future	111,669.0000	112,066.0000	0.356	0	0	0
2011/10/12	R211	2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R211	2012/02/02			Bond Future	113.1505	113.5534	0.356	0.0000	0.0000	0
2011/10/12	R211	2012/02/02	110.50	Call	Bond Future	2,650.0000	3,053.0000	15.208	0	0	0
2011/10/12	R211	2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R211	2012/02/02	110.55	Call	Bond Future	2,600.0000	3,003.0000	15.500	0	0	0
2011/10/12	R211	2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R211	2012/02/02	110.45	Call	Bond Future	2,700.0000	3,103.0000	14.926	0	0	0
2011/10/12	R211	2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R212	2011/11/03			Bond Future	109.6954	109.7108	0.014	0.0000	0.0000	2,677
2011/10/12	R212	2011/11/03	2.50	Call	Bond Future	107,195.0000	107,211.0000	0.015	0	0	0
2011/10/12	R212	2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R212	2011/11/03	2.55	Call	Bond Future	107,145.0000	107,161.0000	0.015	0	0	0
2011/10/12	R212	2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R212	2011/11/03	2.45	Call	Bond Future	107,245.0000	107,261.0000	0.015	0	0	0
2011/10/12	R212	2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R212	2012/02/02			Bond Future	109.8008	109.8164	0.014	0.0000	0.0000	0
2011/10/12	R212	2012/02/02	108.50	Call	Bond Future	1,301.0000	1,316.0000	1.153	0	0	0
2011/10/12	R212	2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R212	2012/02/02	108.55	Call	Bond Future	1,251.0000	1,266.0000	1.199	0	0	0
2011/10/12	R212	2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R212	2012/02/02	108.45	Call	Bond Future	1,351.0000	1,366.0000	1.110	0	0	0
2011/10/12	R212	2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213	2011/11/03			Bond Future	8.8520	8.8140	(0.429)	0.0000	0.0000	0
2011/10/12	R213	2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213	2011/11/03	8.75	Put	Bond Future	820.0000	516.0000	(37.073)	0	0	0
2011/10/12	R213	2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213	2011/11/03	8.80	Put	Bond Future	417.0000	113.0000	(72.902)	0	0	0
2011/10/12	R213	2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213	2011/11/03	8.70	Put	Bond Future	1,227.0000	923.0000	(24.776)	0	0	0
2011/10/12	R213	2012/02/02			Bond Future	8.9330	8.8940	(0.437)	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
2011/10/12	R213 2012/02/02	9.00	Call	Bond Future	524.0000	832.0000	58.779	0	0	0
2011/10/12	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/02/02	9.05	Call	Bond Future	912.0000	1,219.0000	33.662	0	0	0
2011/10/12	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/02/02	8.95	Call	Bond Future	133.0000	441.0000	231.579	0	0	0
2011/10/12	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/05/03			Bond Future	9.0050	8.9650	(0.444)	0.0000	0.0000	0
2011/10/12	R213 2012/05/03	9.25	Call	Bond Future	1,867.0000	2,178.0000	16.658	0	0	0
2011/10/12	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/05/03	9.30	Call	Bond Future	2,240.0000	2,551.0000	13.884	0	0	0
2011/10/12	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/05/03	9.20	Call	Bond Future	1,491.0000	1,802.0000	20.858	0	0	0
2011/10/12	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/08/02			Bond Future	9.0740	9.0330	(0.452)	0.0000	0.0000	0
2011/10/12	R213 2012/08/02	9.25	Call	Bond Future	1,329.0000	1,644.0000	23.702	0	0	0
2011/10/12	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/08/02	9.30	Call	Bond Future	1,701.0000	2,016.0000	18.519	0	0	0
2011/10/12	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	R213 2012/08/02	9.20	Call	Bond Future	955.0000	1,270.0000	32.984	0	0	0
2011/10/12	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/12	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/12	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/12	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/12	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/12	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/12	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/12	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	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
2011/10/12	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/12	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/12	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/12	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/12	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/12	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/12	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>533662.00</b>