



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/10/2011

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
2011/10/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	AL7T 2011/11/03			Index Future	402.4910	401.9780	(0.127)	0.0000	0.0000	16
2011/10/17	AL7T 2012/02/02			Index Future	408.2640	407.7430	(0.128)	0.0000	0.0000	0
2011/10/17	ALBI 2011/11/03			Index Future	368.5810	368.0790	(0.136)	0.0000	0.0000	1,692
2011/10/17	ALBI 2012/02/02			Index Future	373.8670	373.3580	(0.136)	0.0000	0.0000	0
2011/10/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	CAAG 2011/10/24			Can-Do Future	7.8640	7.9630	1.259	0.0000	0.0000	0
2011/10/17	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,164.0000	1,263.0000	8.505	0	0	0
2011/10/17	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,114.0000	1,213.0000	8.887	0	0	0
2011/10/17	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,214.0000	1,313.0000	8.155	0	0	0
2011/10/17	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	CAAG 2011/10/24	7.00	Call	Can-Do Future	864.0000	963.0000	11.458	0	0	14,286
2011/10/17	CAAG 2011/10/24	7.40	Put	Can-Do Future	4.0000	1.0000	(75.000)	0	0	0
2011/10/17	CAAG 2011/10/24	7.40	Call	Can-Do Future	468.0000	564.0000	20.513	0	0	6,757
2011/10/17	CAAG 2011/10/24	8.75	Put	Can-Do Future	893.0000	792.0000	(11.310)	0	0	0
2011/10/17	CAAG 2011/10/24	8.75	Call	Can-Do Future	7.0000	5.0000	(28.571)	0	0	11,429
2011/10/17	CAAG 2011/10/24	8.50	Put	Can-Do Future	651.0000	549.0000	(15.668)	0	0	0
2011/10/17	CAAG 2011/10/24	8.50	Call	Can-Do Future	15.0000	12.0000	(20.000)	0	0	11,765
2011/10/17	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,138.0000	1,038.0000	(8.787)	0	0	0
2011/10/17	CAAG 2011/10/24	9.00	Call	Can-Do Future	2.0000	1.0000	(50.000)	0	0	11,111
2011/10/17	CAAJ 2011/10/20			Any day expiry	7.8596	7.9581	1.253	0.0000	0.0000	0
2011/10/17	CAAJ 2011/10/20	7.75	Call	Any day expiry	159.0000	220.0000	38.365	0	0	0
2011/10/17	CAAJ 2011/10/20	7.75	Put	Any day expiry	49.0000	12.0000	(75.510)	0	0	0
2011/10/17	CAAJ 2011/10/20	7.80	Call	Any day expiry	128.0000	178.0000	39.063	0	0	0
2011/10/17	CAAJ 2011/10/20	7.80	Put	Any day expiry	68.0000	20.0000	(70.588)	0	0	0
2011/10/17	CAAJ 2011/10/20	7.70	Call	Any day expiry	193.0000	265.0000	37.306	0	0	0
2011/10/17	CAAJ 2011/10/20	7.70	Put	Any day expiry	33.0000	7.0000	(78.788)	0	0	0

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2011/10/17	CAAK 2011/12/19			Can-Do Future	0.0638	0.0765	19.906	0.0000	0.0000	12,659
2011/10/17	CAAL 2011/12/19			Can-Do Future	0.0747	0.0893	19.545	0.0000	0.0000	18,519
2011/10/17	CAAM2011/12/19			Can-Do Future	0.1901	0.1963	3.261	0.0000	0.0000	12,423
2011/10/17	CAAN 2012/03/30			Can-Do Future	0.3664	0.3946	7.697	0.0000	0.0000	100,000
2011/10/17	CAAO 2012/03/30			Can-Do Future	0.1706	0.1437	(15.768)	0.0000	0.0000	100,000
2011/10/17	CAAP 2011/12/19			Can-Do Future	0.2137	0.2220	3.884	0.0000	0.0000	12,346
2011/10/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/17	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/17	GOVI 2011/11/03			GOVI	369.7740	369.3010	(0.128)	0.0000	0.0000	163
2011/10/17	GOVI 2011/11/03	357.00	Call	GOVI	127,740.0000	123,010.0000	(3.703)	0	0	0
2011/10/17	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/17	GOVI 2011/11/03	357.01	Call	GOVI	127,640.0000	122,910.0000	(3.706)	0	0	0
2011/10/17	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/17	GOVI 2011/11/03	356.99	Call	GOVI	127,840.0000	123,110.0000	(3.700)	0	0	0
2011/10/17	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/17	GOVI 2012/02/02			GOVI	375.0780	374.5980	(0.128)	0.0000	0.0000	0
2011/10/17	GOVI 2012/02/02	369.00	Call	GOVI	60,780.0000	55,980.0000	(7.897)	0	0	0
2011/10/17	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/17	GOVI 2012/02/02	369.01	Call	GOVI	60,680.0000	55,880.0000	(7.910)	0	0	0
2011/10/17	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/17	GOVI 2012/02/02	368.99	Call	GOVI	60,880.0000	56,080.0000	(7.884)	0	0	0
2011/10/17	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/17	IGOV 2011/11/03			Index Future	159.8290	159.9310	0.064	0.0000	0.0000	86
2011/10/17	IGOV 2012/02/02			Index Future	162.1210	162.2250	0.064	0.0000	0.0000	0
2011/10/17	ILBI 2012/02/02			Index Future	439.6290	461.0720	4.878	0.0000	0.0000	88
2011/10/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/17	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5670	0.306	0.0000	0.0000	1,000
2011/10/17	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4640	0.812	0.0000	0.0000	1,700
2011/10/17	JBAF 2011/12/21			Jibar Tradeable Future	5.4100	5.4480	0.702	0.0000	0.0000	5,541
2011/10/17	JBAF 2012/01/18			Jibar Tradeable Future	5.3900	5.4090	0.353	0.0000	0.0000	700
2011/10/17	JBAF 2012/02/15			Jibar Tradeable Future	5.3200	5.3640	0.827	0.0000	0.0000	0
2011/10/17	JBAF 2012/03/20			Jibar Tradeable Future	5.2900	5.3300	0.756	0.0000	0.0000	1,340
2011/10/17	JBAF 2012/06/20			Jibar Tradeable Future	5.3000	5.3150	0.283	0.0000	0.0000	2,890
2011/10/17	JBAF 2012/09/19			Jibar Tradeable Future	5.4100	5.4360	0.481	0.0000	0.0000	44,760
2011/10/17	JBAF 2012/12/19			Jibar Tradeable Future	5.5800	5.6020	0.394	0.0000	0.0000	990
2011/10/17	JBAF 2013/03/20			Jibar Tradeable Future	5.8200	5.8410	0.361	0.0000	0.0000	790
2011/10/17	JBAF 2013/06/19			Jibar Tradeable Future	6.1000	6.1270	0.443	0.0000	0.0000	1,250
2011/10/17	JBAF 2013/09/18			Jibar Tradeable Future	6.3800	6.4200	0.627	0.0000	0.0000	500
2011/10/17	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/17	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/17	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/17	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/17	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/17	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/17	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/17	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/17	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/17	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/17	OTH1 2011/11/03			Index Future	361.8470	361.1960	(0.180)	0.0000	0.0000	0
2011/10/17	OTH1 2012/02/02			Index Future	367.0380	366.3760	(0.180)	0.0000	0.0000	0
2011/10/17	R157 2011/11/03			Bond Future	6.7050	6.7350	0.447	0.0000	0.0000	15,680
2011/10/17	R157 2011/11/03	8.25	Call	Bond Future	5,712.0000	5,597.0000	(2.013)	0	0	0
2011/10/17	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R157 2011/11/03	8.30	Call	Bond Future	5,891.0000	5,777.0000	(1.935)	0	0	0
2011/10/17	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R157 2011/11/03	8.20	Call	Bond Future	5,532.0000	5,418.0000	(2.061)	0	0	0
2011/10/17	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R157 2011/11/03	6.55	Put	Bond Future	822.0000	874.0000	6.326	0	0	0
2011/10/17	R157 2011/11/03	6.55	Call	Bond Future	230.0000	167.0000	(27.391)	0	0	1,200
2011/10/17	R157 2011/11/03	7.00	Put	Bond Future	111.0000	107.0000	(3.604)	0	0	0
2011/10/17	R157 2011/11/03	7.00	Call	Bond Future	1,228.0000	1,110.0000	(9.609)	0	0	400
2011/10/17	R157 2011/11/03	7.10	Call	Bond Future	1,553.0000	1,434.0000	(7.663)	0	0	0
2011/10/17	R157 2011/11/03	7.10	Put	Bond Future	60.0000	55.0000	(8.333)	0	0	400
2011/10/17	R157 2011/11/03	7.55	Call	Bond Future	3,168.0000	3,053.0000	(3.630)	0	0	0

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2011/10/17	R157 2011/11/03	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	1,200
2011/10/17	R157 2012/02/02			Bond Future	6.7850	6.8180	0.486	0.0000	0.0000	0
2011/10/17	R157 2012/02/02	8.50	Call	Bond Future	5,947.0000	5,831.0000	(1.951)	0	0	0
2011/10/17	R157 2012/02/02	8.50	Put	Bond Future	38.0000	40.0000	5.263	0	0	0
2011/10/17	R157 2012/02/02	8.55	Call	Bond Future	6,109.0000	5,992.0000	(1.915)	0	0	0
2011/10/17	R157 2012/02/02	8.55	Put	Bond Future	34.0000	34.0000	0.000	0	0	0
2011/10/17	R157 2012/02/02	8.45	Call	Bond Future	5,785.0000	5,669.0000	(2.005)	0	0	0
2011/10/17	R157 2012/02/02	8.45	Put	Bond Future	43.0000	45.0000	4.651	0	0	0
2011/10/17	R157 2012/02/02	6.55	Call	Bond Future	816.0000	756.0000	(7.353)	0	0	0
2011/10/17	R157 2012/02/02	6.55	Put	Bond Future	1,655.0000	1,713.0000	3.505	0	0	130
2011/10/17	R157 2012/02/02	6.00	Put	Bond Future	3,098.0000	3,185.0000	2.808	0	0	0
2011/10/17	R157 2012/02/02	6.00	Call	Bond Future	265.0000	235.0000	(11.321)	0	0	130
2011/10/17	R157 2012/02/02	7.05	Call	Bond Future	1,733.0000	1,644.0000	(5.136)	0	0	0
2011/10/17	R157 2012/02/02	7.05	Put	Bond Future	795.0000	824.0000	3.648	0	0	130
2011/10/17	R157 2012/05/03			Bond Future	6.8470	6.8820	0.511	0.0000	0.0000	0
2011/10/17	R157 2012/05/03	8.25	Call	Bond Future	4,762.0000	4,654.0000	(2.268)	0	0	0
2011/10/17	R157 2012/05/03	8.25	Put	Bond Future	232.0000	240.0000	3.448	0	0	0
2011/10/17	R157 2012/05/03	8.30	Call	Bond Future	4,902.0000	4,794.0000	(2.203)	0	0	0
2011/10/17	R157 2012/05/03	8.30	Put	Bond Future	214.0000	222.0000	3.738	0	0	0
2011/10/17	R157 2012/05/03	8.20	Call	Bond Future	4,622.0000	4,515.0000	(2.315)	0	0	0
2011/10/17	R157 2012/05/03	8.20	Put	Bond Future	250.0000	258.0000	3.200	0	0	0
2011/10/17	R157 2012/08/02			Bond Future	6.8950	6.9350	0.580	0.0000	0.0000	0
2011/10/17	R157 2012/08/02	8.00	Call	Bond Future	3,993.0000	3,892.0000	(2.529)	0	0	0
2011/10/17	R157 2012/08/02	8.00	Put	Bond Future	668.0000	690.0000	3.293	0	0	0
2011/10/17	R157 2012/08/02	8.05	Call	Bond Future	4,108.0000	4,006.0000	(2.483)	0	0	0
2011/10/17	R157 2012/08/02	8.05	Put	Bond Future	636.0000	656.0000	3.145	0	0	0
2011/10/17	R157 2012/08/02	7.95	Call	Bond Future	3,878.0000	3,778.0000	(2.579)	0	0	0
2011/10/17	R157 2012/08/02	7.95	Put	Bond Future	701.0000	724.0000	3.281	0	0	0
2011/10/17	R186 2011/11/03			Bond Future	8.3920	8.4210	0.346	0.0000	0.0000	30,166
2011/10/17	R186 2011/11/03	9.00	Call	Bond Future	5,686.0000	5,395.0000	(5.118)	0	0	0
2011/10/17	R186 2011/11/03	9.00	Put	Bond Future	77.0000	63.0000	(18.182)	0	0	0
2011/10/17	R186 2011/11/03	9.05	Call	Bond Future	6,110.0000	5,821.0000	(4.730)	0	0	0
2011/10/17	R186 2011/11/03	9.05	Put	Bond Future	57.0000	45.0000	(21.053)	0	0	0
2011/10/17	R186 2011/11/03	8.95	Call	Bond Future	5,267.0000	4,973.0000	(5.582)	0	0	0

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2011/10/17	R186 2011/11/03	8.95	Put	Bond Future	104.0000	87.0000	(16.346)	0	0	0
2011/10/17	R186 2011/11/03	8.75	Put	Bond Future	307.0000	285.0000	(7.166)	0	0	0
2011/10/17	R186 2011/11/03	8.75	Call	Bond Future	3,658.0000	3,359.0000	(8.174)	0	0	0
2011/10/17	R186 2011/11/03	8.10	Put	Bond Future	3,244.0000	3,396.0000	4.686	0	0	0
2011/10/17	R186 2011/11/03	8.10	Call	Bond Future	405.0000	280.0000	(30.864)	0	0	1,275
2011/10/17	R186 2011/11/03	8.35	Put	Bond Future	1,594.0000	1,643.0000	3.074	0	0	0
2011/10/17	R186 2011/11/03	8.35	Call	Bond Future	1,192.0000	964.0000	(19.128)	0	0	425
2011/10/17	R186 2011/11/03	8.55	Call	Bond Future	2,258.0000	1,975.0000	(12.533)	0	0	0
2011/10/17	R186 2011/11/03	8.55	Put	Bond Future	762.0000	756.0000	(0.787)	0	0	425
2011/10/17	R186 2011/11/03	9.10	Call	Bond Future	6,535.0000	6,249.0000	(4.376)	0	0	0
2011/10/17	R186 2011/11/03	9.10	Put	Bond Future	41.0000	32.0000	(21.951)	0	0	1,275
2011/10/17	R186 2011/11/03	7.80	Put	Bond Future	5,927.0000	6,172.0000	4.134	0	0	0
2011/10/17	R186 2011/11/03	7.80	Call	Bond Future	67.0000	35.0000	(47.761)	0	0	250
2011/10/17	R186 2011/11/03	8.00	Call	Bond Future	237.0000	151.0000	(36.287)	0	0	0
2011/10/17	R186 2011/11/03	8.00	Put	Bond Future	4,071.0000	4,262.0000	4.692	0	0	250
2011/10/17	R186 2011/11/03	8.20	Call	Bond Future	651.0000	483.0000	(25.806)	0	0	0
2011/10/17	R186 2011/11/03	8.20	Put	Bond Future	2,507.0000	2,616.0000	4.348	0	0	250
2011/10/17	R186 2012/02/02			Bond Future	8.4720	8.5020	0.354	0.0000	0.0000	2,501
2011/10/17	R186 2012/02/02	9.00	Call	Bond Future	6,366.0000	6,123.0000	(3.817)	0	0	0
2011/10/17	R186 2012/02/02	9.00	Put	Bond Future	1,563.0000	1,601.0000	2.431	0	0	100
2011/10/17	R186 2012/02/02	9.05	Call	Bond Future	6,683.0000	6,437.0000	(3.681)	0	0	0
2011/10/17	R186 2012/02/02	9.05	Put	Bond Future	1,440.0000	1,475.0000	2.431	0	0	0
2011/10/17	R186 2012/02/02	8.95	Call	Bond Future	6,055.0000	5,816.0000	(3.947)	0	0	0
2011/10/17	R186 2012/02/02	8.95	Put	Bond Future	1,694.0000	1,736.0000	2.479	0	0	0
2011/10/17	R186 2012/02/02	7.75	Put	Bond Future	8,079.0000	8,267.0000	2.327	0	0	0
2011/10/17	R186 2012/02/02	7.75	Call	Bond Future	1,016.0000	923.0000	(9.154)	0	0	6,000
2011/10/17	R186 2012/02/02	6.75	Put	Bond Future	17,964.0000	18,232.0000	1.492	0	0	0
2011/10/17	R186 2012/02/02	6.75	Call	Bond Future	75.0000	62.0000	(17.333)	0	0	6,000
2011/10/17	R186 2012/02/02	8.00	Put	Bond Future	6,190.0000	6,344.0000	2.488	0	0	0
2011/10/17	R186 2012/02/02	8.00	Call	Bond Future	1,640.0000	1,514.0000	(7.683)	0	0	100
2011/10/17	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R186 2012/02/02	13.25	Call	Bond Future	34,652.0000	34,372.0000	(0.808)	0	0	0
2011/10/17	R186 2012/02/02	98.00	Call	Bond Future	106,427.0000	106,146.0000	(0.264)	0	0	0
2011/10/17	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R186 2012/05/03			Bond Future	8.5460	8.5770	0.363	0.0000	0.0000	0

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2011/10/17	R186 2012/05/03	9.00	Call	Bond Future	7,084.0000	6,866.0000	(3.077)	0	0	0
2011/10/17	R186 2012/05/03	9.00	Put	Bond Future	3,011.0000	3,078.0000	2.225	0	0	0
2011/10/17	R186 2012/05/03	9.05	Call	Bond Future	7,364.0000	7,142.0000	(3.015)	0	0	0
2011/10/17	R186 2012/05/03	9.05	Put	Bond Future	2,855.0000	2,918.0000	2.207	0	0	0
2011/10/17	R186 2012/05/03	8.95	Call	Bond Future	6,809.0000	6,594.0000	(3.158)	0	0	0
2011/10/17	R186 2012/05/03	8.95	Put	Bond Future	3,174.0000	3,244.0000	2.205	0	0	0
2011/10/17	R186 2012/08/02			Bond Future	8.6170	8.6490	0.371	0.0000	0.0000	0
2011/10/17	R186 2012/08/02	8.75	Call	Bond Future	6,219.0000	6,031.0000	(3.023)	0	0	0
2011/10/17	R186 2012/08/02	8.75	Put	Bond Future	5,025.0000	5,126.0000	2.010	0	0	0
2011/10/17	R186 2012/08/02	8.80	Call	Bond Future	6,460.0000	6,268.0000	(2.972)	0	0	0
2011/10/17	R186 2012/08/02	8.80	Put	Bond Future	4,822.0000	4,919.0000	2.012	0	0	0
2011/10/17	R186 2012/08/02	8.70	Call	Bond Future	5,984.0000	5,799.0000	(3.092)	0	0	0
2011/10/17	R186 2012/08/02	8.70	Put	Bond Future	5,237.0000	5,341.0000	1.986	0	0	0
2011/10/17	R189 2011/11/03			Bond Future	214.6208	214.7686	0.069	0.0000	0.0000	0
2011/10/17	R189 2011/11/03	212.00	Call	Bond Future	2,621.0000	2,769.0000	5.647	0	0	0
2011/10/17	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R189 2011/11/03	212.05	Call	Bond Future	2,571.0000	2,719.0000	5.757	0	0	0
2011/10/17	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R189 2011/11/03	211.95	Call	Bond Future	2,671.0000	2,819.0000	5.541	0	0	0
2011/10/17	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R197 2011/11/03			Bond Future	241.8742	241.6632	(0.087)	0.0000	0.0000	183
2011/10/17	R197 2011/11/03	238.50	Call	Bond Future	3,374.0000	3,163.0000	(6.254)	0	0	0
2011/10/17	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R197 2011/11/03	238.55	Call	Bond Future	3,324.0000	3,113.0000	(6.348)	0	0	0
2011/10/17	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R197 2011/11/03	238.45	Call	Bond Future	3,424.0000	3,213.0000	(6.162)	0	0	0
2011/10/17	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R201 2011/11/03			Bond Future	6.2990	6.3290	0.476	0.0000	0.0000	3,084
2011/10/17	R201 2011/11/03	8.00	Call	Bond Future	4,810.0000	4,723.0000	(1.809)	0	0	0
2011/10/17	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R201 2011/11/03	8.05	Call	Bond Future	4,947.0000	4,860.0000	(1.759)	0	0	0
2011/10/17	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R201 2011/11/03	7.95	Call	Bond Future	4,673.0000	4,585.0000	(1.883)	0	0	0

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2011/10/17	R201	2011/11/03	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/17	R201	2012/02/02			Bond Future	6.3470	6.3800	0.520	0.0000	0.0000	0
2011/10/17	R201	2012/02/02	8.25	Call	Bond Future	4,964.0000	4,875.0000	(1.793)	0	0	0
2011/10/17	R201	2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/17	R201	2012/02/02	8.30	Call	Bond Future	5,090.0000	5,001.0000	(1.749)	0	0	0
2011/10/17	R201	2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/17	R201	2012/02/02	8.20	Call	Bond Future	4,838.0000	4,749.0000	(1.840)	0	0	0
2011/10/17	R201	2012/02/02	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/17	R201	2012/05/03			Bond Future	6.3730	6.4100	0.581	0.0000	0.0000	0
2011/10/17	R201	2012/05/03	7.75	Call	Bond Future	3,420.0000	3,334.0000	(2.515)	0	0	0
2011/10/17	R201	2012/05/03	7.75	Put	Bond Future	94.0000	100.0000	6.383	0	0	0
2011/10/17	R201	2012/05/03	7.80	Call	Bond Future	3,529.0000	3,442.0000	(2.465)	0	0	0
2011/10/17	R201	2012/05/03	7.80	Put	Bond Future	85.0000	89.0000	4.706	0	0	0
2011/10/17	R201	2012/05/03	7.70	Call	Bond Future	3,312.0000	3,226.0000	(2.597)	0	0	0
2011/10/17	R201	2012/05/03	7.70	Put	Bond Future	105.0000	110.0000	4.762	0	0	0
2011/10/17	R201	2012/08/02			Bond Future	6.3810	6.4230	0.658	0.0000	0.0000	0
2011/10/17	R201	2012/08/02	7.50	Call	Bond Future	2,706.0000	2,625.0000	(2.993)	0	0	0
2011/10/17	R201	2012/08/02	7.50	Put	Bond Future	236.0000	249.0000	5.508	0	0	0
2011/10/17	R201	2012/08/02	7.55	Call	Bond Future	2,798.0000	2,716.0000	(2.931)	0	0	0
2011/10/17	R201	2012/08/02	7.55	Put	Bond Future	219.0000	231.0000	5.479	0	0	0
2011/10/17	R201	2012/08/02	7.45	Call	Bond Future	2,615.0000	2,535.0000	(3.059)	0	0	0
2011/10/17	R201	2012/08/02	7.45	Put	Bond Future	254.0000	268.0000	5.512	0	0	0
2011/10/17	R202	2011/11/03			Bond Future	175.1053	175.1149	0.005	0.0000	0.0000	33,766
2011/10/17	R202	2011/11/03	0.50	Call	Bond Future	174,605.0000	174,615.0000	0.006	0	0	0
2011/10/17	R202	2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R202	2011/11/03	0.55	Call	Bond Future	174,555.0000	174,565.0000	0.006	0	0	0
2011/10/17	R202	2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R202	2011/11/03	0.45	Call	Bond Future	174,655.0000	174,665.0000	0.006	0	0	0
2011/10/17	R202	2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R202	2012/02/02			Bond Future	174.9539	174.9632	0.005	0.0000	0.0000	0
2011/10/17	R202	2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R202	2012/02/02	177.00	Put	Bond Future	2,046.0000	2,037.0000	(0.440)	0	0	0
2011/10/17	R202	2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R202	2012/02/02	177.05	Put	Bond Future	2,096.0000	2,087.0000	(0.429)	0	0	0

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2011/10/17	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R202 2012/02/02	176.95	Put	Bond Future	1,996.0000	1,987.0000	(0.451)	0	0	0
2011/10/17	R203 2011/11/03			Bond Future	7.5300	7.5590	0.385	0.0000	0.0000	2,109
2011/10/17	R203 2011/11/03	8.50	Call	Bond Future	4,495.0000	4,357.0000	(3.070)	0	0	0
2011/10/17	R203 2011/11/03	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/17	R203 2011/11/03	8.55	Call	Bond Future	4,720.0000	4,581.0000	(2.945)	0	0	0
2011/10/17	R203 2011/11/03	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/17	R203 2011/11/03	8.45	Call	Bond Future	4,270.0000	4,131.0000	(3.255)	0	0	0
2011/10/17	R203 2011/11/03	8.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/17	R203 2012/02/02			Bond Future	7.6280	7.6590	0.406	0.0000	0.0000	150
2011/10/17	R203 2012/02/02	8.75	Call	Bond Future	5,225.0000	5,089.0000	(2.603)	0	0	0
2011/10/17	R203 2012/02/02	8.75	Put	Bond Future	253.0000	258.0000	1.976	0	0	0
2011/10/17	R203 2012/02/02	8.80	Call	Bond Future	5,416.0000	5,279.0000	(2.530)	0	0	0
2011/10/17	R203 2012/02/02	8.80	Put	Bond Future	229.0000	234.0000	2.183	0	0	0
2011/10/17	R203 2012/02/02	8.70	Call	Bond Future	5,036.0000	4,901.0000	(2.681)	0	0	0
2011/10/17	R203 2012/02/02	8.70	Put	Bond Future	279.0000	285.0000	2.151	0	0	0
2011/10/17	R203 2012/05/03			Bond Future	7.7160	7.7490	0.428	0.0000	0.0000	0
2011/10/17	R203 2012/05/03	8.75	Call	Bond Future	5,099.0000	4,973.0000	(2.471)	0	0	0
2011/10/17	R203 2012/05/03	8.75	Put	Bond Future	689.0000	708.0000	2.758	0	0	0
2011/10/17	R203 2012/05/03	8.80	Call	Bond Future	5,265.0000	5,137.0000	(2.431)	0	0	0
2011/10/17	R203 2012/05/03	8.80	Put	Bond Future	648.0000	665.0000	2.623	0	0	0
2011/10/17	R203 2012/05/03	8.70	Call	Bond Future	4,936.0000	4,811.0000	(2.532)	0	0	0
2011/10/17	R203 2012/05/03	8.70	Put	Bond Future	734.0000	754.0000	2.725	0	0	0
2011/10/17	R203 2012/08/02			Bond Future	7.7980	7.8340	0.462	0.0000	0.0000	0
2011/10/17	R203 2012/08/02	8.50	Call	Bond Future	4,397.0000	4,283.0000	(2.593)	0	0	0
2011/10/17	R203 2012/08/02	8.50	Put	Bond Future	1,503.0000	1,540.0000	2.462	0	0	0
2011/10/17	R203 2012/08/02	8.55	Call	Bond Future	4,536.0000	4,420.0000	(2.557)	0	0	0
2011/10/17	R203 2012/08/02	8.55	Put	Bond Future	1,440.0000	1,475.0000	2.431	0	0	0
2011/10/17	R203 2012/08/02	8.45	Call	Bond Future	4,261.0000	4,148.0000	(2.652)	0	0	0
2011/10/17	R203 2012/08/02	8.45	Put	Bond Future	1,570.0000	1,608.0000	2.420	0	0	0
2011/10/17	R204 2011/11/03			Bond Future	7.7800	7.8140	0.437	0.0000	0.0000	3,163
2011/10/17	R204 2011/11/03	8.75	Call	Bond Future	5,101.0000	4,916.0000	(3.627)	0	0	0
2011/10/17	R204 2011/11/03	8.75	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0

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2011/10/17	R204 2011/11/03	8.80	Call	Bond Future	5,354.0000	5,169.0000	(3.455)	0	0	0
2011/10/17	R204 2011/11/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/17	R204 2011/11/03	8.70	Call	Bond Future	4,847.0000	4,662.0000	(3.817)	0	0	0
2011/10/17	R204 2011/11/03	8.70	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/17	R204 2012/02/02			Bond Future	7.8730	7.9090	0.457	0.0000	0.0000	0
2011/10/17	R204 2012/02/02	9.00	Call	Bond Future	5,956.0000	5,775.0000	(3.039)	0	0	0
2011/10/17	R204 2012/02/02	9.00	Put	Bond Future	248.0000	256.0000	3.226	0	0	0
2011/10/17	R204 2012/02/02	9.05	Call	Bond Future	6,175.0000	5,993.0000	(2.947)	0	0	0
2011/10/17	R204 2012/02/02	9.05	Put	Bond Future	223.0000	230.0000	3.139	0	0	0
2011/10/17	R204 2012/02/02	8.95	Call	Bond Future	5,739.0000	5,559.0000	(3.136)	0	0	0
2011/10/17	R204 2012/02/02	8.95	Put	Bond Future	276.0000	285.0000	3.261	0	0	0
2011/10/17	R204 2012/05/03			Bond Future	7.9590	7.9970	0.477	0.0000	0.0000	0
2011/10/17	R204 2012/05/03	8.75	Call	Bond Future	4,945.0000	4,787.0000	(3.195)	0	0	0
2011/10/17	R204 2012/05/03	8.75	Put	Bond Future	1,026.0000	1,061.0000	3.411	0	0	0
2011/10/17	R204 2012/05/03	8.80	Call	Bond Future	5,131.0000	4,971.0000	(3.118)	0	0	0
2011/10/17	R204 2012/05/03	8.80	Put	Bond Future	971.0000	1,004.0000	3.399	0	0	0
2011/10/17	R204 2012/05/03	8.70	Call	Bond Future	4,767.0000	4,611.0000	(3.272)	0	0	0
2011/10/17	R204 2012/05/03	8.70	Put	Bond Future	1,090.0000	1,127.0000	3.394	0	0	0
2011/10/17	R204 2012/08/02			Bond Future	8.0420	8.0830	0.510	0.0000	0.0000	0
2011/10/17	R204 2012/08/02	8.50	Call	Bond Future	4,280.0000	4,139.0000	(3.294)	0	0	0
2011/10/17	R204 2012/08/02	8.50	Put	Bond Future	2,064.0000	2,124.0000	2.907	0	0	0
2011/10/17	R204 2012/08/02	8.55	Call	Bond Future	4,431.0000	4,288.0000	(3.227)	0	0	0
2011/10/17	R204 2012/08/02	8.55	Put	Bond Future	1,977.0000	2,035.0000	2.934	0	0	0
2011/10/17	R204 2012/08/02	8.45	Call	Bond Future	4,131.0000	3,993.0000	(3.341)	0	0	0
2011/10/17	R204 2012/08/02	8.45	Put	Bond Future	2,154.0000	2,217.0000	2.925	0	0	0
2011/10/17	R206 2011/11/03			Bond Future	5.9930	6.0240	0.517	0.0000	0.0000	12,577
2011/10/17	R206 2011/11/03	7.75	Call	Bond Future	3,541.0000	3,477.0000	(1.807)	0	0	0
2011/10/17	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R206 2011/11/03	7.80	Call	Bond Future	3,639.0000	3,576.0000	(1.731)	0	0	0
2011/10/17	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R206 2011/11/03	7.70	Call	Bond Future	3,442.0000	3,379.0000	(1.830)	0	0	0
2011/10/17	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R206 2012/02/02			Bond Future	6.0160	6.0510	0.582	0.0000	0.0000	0
2011/10/17	R206 2012/02/02	8.00	Call	Bond Future	3,560.0000	3,496.0000	(1.798)	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
2011/10/17	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/17	R206 2012/02/02	8.05	Call	Bond Future	3,647.0000	3,583.0000	(1.755)	0	0	0
2011/10/17	R206 2012/02/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/17	R206 2012/02/02	7.95	Call	Bond Future	3,473.0000	3,409.0000	(1.843)	0	0	0
2011/10/17	R206 2012/02/02	7.95	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/10/17	R206 2012/05/03			Bond Future	6.0080	6.0480	0.666	0.0000	0.0000	0
2011/10/17	R206 2012/05/03	7.50	Call	Bond Future	2,455.0000	2,395.0000	(2.444)	0	0	0
2011/10/17	R206 2012/05/03	7.50	Put	Bond Future	92.0000	96.0000	4.348	0	0	0
2011/10/17	R206 2012/05/03	7.55	Call	Bond Future	2,525.0000	2,465.0000	(2.376)	0	0	0
2011/10/17	R206 2012/05/03	7.55	Put	Bond Future	84.0000	88.0000	4.762	0	0	0
2011/10/17	R206 2012/05/03	7.45	Call	Bond Future	2,386.0000	2,326.0000	(2.515)	0	0	0
2011/10/17	R206 2012/05/03	7.45	Put	Bond Future	101.0000	105.0000	3.960	0	0	0
2011/10/17	R206 2012/08/02			Bond Future	5.9560	6.0060	0.839	0.0000	0.0000	0
2011/10/17	R206 2012/08/02	7.25	Call	Bond Future	1,965.0000	1,906.0000	(3.003)	0	0	0
2011/10/17	R206 2012/08/02	7.25	Put	Bond Future	202.0000	212.0000	4.950	0	0	0
2011/10/17	R206 2012/08/02	7.30	Call	Bond Future	2,019.0000	1,960.0000	(2.922)	0	0	0
2011/10/17	R206 2012/08/02	7.30	Put	Bond Future	189.0000	199.0000	5.291	0	0	0
2011/10/17	R206 2012/08/02	7.20	Call	Bond Future	1,909.0000	1,851.0000	(3.038)	0	0	0
2011/10/17	R206 2012/08/02	7.20	Put	Bond Future	213.0000	224.0000	5.164	0	0	0
2011/10/17	R207 2011/11/03			Bond Future	8.0290	8.0580	0.361	0.0000	0.0000	8,999
2011/10/17	R207 2011/11/03	8.75	Call	Bond Future	4,049.0000	3,878.0000	(4.223)	0	0	0
2011/10/17	R207 2011/11/03	8.75	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2011/10/17	R207 2011/11/03	8.80	Call	Bond Future	4,315.0000	4,145.0000	(3.940)	0	0	0
2011/10/17	R207 2011/11/03	8.80	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2011/10/17	R207 2011/11/03	8.70	Call	Bond Future	3,784.0000	3,612.0000	(4.545)	0	0	0
2011/10/17	R207 2011/11/03	8.70	Put	Bond Future	25.0000	20.0000	(20.000)	0	0	0
2011/10/17	R207 2011/11/03	7.90	Put	Bond Future	1,232.0000	1,285.0000	4.302	0	0	0
2011/10/17	R207 2011/11/03	7.90	Call	Bond Future	487.0000	374.0000	(23.203)	0	0	2,000
2011/10/17	R207 2011/11/03	8.15	Call	Bond Future	1,200.0000	1,035.0000	(13.750)	0	0	0
2011/10/17	R207 2011/11/03	8.15	Put	Bond Future	508.0000	509.0000	0.197	0	0	2,000
2011/10/17	R207 2011/11/03	8.35	Call	Bond Future	2,026.0000	1,847.0000	(8.835)	0	0	0
2011/10/17	R207 2011/11/03	8.35	Put	Bond Future	204.0000	192.0000	(5.882)	0	0	2,000
2011/10/17	R207 2011/11/03	7.30	Put	Bond Future	4,318.0000	4,477.0000	3.682	0	0	0
2011/10/17	R207 2011/11/03	7.30	Call	Bond Future	12.0000	5.0000	(58.333)	0	0	900

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2011/10/17	R207 2011/11/03	7.75	Put	Bond Future	1,861.0000	1,952.0000	4.890	0	0	0
2011/10/17	R207 2011/11/03	7.75	Call	Bond Future	241.0000	166.0000	(31.120)	0	0	300
2011/10/17	R207 2011/11/03	7.95	Put	Bond Future	1,053.0000	1,094.0000	3.894	0	0	300
2011/10/17	R207 2011/11/03	7.95	Call	Bond Future	598.0000	472.0000	(21.070)	0	0	0
2011/10/17	R207 2011/11/03	8.40	Call	Bond Future	2,259.0000	2,080.0000	(7.924)	0	0	0
2011/10/17	R207 2011/11/03	8.40	Put	Bond Future	157.0000	145.0000	(7.643)	0	0	900
2011/10/17	R207 2012/02/02			Bond Future	8.1220	8.1520	0.369	0.0000	0.0000	0
2011/10/17	R207 2012/02/02	9.00	Call	Bond Future	5,241.0000	5,084.0000	(2.996)	0	0	0
2011/10/17	R207 2012/02/02	9.00	Put	Bond Future	493.0000	503.0000	2.028	0	0	0
2011/10/17	R207 2012/02/02	9.05	Call	Bond Future	5,458.0000	5,300.0000	(2.895)	0	0	0
2011/10/17	R207 2012/02/02	9.05	Put	Bond Future	449.0000	458.0000	2.004	0	0	0
2011/10/17	R207 2012/02/02	8.95	Call	Bond Future	5,026.0000	4,870.0000	(3.104)	0	0	0
2011/10/17	R207 2012/02/02	8.95	Put	Bond Future	540.0000	552.0000	2.222	0	0	0
2011/10/17	R207 2012/05/03			Bond Future	8.2100	8.2420	0.390	0.0000	0.0000	0
2011/10/17	R207 2012/05/03	8.75	Call	Bond Future	4,477.0000	4,342.0000	(3.015)	0	0	0
2011/10/17	R207 2012/05/03	8.75	Put	Bond Future	1,602.0000	1,640.0000	2.372	0	0	0
2011/10/17	R207 2012/05/03	8.80	Call	Bond Future	4,653.0000	4,516.0000	(2.944)	0	0	0
2011/10/17	R207 2012/05/03	8.80	Put	Bond Future	1,517.0000	1,554.0000	2.439	0	0	0
2011/10/17	R207 2012/05/03	8.70	Call	Bond Future	4,299.0000	4,166.0000	(3.094)	0	0	0
2011/10/17	R207 2012/05/03	8.70	Put	Bond Future	1,685.0000	1,726.0000	2.433	0	0	0
2011/10/17	R207 2012/08/02			Bond Future	8.2960	8.3290	0.398	0.0000	0.0000	0
2011/10/17	R207 2012/08/02	8.75	Call	Bond Future	4,597.0000	4,472.0000	(2.719)	0	0	0
2011/10/17	R207 2012/08/02	8.75	Put	Bond Future	2,241.0000	2,290.0000	2.187	0	0	0
2011/10/17	R207 2012/08/02	8.80	Call	Bond Future	4,758.0000	4,631.0000	(2.669)	0	0	0
2011/10/17	R207 2012/08/02	8.80	Put	Bond Future	2,147.0000	2,194.0000	2.189	0	0	0
2011/10/17	R207 2012/08/02	8.70	Call	Bond Future	4,439.0000	4,316.0000	(2.771)	0	0	0
2011/10/17	R207 2012/08/02	8.70	Put	Bond Future	2,339.0000	2,390.0000	2.180	0	0	0
2011/10/17	R208 2011/11/03			Bond Future	8.0880	8.1120	0.297	0.0000	0.0000	7,097
2011/10/17	R208 2011/11/03	8.75	Call	Bond Future	3,975.0000	3,821.0000	(3.874)	0	0	0
2011/10/17	R208 2011/11/03	8.75	Put	Bond Future	29.0000	22.0000	(24.138)	0	0	0
2011/10/17	R208 2011/11/03	8.80	Call	Bond Future	4,256.0000	4,103.0000	(3.595)	0	0	0
2011/10/17	R208 2011/11/03	8.80	Put	Bond Future	21.0000	15.0000	(28.571)	0	0	0
2011/10/17	R208 2011/11/03	8.70	Call	Bond Future	3,696.0000	3,540.0000	(4.221)	0	0	0
2011/10/17	R208 2011/11/03	8.70	Put	Bond Future	41.0000	32.0000	(21.951)	0	0	0

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2011/10/17	R208 2011/11/03	7.95	Put	Bond Future	1,343.0000	1,381.0000	2.829	0	0	0
2011/10/17	R208 2011/11/03	7.95	Call	Bond Future	492.0000	383.0000	(22.154)	0	0	1,995
2011/10/17	R208 2011/11/03	8.20	Put	Bond Future	556.0000	548.0000	(1.439)	0	0	0
2011/10/17	R208 2011/11/03	8.20	Call	Bond Future	1,239.0000	1,084.0000	(12.510)	0	0	665
2011/10/17	R208 2011/11/03	8.40	Call	Bond Future	2,112.0000	1,947.0000	(7.813)	0	0	0
2011/10/17	R208 2011/11/03	8.40	Put	Bond Future	225.0000	207.0000	(8.000)	0	0	665
2011/10/17	R208 2011/11/03	8.90	Call	Bond Future	4,820.0000	4,669.0000	(3.133)	0	0	0
2011/10/17	R208 2011/11/03	8.90	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	1,995
2011/10/17	R208 2012/02/02			Bond Future	8.1730	8.1980	0.306	0.0000	0.0000	0
2011/10/17	R208 2012/02/02	9.00	Call	Bond Future	5,376.0000	5,234.0000	(2.641)	0	0	0
2011/10/17	R208 2012/02/02	9.00	Put	Bond Future	593.0000	600.0000	1.180	0	0	0
2011/10/17	R208 2012/02/02	9.05	Call	Bond Future	5,605.0000	5,461.0000	(2.569)	0	0	0
2011/10/17	R208 2012/02/02	9.05	Put	Bond Future	543.0000	549.0000	1.105	0	0	0
2011/10/17	R208 2012/02/02	8.95	Call	Bond Future	5,149.0000	5,008.0000	(2.738)	0	0	0
2011/10/17	R208 2012/02/02	8.95	Put	Bond Future	646.0000	654.0000	1.238	0	0	0
2011/10/17	R208 2012/05/03			Bond Future	8.2520	8.2790	0.327	0.0000	0.0000	0
2011/10/17	R208 2012/05/03	9.00	Call	Bond Future	5,526.0000	5,392.0000	(2.425)	0	0	0
2011/10/17	R208 2012/05/03	9.00	Put	Bond Future	1,285.0000	1,309.0000	1.868	0	0	0
2011/10/17	R208 2012/05/03	9.05	Call	Bond Future	5,729.0000	5,594.0000	(2.356)	0	0	0
2011/10/17	R208 2012/05/03	9.05	Put	Bond Future	1,214.0000	1,237.0000	1.895	0	0	0
2011/10/17	R208 2012/05/03	8.95	Call	Bond Future	5,325.0000	5,194.0000	(2.460)	0	0	0
2011/10/17	R208 2012/05/03	8.95	Put	Bond Future	1,360.0000	1,386.0000	1.912	0	0	0
2011/10/17	R208 2012/08/02			Bond Future	8.3280	8.3560	0.336	0.0000	0.0000	0
2011/10/17	R208 2012/08/02	8.75	Call	Bond Future	4,826.0000	4,709.0000	(2.424)	0	0	0
2011/10/17	R208 2012/08/02	8.75	Put	Bond Future	2,458.0000	2,501.0000	1.749	0	0	0
2011/10/17	R208 2012/08/02	8.80	Call	Bond Future	5,000.0000	4,882.0000	(2.360)	0	0	0
2011/10/17	R208 2012/08/02	8.80	Put	Bond Future	2,357.0000	2,399.0000	1.782	0	0	0
2011/10/17	R208 2012/08/02	8.70	Call	Bond Future	4,654.0000	4,540.0000	(2.450)	0	0	0
2011/10/17	R208 2012/08/02	8.70	Put	Bond Future	2,563.0000	2,608.0000	1.756	0	0	0
2011/10/17	R209 2011/11/03			Bond Future	8.8000	8.8390	0.443	0.0000	0.0000	3,000
2011/10/17	R209 2011/11/03	8.75	Call	Bond Future	994.0000	772.0000	(22.334)	0	0	0
2011/10/17	R209 2011/11/03	8.75	Put	Bond Future	1,391.0000	1,477.0000	6.183	0	0	0
2011/10/17	R209 2011/11/03	8.80	Call	Bond Future	1,181.0000	940.0000	(20.406)	0	0	0
2011/10/17	R209 2011/11/03	8.80	Put	Bond Future	1,181.0000	1,248.0000	5.673	0	0	0

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2011/10/17	R209 2011/11/03	8.70	Call	Bond Future	827.0000	624.0000	(24.547)	0	0	0
2011/10/17	R209 2011/11/03	8.70	Put	Bond Future	1,625.0000	1,730.0000	6.462	0	0	0
2011/10/17	R209 2012/02/02			Bond Future	8.8700	8.9100	0.451	0.0000	0.0000	0
2011/10/17	R209 2012/02/02	9.00	Call	Bond Future	3,461.0000	3,246.0000	(6.212)	0	0	0
2011/10/17	R209 2012/02/02	9.00	Put	Bond Future	2,457.0000	2,553.0000	3.907	0	0	0
2011/10/17	R209 2012/02/02	9.05	Call	Bond Future	3,675.0000	3,454.0000	(6.014)	0	0	0
2011/10/17	R209 2012/02/02	9.05	Put	Bond Future	2,291.0000	2,381.0000	3.928	0	0	0
2011/10/17	R209 2012/02/02	8.95	Call	Bond Future	3,255.0000	3,045.0000	(6.452)	0	0	0
2011/10/17	R209 2012/02/02	8.95	Put	Bond Future	2,635.0000	2,736.0000	3.833	0	0	0
2011/10/17	R209 2012/05/03			Bond Future	8.9350	8.9770	0.470	0.0000	0.0000	0
2011/10/17	R209 2012/05/03	9.00	Call	Bond Future	4,175.0000	3,971.0000	(4.886)	0	0	0
2011/10/17	R209 2012/05/03	9.00	Put	Bond Future	3,676.0000	3,795.0000	3.237	0	0	0
2011/10/17	R209 2012/05/03	9.05	Call	Bond Future	4,374.0000	4,166.0000	(4.755)	0	0	0
2011/10/17	R209 2012/05/03	9.05	Put	Bond Future	3,496.0000	3,610.0000	3.261	0	0	0
2011/10/17	R209 2012/05/03	8.95	Call	Bond Future	3,981.0000	3,783.0000	(4.974)	0	0	0
2011/10/17	R209 2012/05/03	8.95	Put	Bond Future	3,865.0000	3,990.0000	3.234	0	0	0
2011/10/17	R209 2012/08/02			Bond Future	8.9970	9.0400	0.478	0.0000	0.0000	0
2011/10/17	R209 2012/08/02	9.25	Call	Bond Future	5,813.0000	5,597.0000	(3.716)	0	0	0
2011/10/17	R209 2012/08/02	9.25	Put	Bond Future	3,925.0000	4,035.0000	2.803	0	0	0
2011/10/17	R209 2012/08/02	9.30	Call	Bond Future	6,020.0000	5,799.0000	(3.671)	0	0	0
2011/10/17	R209 2012/08/02	9.30	Put	Bond Future	3,768.0000	3,873.0000	2.787	0	0	0
2011/10/17	R209 2012/08/02	9.20	Call	Bond Future	5,610.0000	5,397.0000	(3.797)	0	0	0
2011/10/17	R209 2012/08/02	9.20	Put	Bond Future	4,089.0000	4,202.0000	2.764	0	0	0
2011/10/17	R210 2011/11/03			Bond Future	131.2092	131.3905	0.138	0.0000	0.0000	750
2011/10/17	R210 2011/11/03	131.00	Call	Bond Future	209.0000	391.0000	87.081	0	0	0
2011/10/17	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R210 2011/11/03	131.05	Call	Bond Future	159.0000	341.0000	114.465	0	0	0
2011/10/17	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R210 2011/11/03	130.95	Call	Bond Future	259.0000	441.0000	70.270	0	0	0
2011/10/17	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R211 2011/11/03			Bond Future	113.2703	113.2724	0.002	0.0000	0.0000	529
2011/10/17	R211 2011/11/03	1.25	Call	Bond Future	112,020.0000	112,022.0000	0.002	0	0	0
2011/10/17	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/17	R211 2011/11/03	1.30	Call	Bond Future	111,970.0000	111,972.0000	0.002	0	0	0
2011/10/17	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R211 2011/11/03	1.20	Call	Bond Future	112,070.0000	112,072.0000	0.002	0	0	0
2011/10/17	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R211 2012/02/02			Bond Future	113.5574	113.5592	0.002	0.0000	0.0000	0
2011/10/17	R211 2012/02/02	110.50	Call	Bond Future	3,057.0000	3,059.0000	0.065	0	0	0
2011/10/17	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R211 2012/02/02	110.55	Call	Bond Future	3,007.0000	3,009.0000	0.067	0	0	0
2011/10/17	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R211 2012/02/02	110.45	Call	Bond Future	3,107.0000	3,109.0000	0.064	0	0	0
2011/10/17	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R212 2011/11/03			Bond Future	110.0141	109.8240	(0.173)	0.0000	0.0000	2,677
2011/10/17	R212 2011/11/03	2.50	Call	Bond Future	107,514.0000	107,324.0000	(0.177)	0	0	0
2011/10/17	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R212 2011/11/03	2.55	Call	Bond Future	107,464.0000	107,274.0000	(0.177)	0	0	0
2011/10/17	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R212 2011/11/03	2.45	Call	Bond Future	107,564.0000	107,374.0000	(0.177)	0	0	0
2011/10/17	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R212 2012/02/02			Bond Future	110.1238	109.9307	(0.175)	0.0000	0.0000	0
2011/10/17	R212 2012/02/02	108.50	Call	Bond Future	1,624.0000	1,431.0000	(11.884)	0	0	0
2011/10/17	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R212 2012/02/02	108.55	Call	Bond Future	1,574.0000	1,381.0000	(12.262)	0	0	0
2011/10/17	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R212 2012/02/02	108.45	Call	Bond Future	1,674.0000	1,481.0000	(11.529)	0	0	0
2011/10/17	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2011/11/03			Bond Future	8.8320	8.8560	0.272	0.0000	0.0000	0
2011/10/17	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2011/11/03	8.75	Put	Bond Future	661.0000	852.0000	28.896	0	0	0
2011/10/17	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2011/11/03	8.80	Put	Bond Future	257.0000	449.0000	74.708	0	0	0
2011/10/17	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2011/11/03	8.70	Put	Bond Future	1,067.0000	1,259.0000	17.994	0	0	0
2011/10/17	R213 2012/02/02			Bond Future	8.9130	8.9380	0.280	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
2011/10/17	R213 2012/02/02	9.00	Call	Bond Future	682.0000	485.0000	(28.886)	0	0	0
2011/10/17	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/02/02	9.05	Call	Bond Future	1,069.0000	873.0000	(18.335)	0	0	0
2011/10/17	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/02/02	8.95	Call	Bond Future	291.0000	94.0000	(67.698)	0	0	0
2011/10/17	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/05/03			Bond Future	8.9850	9.0110	0.289	0.0000	0.0000	0
2011/10/17	R213 2012/05/03	9.25	Call	Bond Future	2,022.0000	1,820.0000	(9.990)	0	0	0
2011/10/17	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/05/03	9.30	Call	Bond Future	2,395.0000	2,193.0000	(8.434)	0	0	0
2011/10/17	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/05/03	9.20	Call	Bond Future	1,646.0000	1,445.0000	(12.211)	0	0	0
2011/10/17	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/08/02			Bond Future	9.0530	9.0800	0.298	0.0000	0.0000	0
2011/10/17	R213 2012/08/02	9.25	Call	Bond Future	1,490.0000	1,284.0000	(13.826)	0	0	0
2011/10/17	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/08/02	9.30	Call	Bond Future	1,862.0000	1,655.0000	(11.117)	0	0	0
2011/10/17	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	R213 2012/08/02	9.20	Call	Bond Future	1,116.0000	909.0000	(18.548)	0	0	0
2011/10/17	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/17	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/17	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/17	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/17	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/17	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/17	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/17	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/17	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/17	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/17	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/17	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/17	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/17	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/17	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										534892.00