



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/10/2011

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
2011/10/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	AL7T 2011/11/03			Index Future	396.2630	396.7180	0.115	0.0000	0.0000	16
2011/10/04	AL7T 2012/02/02			Index Future	401.9510	402.4120	0.115	0.0000	0.0000	0
2011/10/04	ALBI 2011/11/03			Index Future	363.1940	363.5100	0.087	0.0000	0.0000	1,653
2011/10/04	ALBI 2012/02/02			Index Future	368.4070	368.7270	0.087	0.0000	0.0000	0
2011/10/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	CAAG 2011/10/24			Can-Do Future	8.2468	8.2909	0.535	0.0000	0.0000	0
2011/10/04	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,547.0000	1,591.0000	2.844	0	0	0
2011/10/04	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,497.0000	1,541.0000	2.939	0	0	0
2011/10/04	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,597.0000	1,641.0000	2.755	0	0	0
2011/10/04	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	CAAG 2011/10/24	7.00	Put	Can-Do Future	1.0000	1.0000	0.000	0	0	0
2011/10/04	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,248.0000	1,292.0000	3.526	0	0	14,286
2011/10/04	CAAG 2011/10/24	7.40	Put	Can-Do Future	5.0000	4.0000	(20.000)	0	0	0
2011/10/04	CAAG 2011/10/24	7.40	Call	Can-Do Future	852.0000	895.0000	5.047	0	0	6,757
2011/10/04	CAAG 2011/10/24	8.75	Put	Can-Do Future	595.0000	557.0000	(6.387)	0	0	0
2011/10/04	CAAG 2011/10/24	8.75	Call	Can-Do Future	92.0000	98.0000	6.522	0	0	11,429
2011/10/04	CAAG 2011/10/24	8.50	Put	Can-Do Future	397.0000	364.0000	(8.312)	0	0	0
2011/10/04	CAAG 2011/10/24	8.50	Call	Can-Do Future	144.0000	155.0000	7.639	0	0	11,765
2011/10/04	CAAG 2011/10/24	9.00	Put	Can-Do Future	813.0000	773.0000	(4.920)	0	0	0
2011/10/04	CAAG 2011/10/24	9.00	Call	Can-Do Future	60.0000	64.0000	6.667	0	0	11,111
2011/10/04	CAAJ 2011/10/20			Any day expiry	8.2418	8.2858	0.534	0.0000	0.0000	0
2011/10/04	CAAJ 2011/10/20	7.75	Call	Any day expiry	521.0000	559.0000	7.294	0	0	0
2011/10/04	CAAJ 2011/10/20	7.75	Put	Any day expiry	29.0000	23.0000	(20.690)	0	0	0
2011/10/04	CAAJ 2011/10/20	7.80	Call	Any day expiry	480.0000	516.0000	7.500	0	0	0
2011/10/04	CAAJ 2011/10/20	7.80	Put	Any day expiry	38.0000	30.0000	(21.053)	0	0	0
2011/10/04	CAAJ 2011/10/20	7.70	Call	Any day expiry	564.0000	603.0000	6.915	0	0	0
2011/10/04	CAAJ 2011/10/20	7.70	Put	Any day expiry	22.0000	17.0000	(22.727)	0	0	0

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2011/10/04	CAAK 2011/12/19			Can-Do Future	0.0838	0.0831	(0.835)	0.0000	0.0000	12,659
2011/10/04	CAAL 2011/12/19			Can-Do Future	0.1189	0.1201	1.009	0.0000	0.0000	18,519
2011/10/04	CAAM2011/12/19			Can-Do Future	0.1136	0.1080	(4.930)	0.0000	0.0000	12,423
2011/10/04	CAAN 2012/03/30			Can-Do Future	0.5461	0.5679	3.992	0.0000	0.0000	100,000
2011/10/04	CAAO 2012/03/30			Can-Do Future	0.0902	0.0810	(10.200)	0.0000	0.0000	100,000
2011/10/04	CAAP 2011/12/19			Can-Do Future	0.1315	0.1250	(4.943)	0.0000	0.0000	12,346
2011/10/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/04	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/04	GOVI 2011/11/03			GOVI	364.4360	364.7640	0.090	0.0000	0.0000	163
2011/10/04	GOVI 2011/11/03	357.00	Call	GOVI	74,360.0000	77,640.0000	4.411	0	0	0
2011/10/04	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/04	GOVI 2011/11/03	357.01	Call	GOVI	74,260.0000	77,540.0000	4.417	0	0	0
2011/10/04	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/04	GOVI 2011/11/03	356.99	Call	GOVI	74,460.0000	77,740.0000	4.405	0	0	0
2011/10/04	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/04	GOVI 2012/02/02			GOVI	369.6670	369.9990	0.090	0.0000	0.0000	0
2011/10/04	GOVI 2012/02/02	369.00	Call	GOVI	6,670.0000	9,990.0000	49.775	0	0	0
2011/10/04	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/04	GOVI 2012/02/02	369.01	Call	GOVI	6,570.0000	9,890.0000	50.533	0	0	0
2011/10/04	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/04	GOVI 2012/02/02	368.99	Call	GOVI	6,770.0000	10,090.0000	49.040	0	0	0
2011/10/04	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/04	IGOV 2011/11/03			Index Future	160.3980	160.4040	0.004	0.0000	0.0000	85
2011/10/04	IGOV 2012/02/02			Index Future	162.7000	162.7070	0.004	0.0000	0.0000	0
2011/10/04	ILBI 2012/02/02			Index Future	441.5960	440.8800	(0.162)	0.0000	0.0000	88
2011/10/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/04	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	1,000
2011/10/04	JBAF 2011/11/16			Jibar Tradeable Future	5.4600	5.4700	0.183	0.0000	0.0000	1,700
2011/10/04	JBAF 2011/12/21			Jibar Tradeable Future	5.3600	5.3600	0.000	0.0000	0.0000	5,541
2011/10/04	JBAF 2012/01/18			Jibar Tradeable Future	5.3400	5.3300	(0.187)	0.0000	0.0000	0
2011/10/04	JBAF 2012/02/15			Jibar Tradeable Future	5.3200	5.2800	(0.752)	0.0000	0.0000	0
2011/10/04	JBAF 2012/03/20			Jibar Tradeable Future	5.3300	5.2600	(1.313)	0.0000	0.0000	1,340
2011/10/04	JBAF 2012/06/20			Jibar Tradeable Future	5.3900	5.3100	(1.484)	0.0000	0.0000	2,890
2011/10/04	JBAF 2012/09/19			Jibar Tradeable Future	5.5700	5.4900	(1.436)	0.0000	0.0000	44,760
2011/10/04	JBAF 2012/12/19			Jibar Tradeable Future	5.7900	5.7000	(1.554)	0.0000	0.0000	990
2011/10/04	JBAF 2013/03/20			Jibar Tradeable Future	6.0700	5.9800	(1.483)	0.0000	0.0000	790
2011/10/04	JBAF 2013/06/19			Jibar Tradeable Future	6.3700	6.2900	(1.256)	0.0000	0.0000	1,250
2011/10/04	JBAF 2013/09/18			Jibar Tradeable Future	6.6700	6.5900	(1.199)	0.0000	0.0000	0
2011/10/04	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/04	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/04	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/04	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/04	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/04	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/04	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/04	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/04	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/04	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/04	OTH1 2011/11/03			Index Future	356.2100	356.4630	0.071	0.0000	0.0000	0
2011/10/04	OTH1 2012/02/02			Index Future	361.3230	361.5800	0.071	0.0000	0.0000	0
2011/10/04	R157 2011/11/03			Bond Future	7.0140	6.9820	(0.456)	0.0000	0.0000	14,115
2011/10/04	R157 2011/11/03	8.25	Call	Bond Future	4,542.0000	4,662.0000	2.642	0	0	0
2011/10/04	R157 2011/11/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/04	R157 2011/11/03	8.30	Call	Bond Future	4,721.0000	4,841.0000	2.542	0	0	0
2011/10/04	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R157 2011/11/03	8.20	Call	Bond Future	4,363.0000	4,483.0000	2.750	0	0	0
2011/10/04	R157 2011/11/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/04	R157 2011/11/03	6.55	Put	Bond Future	1,842.0000	1,731.0000	(6.026)	0	0	0
2011/10/04	R157 2011/11/03	6.55	Call	Bond Future	79.0000	89.0000	12.658	0	0	1,200
2011/10/04	R157 2011/11/03	7.00	Put	Bond Future	615.0000	545.0000	(11.382)	0	0	0
2011/10/04	R157 2011/11/03	7.00	Call	Bond Future	562.0000	613.0000	9.075	0	0	400
2011/10/04	R157 2011/11/03	7.10	Call	Bond Future	765.0000	829.0000	8.366	0	0	0
2011/10/04	R157 2011/11/03	7.10	Put	Bond Future	442.0000	385.0000	(12.896)	0	0	400
2011/10/04	R157 2011/11/03	7.55	Call	Bond Future	2,060.0000	2,167.0000	5.194	0	0	0

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2011/10/04	R157 2011/11/03	7.55	Put	Bond Future	64.0000	50.0000	(21.875)	0	0	1,200
2011/10/04	R157 2012/02/02			Bond Future	7.1200	7.0860	(0.478)	0.0000	0.0000	0
2011/10/04	R157 2012/02/02	8.50	Call	Bond Future	4,839.0000	4,948.0000	2.253	0	0	0
2011/10/04	R157 2012/02/02	8.50	Put	Bond Future	114.0000	104.0000	(8.772)	0	0	0
2011/10/04	R157 2012/02/02	8.55	Call	Bond Future	4,993.0000	5,103.0000	2.203	0	0	0
2011/10/04	R157 2012/02/02	8.55	Put	Bond Future	102.0000	92.0000	(9.804)	0	0	0
2011/10/04	R157 2012/02/02	8.45	Call	Bond Future	4,685.0000	4,793.0000	2.305	0	0	0
2011/10/04	R157 2012/02/02	8.45	Put	Bond Future	127.0000	116.0000	(8.661)	0	0	0
2011/10/04	R157 2012/02/02	6.55	Call	Bond Future	483.0000	511.0000	5.797	0	0	0
2011/10/04	R157 2012/02/02	6.55	Put	Bond Future	2,506.0000	2,415.0000	(3.631)	0	0	130
2011/10/04	R157 2012/02/02	6.00	Put	Bond Future	4,155.0000	4,045.0000	(2.647)	0	0	0
2011/10/04	R157 2012/02/02	6.00	Call	Bond Future	138.0000	148.0000	7.246	0	0	130
2011/10/04	R157 2012/02/02	7.05	Call	Bond Future	1,139.0000	1,192.0000	4.653	0	0	0
2011/10/04	R157 2012/02/02	7.05	Put	Bond Future	1,385.0000	1,319.0000	(4.765)	0	0	130
2011/10/04	R157 2012/05/03			Bond Future	7.2120	7.1470	(0.901)	0.0000	0.0000	0
2011/10/04	R157 2012/05/03	8.25	Call	Bond Future	3,772.0000	3,942.0000	4.507	0	0	0
2011/10/04	R157 2012/05/03	8.25	Put	Bond Future	442.0000	399.0000	(9.729)	0	0	0
2011/10/04	R157 2012/05/03	8.30	Call	Bond Future	3,901.0000	4,073.0000	4.409	0	0	0
2011/10/04	R157 2012/05/03	8.30	Put	Bond Future	414.0000	373.0000	(9.903)	0	0	0
2011/10/04	R157 2012/05/03	8.20	Call	Bond Future	3,645.0000	3,813.0000	4.609	0	0	0
2011/10/04	R157 2012/05/03	8.20	Put	Bond Future	473.0000	428.0000	(9.514)	0	0	0
2011/10/04	R157 2012/08/02			Bond Future	7.2930	7.2510	(0.576)	0.0000	0.0000	0
2011/10/04	R157 2012/08/02	8.00	Call	Bond Future	3,147.0000	3,230.0000	2.637	0	0	0
2011/10/04	R157 2012/08/02	8.00	Put	Bond Future	1,034.0000	990.0000	(4.255)	0	0	0
2011/10/04	R157 2012/08/02	8.05	Call	Bond Future	3,250.0000	3,335.0000	2.615	0	0	0
2011/10/04	R157 2012/08/02	8.05	Put	Bond Future	989.0000	947.0000	(4.247)	0	0	0
2011/10/04	R157 2012/08/02	7.95	Call	Bond Future	3,045.0000	3,127.0000	2.693	0	0	0
2011/10/04	R157 2012/08/02	7.95	Put	Bond Future	1,080.0000	1,034.0000	(4.259)	0	0	0
2011/10/04	R186 2011/11/03			Bond Future	8.6560	8.6500	(0.069)	0.0000	0.0000	29,306
2011/10/04	R186 2011/11/03	9.00	Call	Bond Future	3,703.0000	3,725.0000	0.594	0	0	0
2011/10/04	R186 2011/11/03	9.00	Put	Bond Future	578.0000	545.0000	(5.709)	0	0	0
2011/10/04	R186 2011/11/03	9.05	Call	Bond Future	4,051.0000	4,076.0000	0.617	0	0	0
2011/10/04	R186 2011/11/03	9.05	Put	Bond Future	483.0000	452.0000	(6.418)	0	0	0
2011/10/04	R186 2011/11/03	8.95	Call	Bond Future	3,367.0000	3,386.0000	0.564	0	0	0

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2011/10/04	R186 2011/11/03	8.95	Put	Bond Future	689.0000	652.0000	(5.370)	0	0	0
2011/10/04	R186 2011/11/03	8.75	Put	Bond Future	1,306.0000	1,256.0000	(3.828)	0	0	0
2011/10/04	R186 2011/11/03	8.75	Call	Bond Future	2,172.0000	2,178.0000	0.276	0	0	0
2011/10/04	R186 2011/11/03	8.10	Put	Bond Future	5,544.0000	5,481.0000	(1.136)	0	0	0
2011/10/04	R186 2011/11/03	8.10	Call	Bond Future	220.0000	213.0000	(3.182)	0	0	1,275
2011/10/04	R186 2011/11/03	8.35	Put	Bond Future	3,524.0000	3,460.0000	(1.816)	0	0	0
2011/10/04	R186 2011/11/03	8.35	Call	Bond Future	637.0000	629.0000	(1.256)	0	0	425
2011/10/04	R186 2011/11/03	8.55	Call	Bond Future	1,255.0000	1,251.0000	(0.319)	0	0	0
2011/10/04	R186 2011/11/03	8.55	Put	Bond Future	2,243.0000	2,184.0000	(2.630)	0	0	425
2011/10/04	R186 2011/11/03	9.10	Call	Bond Future	4,409.0000	4,438.0000	0.658	0	0	0
2011/10/04	R186 2011/11/03	9.10	Put	Bond Future	399.0000	373.0000	(6.516)	0	0	1,275
2011/10/04	R186 2011/11/03	7.80	Put	Bond Future	8,387.0000	8,329.0000	(0.692)	0	0	0
2011/10/04	R186 2011/11/03	7.80	Call	Bond Future	43.0000	40.0000	(6.977)	0	0	250
2011/10/04	R186 2011/11/03	8.00	Call	Bond Future	133.0000	128.0000	(3.759)	0	0	0
2011/10/04	R186 2011/11/03	8.00	Put	Bond Future	6,452.0000	6,391.0000	(0.945)	0	0	250
2011/10/04	R186 2011/11/03	8.20	Call	Bond Future	347.0000	339.0000	(2.305)	0	0	0
2011/10/04	R186 2011/11/03	8.20	Put	Bond Future	4,687.0000	4,624.0000	(1.344)	0	0	250
2011/10/04	R186 2012/02/02			Bond Future	8.7450	8.7390	(0.069)	0.0000	0.0000	2,501
2011/10/04	R186 2012/02/02	9.00	Call	Bond Future	4,829.0000	4,848.0000	0.393	0	0	0
2011/10/04	R186 2012/02/02	9.00	Put	Bond Future	2,546.0000	2,510.0000	(1.414)	0	0	100
2011/10/04	R186 2012/02/02	9.05	Call	Bond Future	5,099.0000	5,119.0000	0.392	0	0	0
2011/10/04	R186 2012/02/02	9.05	Put	Bond Future	2,376.0000	2,341.0000	(1.473)	0	0	0
2011/10/04	R186 2012/02/02	8.95	Call	Bond Future	4,567.0000	4,586.0000	0.416	0	0	0
2011/10/04	R186 2012/02/02	8.95	Put	Bond Future	2,726.0000	2,691.0000	(1.284)	0	0	0
2011/10/04	R186 2012/02/02	7.75	Put	Bond Future	10,244.0000	10,188.0000	(0.547)	0	0	0
2011/10/04	R186 2012/02/02	7.75	Call	Bond Future	661.0000	660.0000	(0.151)	0	0	6,000
2011/10/04	R186 2012/02/02	6.75	Put	Bond Future	20,453.0000	20,399.0000	(0.264)	0	0	0
2011/10/04	R186 2012/02/02	6.75	Call	Bond Future	44.0000	44.0000	0.000	0	0	6,000
2011/10/04	R186 2012/02/02	8.00	Put	Bond Future	8,169.0000	8,116.0000	(0.649)	0	0	0
2011/10/04	R186 2012/02/02	8.00	Call	Bond Future	1,099.0000	1,101.0000	0.182	0	0	100
2011/10/04	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R186 2012/02/02	13.25	Call	Bond Future	32,132.0000	32,187.0000	0.171	0	0	0
2011/10/04	R186 2012/02/02	98.00	Call	Bond Future	103,907.0000	103,961.0000	0.052	0	0	0
2011/10/04	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R186 2012/05/03			Bond Future	8.8280	8.8220	(0.068)	0.0000	0.0000	0

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2011/10/04	R186 2012/05/03	9.00	Call	Bond Future	5,646.0000	5,665.0000	0.337	0	0	0
2011/10/04	R186 2012/05/03	9.00	Put	Bond Future	4,127.0000	4,093.0000	(0.824)	0	0	0
2011/10/04	R186 2012/05/03	9.05	Call	Bond Future	5,890.0000	5,910.0000	0.340	0	0	0
2011/10/04	R186 2012/05/03	9.05	Put	Bond Future	3,936.0000	3,902.0000	(0.864)	0	0	0
2011/10/04	R186 2012/05/03	8.95	Call	Bond Future	5,407.0000	5,426.0000	0.351	0	0	0
2011/10/04	R186 2012/05/03	8.95	Put	Bond Future	4,327.0000	4,292.0000	(0.809)	0	0	0
2011/10/04	R186 2012/08/02			Bond Future	8.9080	8.9010	(0.079)	0.0000	0.0000	0
2011/10/04	R186 2012/08/02	8.75	Call	Bond Future	4,972.0000	4,993.0000	0.422	0	0	0
2011/10/04	R186 2012/08/02	8.75	Put	Bond Future	6,367.0000	6,327.0000	(0.628)	0	0	0
2011/10/04	R186 2012/08/02	8.80	Call	Bond Future	5,181.0000	5,202.0000	0.405	0	0	0
2011/10/04	R186 2012/08/02	8.80	Put	Bond Future	6,132.0000	6,092.0000	(0.652)	0	0	0
2011/10/04	R186 2012/08/02	8.70	Call	Bond Future	4,770.0000	4,789.0000	0.398	0	0	0
2011/10/04	R186 2012/08/02	8.70	Put	Bond Future	6,611.0000	6,569.0000	(0.635)	0	0	0
2011/10/04	R189 2011/11/03			Bond Future	214.3166	214.3146	(0.001)	0.0000	0.0000	0
2011/10/04	R189 2011/11/03	212.00	Call	Bond Future	2,317.0000	2,315.0000	(0.086)	0	0	0
2011/10/04	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R189 2011/11/03	212.05	Call	Bond Future	2,267.0000	2,265.0000	(0.088)	0	0	0
2011/10/04	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R189 2011/11/03	211.95	Call	Bond Future	2,367.0000	2,365.0000	(0.084)	0	0	0
2011/10/04	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R197 2011/11/03			Bond Future	242.1720	241.7360	(0.180)	0.0000	0.0000	183
2011/10/04	R197 2011/11/03	238.50	Call	Bond Future	3,672.0000	3,236.0000	(11.874)	0	0	0
2011/10/04	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R197 2011/11/03	238.55	Call	Bond Future	3,622.0000	3,186.0000	(12.038)	0	0	0
2011/10/04	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R197 2011/11/03	238.45	Call	Bond Future	3,722.0000	3,286.0000	(11.714)	0	0	0
2011/10/04	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R201 2011/11/03			Bond Future	6.6360	6.5990	(0.558)	0.0000	0.0000	3,084
2011/10/04	R201 2011/11/03	8.00	Call	Bond Future	3,835.0000	3,942.0000	2.790	0	0	0
2011/10/04	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R201 2011/11/03	8.05	Call	Bond Future	3,972.0000	4,079.0000	2.694	0	0	0
2011/10/04	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R201 2011/11/03	7.95	Call	Bond Future	3,698.0000	3,804.0000	2.866	0	0	0

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2011/10/04	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R201 2012/02/02			Bond Future	6.7170	6.6760	(0.610)	0.0000	0.0000	0
2011/10/04	R201 2012/02/02	8.25	Call	Bond Future	3,984.0000	4,092.0000	2.711	0	0	0
2011/10/04	R201 2012/02/02	8.25	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2011/10/04	R201 2012/02/02	8.30	Call	Bond Future	4,109.0000	4,216.0000	2.604	0	0	0
2011/10/04	R201 2012/02/02	8.30	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2011/10/04	R201 2012/02/02	8.20	Call	Bond Future	3,860.0000	3,967.0000	2.772	0	0	0
2011/10/04	R201 2012/02/02	8.20	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2011/10/04	R201 2012/05/03			Bond Future	6.7820	6.7380	(0.649)	0.0000	0.0000	0
2011/10/04	R201 2012/05/03	7.75	Call	Bond Future	2,556.0000	2,644.0000	3.443	0	0	0
2011/10/04	R201 2012/05/03	7.75	Put	Bond Future	232.0000	213.0000	(8.190)	0	0	0
2011/10/04	R201 2012/05/03	7.80	Call	Bond Future	2,654.0000	2,744.0000	3.391	0	0	0
2011/10/04	R201 2012/05/03	7.80	Put	Bond Future	212.0000	195.0000	(8.019)	0	0	0
2011/10/04	R201 2012/05/03	7.70	Call	Bond Future	2,458.0000	2,545.0000	3.539	0	0	0
2011/10/04	R201 2012/05/03	7.70	Put	Bond Future	253.0000	232.0000	(8.300)	0	0	0
2011/10/04	R201 2012/08/02			Bond Future	6.8330	6.7840	(0.717)	0.0000	0.0000	0
2011/10/04	R201 2012/08/02	7.50	Call	Bond Future	1,938.0000	2,015.0000	3.973	0	0	0
2011/10/04	R201 2012/08/02	7.50	Put	Bond Future	475.0000	443.0000	(6.737)	0	0	0
2011/10/04	R201 2012/08/02	7.55	Call	Bond Future	2,018.0000	2,097.0000	3.915	0	0	0
2011/10/04	R201 2012/08/02	7.55	Put	Bond Future	446.0000	416.0000	(6.726)	0	0	0
2011/10/04	R201 2012/08/02	7.45	Call	Bond Future	1,860.0000	1,935.0000	4.032	0	0	0
2011/10/04	R201 2012/08/02	7.45	Put	Bond Future	505.0000	472.0000	(6.535)	0	0	0
2011/10/04	R202 2011/11/03			Bond Future	178.0481	178.6212	0.322	0.0000	0.0000	32,686
2011/10/04	R202 2011/11/03	0.50	Call	Bond Future	177,548.0000	178,121.0000	0.323	0	0	0
2011/10/04	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R202 2011/11/03	0.55	Call	Bond Future	177,498.0000	178,071.0000	0.323	0	0	0
2011/10/04	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R202 2011/11/03	0.45	Call	Bond Future	177,598.0000	178,171.0000	0.323	0	0	0
2011/10/04	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R202 2012/02/02			Bond Future	177.9407	178.5219	0.327	0.0000	0.0000	0
2011/10/04	R202 2012/02/02	177.00	Call	Bond Future	941.0000	1,522.0000	61.743	0	0	0
2011/10/04	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R202 2012/02/02	177.05	Call	Bond Future	891.0000	1,472.0000	65.208	0	0	0
2011/10/04	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/04	R202 2012/02/02	176.95	Call	Bond Future	991.0000	1,572.0000	58.628	0	0	0
2011/10/04	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R203 2011/11/03			Bond Future	7.8390	7.8120	(0.344)	0.0000	0.0000	2,109
2011/10/04	R203 2011/11/03	8.50	Call	Bond Future	3,095.0000	3,209.0000	3.683	0	0	0
2011/10/04	R203 2011/11/03	8.50	Put	Bond Future	60.0000	47.0000	(21.667)	0	0	0
2011/10/04	R203 2011/11/03	8.55	Call	Bond Future	3,306.0000	3,423.0000	3.539	0	0	0
2011/10/04	R203 2011/11/03	8.55	Put	Bond Future	46.0000	36.0000	(21.739)	0	0	0
2011/10/04	R203 2011/11/03	8.45	Call	Bond Future	2,885.0000	2,998.0000	3.917	0	0	0
2011/10/04	R203 2011/11/03	8.45	Put	Bond Future	75.0000	62.0000	(17.333)	0	0	0
2011/10/04	R203 2012/02/02			Bond Future	7.9540	7.9260	(0.352)	0.0000	0.0000	0
2011/10/04	R203 2012/02/02	8.75	Call	Bond Future	4,037.0000	4,132.0000	2.353	0	0	0
2011/10/04	R203 2012/02/02	8.75	Put	Bond Future	541.0000	510.0000	(5.730)	0	0	0
2011/10/04	R203 2012/02/02	8.80	Call	Bond Future	4,208.0000	4,305.0000	2.305	0	0	0
2011/10/04	R203 2012/02/02	8.80	Put	Bond Future	497.0000	469.0000	(5.634)	0	0	0
2011/10/04	R203 2012/02/02	8.70	Call	Bond Future	3,868.0000	3,961.0000	2.404	0	0	0
2011/10/04	R203 2012/02/02	8.70	Put	Bond Future	587.0000	554.0000	(5.622)	0	0	0
2011/10/04	R203 2012/05/03			Bond Future	8.0610	8.0310	(0.372)	0.0000	0.0000	0
2011/10/04	R203 2012/05/03	8.75	Call	Bond Future	4,025.0000	4,112.0000	2.161	0	0	0
2011/10/04	R203 2012/05/03	8.75	Put	Bond Future	1,113.0000	1,071.0000	(3.774)	0	0	0
2011/10/04	R203 2012/05/03	8.80	Call	Bond Future	4,172.0000	4,261.0000	2.133	0	0	0
2011/10/04	R203 2012/05/03	8.80	Put	Bond Future	1,053.0000	1,013.0000	(3.799)	0	0	0
2011/10/04	R203 2012/05/03	8.70	Call	Bond Future	3,880.0000	3,965.0000	2.191	0	0	0
2011/10/04	R203 2012/05/03	8.70	Put	Bond Future	1,176.0000	1,132.0000	(3.741)	0	0	0
2011/10/04	R203 2012/08/02			Bond Future	8.1620	8.1310	(0.380)	0.0000	0.0000	0
2011/10/04	R203 2012/08/02	8.50	Call	Bond Future	3,484.0000	3,556.0000	2.067	0	0	0
2011/10/04	R203 2012/08/02	8.50	Put	Bond Future	2,103.0000	2,048.0000	(2.615)	0	0	0
2011/10/04	R203 2012/08/02	8.55	Call	Bond Future	3,605.0000	3,679.0000	2.053	0	0	0
2011/10/04	R203 2012/08/02	8.55	Put	Bond Future	2,022.0000	1,968.0000	(2.671)	0	0	0
2011/10/04	R203 2012/08/02	8.45	Call	Bond Future	3,364.0000	3,434.0000	2.081	0	0	0
2011/10/04	R203 2012/08/02	8.45	Put	Bond Future	2,186.0000	2,128.0000	(2.653)	0	0	0
2011/10/04	R204 2011/11/03			Bond Future	8.0870	8.0660	(0.260)	0.0000	0.0000	3,163
2011/10/04	R204 2011/11/03	8.75	Call	Bond Future	3,520.0000	3,620.0000	2.841	0	0	0
2011/10/04	R204 2011/11/03	8.75	Put	Bond Future	71.0000	59.0000	(16.901)	0	0	0

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2011/10/04	R204 2011/11/03	8.80	Call	Bond Future	3,759.0000	3,861.0000	2.713	0	0	0
2011/10/04	R204 2011/11/03	8.80	Put	Bond Future	56.0000	46.0000	(17.857)	0	0	0
2011/10/04	R204 2011/11/03	8.70	Call	Bond Future	3,284.0000	3,382.0000	2.984	0	0	0
2011/10/04	R204 2011/11/03	8.70	Put	Bond Future	90.0000	76.0000	(15.556)	0	0	0
2011/10/04	R204 2012/02/02			Bond Future	8.1950	8.1730	(0.268)	0.0000	0.0000	0
2011/10/04	R204 2012/02/02	9.00	Call	Bond Future	4,583.0000	4,669.0000	1.877	0	0	0
2011/10/04	R204 2012/02/02	9.00	Put	Bond Future	549.0000	521.0000	(5.100)	0	0	0
2011/10/04	R204 2012/02/02	9.05	Call	Bond Future	4,781.0000	4,869.0000	1.841	0	0	0
2011/10/04	R204 2012/02/02	9.05	Put	Bond Future	503.0000	478.0000	(4.970)	0	0	0
2011/10/04	R204 2012/02/02	8.95	Call	Bond Future	4,389.0000	4,473.0000	1.914	0	0	0
2011/10/04	R204 2012/02/02	8.95	Put	Bond Future	599.0000	570.0000	(4.841)	0	0	0
2011/10/04	R204 2012/05/03			Bond Future	8.2980	8.2740	(0.289)	0.0000	0.0000	0
2011/10/04	R204 2012/05/03	8.75	Call	Bond Future	3,820.0000	3,892.0000	1.885	0	0	0
2011/10/04	R204 2012/05/03	8.75	Put	Bond Future	1,605.0000	1,557.0000	(2.991)	0	0	0
2011/10/04	R204 2012/05/03	8.80	Call	Bond Future	3,984.0000	4,057.0000	1.832	0	0	0
2011/10/04	R204 2012/05/03	8.80	Put	Bond Future	1,527.0000	1,481.0000	(3.012)	0	0	0
2011/10/04	R204 2012/05/03	8.70	Call	Bond Future	3,665.0000	3,735.0000	1.910	0	0	0
2011/10/04	R204 2012/05/03	8.70	Put	Bond Future	1,692.0000	1,642.0000	(2.955)	0	0	0
2011/10/04	R204 2012/08/02			Bond Future	8.3970	8.3720	(0.298)	0.0000	0.0000	0
2011/10/04	R204 2012/08/02	8.50	Call	Bond Future	3,327.0000	3,387.0000	1.803	0	0	0
2011/10/04	R204 2012/08/02	8.50	Put	Bond Future	2,834.0000	2,774.0000	(2.117)	0	0	0
2011/10/04	R204 2012/08/02	8.55	Call	Bond Future	3,457.0000	3,519.0000	1.793	0	0	0
2011/10/04	R204 2012/08/02	8.55	Put	Bond Future	2,726.0000	2,668.0000	(2.128)	0	0	0
2011/10/04	R204 2012/08/02	8.45	Call	Bond Future	3,199.0000	3,258.0000	1.844	0	0	0
2011/10/04	R204 2012/08/02	8.45	Put	Bond Future	2,945.0000	2,884.0000	(2.071)	0	0	0
2011/10/04	R206 2011/11/03			Bond Future	6.3190	6.2880	(0.491)	0.0000	0.0000	12,577
2011/10/04	R206 2011/11/03	7.75	Call	Bond Future	2,872.0000	2,935.0000	2.194	0	0	0
2011/10/04	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R206 2011/11/03	7.80	Call	Bond Future	2,970.0000	3,034.0000	2.155	0	0	0
2011/10/04	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R206 2011/11/03	7.70	Call	Bond Future	2,773.0000	2,837.0000	2.308	0	0	0
2011/10/04	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R206 2012/02/02			Bond Future	6.3870	6.3510	(0.564)	0.0000	0.0000	0
2011/10/04	R206 2012/02/02	8.00	Call	Bond Future	2,892.0000	2,956.0000	2.213	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
2011/10/04	R206 2012/02/02	8.00	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2011/10/04	R206 2012/02/02	8.05	Call	Bond Future	2,978.0000	3,042.0000	2.149	0	0	0
2011/10/04	R206 2012/02/02	8.05	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2011/10/04	R206 2012/02/02	7.95	Call	Bond Future	2,806.0000	2,870.0000	2.281	0	0	0
2011/10/04	R206 2012/02/02	7.95	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2011/10/04	R206 2012/05/03			Bond Future	6.4380	6.3960	(0.652)	0.0000	0.0000	0
2011/10/04	R206 2012/05/03	7.50	Call	Bond Future	1,876.0000	1,929.0000	2.825	0	0	0
2011/10/04	R206 2012/05/03	7.50	Put	Bond Future	202.0000	188.0000	(6.931)	0	0	0
2011/10/04	R206 2012/05/03	7.55	Call	Bond Future	1,939.0000	1,994.0000	2.837	0	0	0
2011/10/04	R206 2012/05/03	7.55	Put	Bond Future	187.0000	175.0000	(6.417)	0	0	0
2011/10/04	R206 2012/05/03	7.45	Call	Bond Future	1,814.0000	1,866.0000	2.867	0	0	0
2011/10/04	R206 2012/05/03	7.45	Put	Bond Future	218.0000	203.0000	(6.881)	0	0	0
2011/10/04	R206 2012/08/02			Bond Future	6.4590	6.4100	(0.759)	0.0000	0.0000	0
2011/10/04	R206 2012/08/02	7.25	Call	Bond Future	1,449.0000	1,495.0000	3.175	0	0	0
2011/10/04	R206 2012/08/02	7.25	Put	Bond Future	376.0000	355.0000	(5.585)	0	0	0
2011/10/04	R206 2012/08/02	7.30	Call	Bond Future	1,496.0000	1,544.0000	3.209	0	0	0
2011/10/04	R206 2012/08/02	7.30	Put	Bond Future	356.0000	337.0000	(5.337)	0	0	0
2011/10/04	R206 2012/08/02	7.20	Call	Bond Future	1,401.0000	1,446.0000	3.212	0	0	0
2011/10/04	R206 2012/08/02	7.20	Put	Bond Future	396.0000	374.0000	(5.556)	0	0	0
2011/10/04	R207 2011/11/03			Bond Future	8.2950	8.2840	(0.133)	0.0000	0.0000	8,999
2011/10/04	R207 2011/11/03	8.75	Call	Bond Future	2,728.0000	2,771.0000	1.576	0	0	0
2011/10/04	R207 2011/11/03	8.75	Put	Bond Future	210.0000	191.0000	(9.048)	0	0	0
2011/10/04	R207 2011/11/03	8.80	Call	Bond Future	2,960.0000	3,005.0000	1.520	0	0	0
2011/10/04	R207 2011/11/03	8.80	Put	Bond Future	170.0000	153.0000	(10.000)	0	0	0
2011/10/04	R207 2011/11/03	8.70	Call	Bond Future	2,502.0000	2,542.0000	1.599	0	0	0
2011/10/04	R207 2011/11/03	8.70	Put	Bond Future	256.0000	234.0000	(8.594)	0	0	0
2011/10/04	R207 2011/11/03	7.90	Put	Bond Future	2,506.0000	2,445.0000	(2.434)	0	0	0
2011/10/04	R207 2011/11/03	7.90	Call	Bond Future	248.0000	249.0000	0.403	0	0	2,000
2011/10/04	R207 2011/11/03	8.15	Call	Bond Future	640.0000	648.0000	1.250	0	0	0
2011/10/04	R207 2011/11/03	8.15	Put	Bond Future	1,461.0000	1,407.0000	(3.696)	0	0	2,000
2011/10/04	R207 2011/11/03	8.35	Call	Bond Future	1,161.0000	1,179.0000	1.550	0	0	0
2011/10/04	R207 2011/11/03	8.35	Put	Bond Future	852.0000	808.0000	(5.164)	0	0	2,000
2011/10/04	R207 2011/11/03	7.30	Put	Bond Future	5,827.0000	5,765.0000	(1.064)	0	0	0
2011/10/04	R207 2011/11/03	7.30	Call	Bond Future	8.0000	8.0000	0.000	0	0	900

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2011/10/04	R207 2011/11/03	7.75	Put	Bond Future	3,257.0000	3,194.0000	(1.934)	0	0	0
2011/10/04	R207 2011/11/03	7.75	Call	Bond Future	124.0000	123.0000	(0.806)	0	0	300
2011/10/04	R207 2011/11/03	7.95	Put	Bond Future	2,274.0000	2,214.0000	(2.639)	0	0	300
2011/10/04	R207 2011/11/03	7.95	Call	Bond Future	306.0000	308.0000	0.654	0	0	0
2011/10/04	R207 2011/11/03	8.40	Call	Bond Future	1,321.0000	1,343.0000	1.665	0	0	0
2011/10/04	R207 2011/11/03	8.40	Put	Bond Future	732.0000	692.0000	(5.464)	0	0	900
2011/10/04	R207 2012/02/02			Bond Future	8.4000	8.3880	(0.143)	0.0000	0.0000	0
2011/10/04	R207 2012/02/02	9.00	Call	Bond Future	4,110.0000	4,151.0000	0.998	0	0	0
2011/10/04	R207 2012/02/02	9.00	Put	Bond Future	899.0000	874.0000	(2.781)	0	0	0
2011/10/04	R207 2012/02/02	9.05	Call	Bond Future	4,303.0000	4,345.0000	0.976	0	0	0
2011/10/04	R207 2012/02/02	9.05	Put	Bond Future	830.0000	807.0000	(2.771)	0	0	0
2011/10/04	R207 2012/02/02	8.95	Call	Bond Future	3,920.0000	3,960.0000	1.020	0	0	0
2011/10/04	R207 2012/02/02	8.95	Put	Bond Future	971.0000	945.0000	(2.678)	0	0	0
2011/10/04	R207 2012/05/03			Bond Future	8.5000	8.4880	(0.141)	0.0000	0.0000	0
2011/10/04	R207 2012/05/03	8.75	Call	Bond Future	3,567.0000	3,598.0000	0.869	0	0	0
2011/10/04	R207 2012/05/03	8.75	Put	Bond Future	2,250.0000	2,217.0000	(1.467)	0	0	0
2011/10/04	R207 2012/05/03	8.80	Call	Bond Future	3,721.0000	3,753.0000	0.860	0	0	0
2011/10/04	R207 2012/05/03	8.80	Put	Bond Future	2,143.0000	2,111.0000	(1.493)	0	0	0
2011/10/04	R207 2012/05/03	8.70	Call	Bond Future	3,411.0000	3,441.0000	0.880	0	0	0
2011/10/04	R207 2012/05/03	8.70	Put	Bond Future	2,355.0000	2,321.0000	(1.444)	0	0	0
2011/10/04	R207 2012/08/02			Bond Future	8.5970	8.5850	(0.140)	0.0000	0.0000	0
2011/10/04	R207 2012/08/02	8.75	Call	Bond Future	3,726.0000	3,755.0000	0.778	0	0	0
2011/10/04	R207 2012/08/02	8.75	Put	Bond Future	2,940.0000	2,907.0000	(1.122)	0	0	0
2011/10/04	R207 2012/08/02	8.80	Call	Bond Future	3,868.0000	3,898.0000	0.776	0	0	0
2011/10/04	R207 2012/08/02	8.80	Put	Bond Future	2,827.0000	2,795.0000	(1.132)	0	0	0
2011/10/04	R207 2012/08/02	8.70	Call	Bond Future	3,587.0000	3,615.0000	0.781	0	0	0
2011/10/04	R207 2012/08/02	8.70	Put	Bond Future	3,057.0000	3,023.0000	(1.112)	0	0	0
2011/10/04	R208 2011/11/03			Bond Future	8.3320	8.3060	(0.312)	0.0000	0.0000	7,097
2011/10/04	R208 2011/11/03	8.75	Call	Bond Future	2,725.0000	2,844.0000	4.367	0	0	0
2011/10/04	R208 2011/11/03	8.75	Put	Bond Future	260.0000	222.0000	(14.615)	0	0	0
2011/10/04	R208 2011/11/03	8.80	Call	Bond Future	2,967.0000	3,092.0000	4.213	0	0	0
2011/10/04	R208 2011/11/03	8.80	Put	Bond Future	213.0000	181.0000	(15.023)	0	0	0
2011/10/04	R208 2011/11/03	8.70	Call	Bond Future	2,490.0000	2,604.0000	4.578	0	0	0
2011/10/04	R208 2011/11/03	8.70	Put	Bond Future	315.0000	273.0000	(13.333)	0	0	0

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2011/10/04	R208 2011/11/03	7.95	Put	Bond Future	2,602.0000	2,466.0000	(5.227)	0	0	0
2011/10/04	R208 2011/11/03	7.95	Call	Bond Future	271.0000	291.0000	7.380	0	0	1,995
2011/10/04	R208 2011/11/03	8.20	Put	Bond Future	1,501.0000	1,390.0000	(7.395)	0	0	0
2011/10/04	R208 2011/11/03	8.20	Call	Bond Future	704.0000	749.0000	6.392	0	0	665
2011/10/04	R208 2011/11/03	8.40	Call	Bond Future	1,276.0000	1,349.0000	5.721	0	0	0
2011/10/04	R208 2011/11/03	8.40	Put	Bond Future	869.0000	786.0000	(9.551)	0	0	665
2011/10/04	R208 2011/11/03	8.90	Call	Bond Future	3,469.0000	3,602.0000	3.834	0	0	0
2011/10/04	R208 2011/11/03	8.90	Put	Bond Future	140.0000	117.0000	(16.429)	0	0	1,995
2011/10/04	R208 2012/02/02			Bond Future	8.4270	8.4000	(0.320)	0.0000	0.0000	0
2011/10/04	R208 2012/02/02	9.00	Call	Bond Future	4,297.0000	4,405.0000	2.513	0	0	0
2011/10/04	R208 2012/02/02	9.00	Put	Bond Future	1,018.0000	968.0000	(4.912)	0	0	0
2011/10/04	R208 2012/02/02	9.05	Call	Bond Future	4,502.0000	4,613.0000	2.466	0	0	0
2011/10/04	R208 2012/02/02	9.05	Put	Bond Future	944.0000	897.0000	(4.979)	0	0	0
2011/10/04	R208 2012/02/02	8.95	Call	Bond Future	4,096.0000	4,201.0000	2.563	0	0	0
2011/10/04	R208 2012/02/02	8.95	Put	Bond Future	1,097.0000	1,044.0000	(4.831)	0	0	0
2011/10/04	R208 2012/05/03			Bond Future	8.5170	8.4880	(0.340)	0.0000	0.0000	0
2011/10/04	R208 2012/05/03	9.00	Call	Bond Future	4,531.0000	4,635.0000	2.295	0	0	0
2011/10/04	R208 2012/05/03	9.00	Put	Bond Future	1,822.0000	1,760.0000	(3.403)	0	0	0
2011/10/04	R208 2012/05/03	9.05	Call	Bond Future	4,714.0000	4,819.0000	2.227	0	0	0
2011/10/04	R208 2012/05/03	9.05	Put	Bond Future	1,731.0000	1,670.0000	(3.524)	0	0	0
2011/10/04	R208 2012/05/03	8.95	Call	Bond Future	4,352.0000	4,453.0000	2.321	0	0	0
2011/10/04	R208 2012/05/03	8.95	Put	Bond Future	1,919.0000	1,854.0000	(3.387)	0	0	0
2011/10/04	R208 2012/08/02			Bond Future	8.6020	8.5720	(0.349)	0.0000	0.0000	0
2011/10/04	R208 2012/08/02	8.75	Call	Bond Future	3,977.0000	4,065.0000	2.213	0	0	0
2011/10/04	R208 2012/08/02	8.75	Put	Bond Future	3,156.0000	3,076.0000	(2.535)	0	0	0
2011/10/04	R208 2012/08/02	8.80	Call	Bond Future	4,133.0000	4,223.0000	2.178	0	0	0
2011/10/04	R208 2012/08/02	8.80	Put	Bond Future	3,036.0000	2,959.0000	(2.536)	0	0	0
2011/10/04	R208 2012/08/02	8.70	Call	Bond Future	3,824.0000	3,910.0000	2.249	0	0	0
2011/10/04	R208 2012/08/02	8.70	Put	Bond Future	3,279.0000	3,197.0000	(2.501)	0	0	0
2011/10/04	R209 2011/11/03			Bond Future	8.9960	8.9950	(0.011)	0.0000	0.0000	1,374
2011/10/04	R209 2011/11/03	8.75	Call	Bond Future	693.0000	675.0000	(2.597)	0	0	0
2011/10/04	R209 2011/11/03	8.75	Put	Bond Future	2,616.0000	2,590.0000	(0.994)	0	0	0
2011/10/04	R209 2011/11/03	8.80	Call	Bond Future	818.0000	799.0000	(2.323)	0	0	0
2011/10/04	R209 2011/11/03	8.80	Put	Bond Future	2,343.0000	2,317.0000	(1.110)	0	0	0

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2011/10/04	R209 2011/11/03	8.70	Call	Bond Future	582.0000	565.0000	(2.921)	0	0	0
2011/10/04	R209 2011/11/03	8.70	Put	Bond Future	2,905.0000	2,881.0000	(0.826)	0	0	0
2011/10/04	R209 2012/02/02			Bond Future	9.0720	9.0710	(0.011)	0.0000	0.0000	0
2011/10/04	R209 2012/02/02	9.00	Call	Bond Future	2,777.0000	2,768.0000	(0.324)	0	0	0
2011/10/04	R209 2012/02/02	9.00	Put	Bond Future	3,324.0000	3,307.0000	(0.511)	0	0	0
2011/10/04	R209 2012/02/02	9.05	Call	Bond Future	2,959.0000	2,951.0000	(0.270)	0	0	0
2011/10/04	R209 2012/02/02	9.05	Put	Bond Future	3,125.0000	3,110.0000	(0.480)	0	0	0
2011/10/04	R209 2012/02/02	8.95	Call	Bond Future	2,602.0000	2,593.0000	(0.346)	0	0	0
2011/10/04	R209 2012/02/02	8.95	Put	Bond Future	3,532.0000	3,516.0000	(0.453)	0	0	0
2011/10/04	R209 2012/05/03			Bond Future	9.1430	9.1420	(0.011)	0.0000	0.0000	0
2011/10/04	R209 2012/05/03	9.00	Call	Bond Future	3,467.0000	3,461.0000	(0.173)	0	0	0
2011/10/04	R209 2012/05/03	9.00	Put	Bond Future	4,545.0000	4,532.0000	(0.286)	0	0	0
2011/10/04	R209 2012/05/03	9.05	Call	Bond Future	3,642.0000	3,636.0000	(0.165)	0	0	0
2011/10/04	R209 2012/05/03	9.05	Put	Bond Future	4,340.0000	4,327.0000	(0.300)	0	0	0
2011/10/04	R209 2012/05/03	8.95	Call	Bond Future	3,297.0000	3,292.0000	(0.152)	0	0	0
2011/10/04	R209 2012/05/03	8.95	Put	Bond Future	4,758.0000	4,746.0000	(0.252)	0	0	0
2011/10/04	R209 2012/08/02			Bond Future	9.2100	9.2090	(0.011)	0.0000	0.0000	0
2011/10/04	R209 2012/08/02	9.25	Call	Bond Future	4,996.0000	4,992.0000	(0.080)	0	0	0
2011/10/04	R209 2012/08/02	9.25	Put	Bond Future	4,703.0000	4,691.0000	(0.255)	0	0	0
2011/10/04	R209 2012/08/02	9.30	Call	Bond Future	5,182.0000	5,179.0000	(0.058)	0	0	0
2011/10/04	R209 2012/08/02	9.30	Put	Bond Future	4,525.0000	4,514.0000	(0.243)	0	0	0
2011/10/04	R209 2012/08/02	9.20	Call	Bond Future	4,812.0000	4,808.0000	(0.083)	0	0	0
2011/10/04	R209 2012/08/02	9.20	Put	Bond Future	4,886.0000	4,874.0000	(0.246)	0	0	0
2011/10/04	R210 2011/11/03			Bond Future	132.7022	132.7089	0.005	0.0000	0.0000	750
2011/10/04	R210 2011/11/03	131.00	Call	Bond Future	1,702.0000	1,709.0000	0.411	0	0	0
2011/10/04	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R210 2011/11/03	131.05	Call	Bond Future	1,652.0000	1,659.0000	0.424	0	0	0
2011/10/04	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R210 2011/11/03	130.95	Call	Bond Future	1,752.0000	1,759.0000	0.400	0	0	0
2011/10/04	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R211 2011/11/03			Bond Future	112.9630	112.9652	0.002	0.0000	0.0000	529
2011/10/04	R211 2011/11/03	1.25	Call	Bond Future	111,713.0000	111,715.0000	0.002	0	0	0
2011/10/04	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/04	R211 2011/11/03	1.30	Call	Bond Future	111,663.0000	111,665.0000	0.002	0	0	0
2011/10/04	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R211 2011/11/03	1.20	Call	Bond Future	111,763.0000	111,765.0000	0.002	0	0	0
2011/10/04	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R211 2012/02/02			Bond Future	113.2468	113.2489	0.002	0.0000	0.0000	0
2011/10/04	R211 2012/02/02	110.50	Call	Bond Future	2,747.0000	2,749.0000	0.073	0	0	0
2011/10/04	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R211 2012/02/02	110.55	Call	Bond Future	2,697.0000	2,699.0000	0.074	0	0	0
2011/10/04	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R211 2012/02/02	110.45	Call	Bond Future	2,797.0000	2,799.0000	0.072	0	0	0
2011/10/04	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R212 2011/11/03			Bond Future	109.9476	109.7079	(0.218)	0.0000	0.0000	2,667
2011/10/04	R212 2011/11/03	2.50	Call	Bond Future	107,448.0000	107,208.0000	(0.223)	0	0	0
2011/10/04	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R212 2011/11/03	2.55	Call	Bond Future	107,398.0000	107,158.0000	(0.223)	0	0	0
2011/10/04	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R212 2011/11/03	2.45	Call	Bond Future	107,498.0000	107,258.0000	(0.223)	0	0	0
2011/10/04	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R212 2012/02/02			Bond Future	110.0576	109.8143	(0.221)	0.0000	0.0000	0
2011/10/04	R212 2012/02/02	108.50	Call	Bond Future	1,558.0000	1,314.0000	(15.661)	0	0	0
2011/10/04	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R212 2012/02/02	108.55	Call	Bond Future	1,508.0000	1,264.0000	(16.180)	0	0	0
2011/10/04	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R212 2012/02/02	108.45	Call	Bond Future	1,608.0000	1,364.0000	(15.174)	0	0	0
2011/10/04	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2011/11/03			Bond Future	9.0100	9.0040	(0.067)	0.0000	0.0000	0
2011/10/04	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2011/11/03	8.75	Put	Bond Future	2,068.0000	2,021.0000	(2.273)	0	0	0
2011/10/04	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2011/11/03	8.80	Put	Bond Future	1,664.0000	1,617.0000	(2.825)	0	0	0
2011/10/04	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2011/11/03	8.70	Put	Bond Future	2,474.0000	2,427.0000	(1.900)	0	0	0
2011/10/04	R213 2012/02/02			Bond Future	9.0970	9.0900	(0.077)	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
2011/10/04	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/02/02	9.00	Put	Bond Future	750.0000	696.0000	(7.200)	0	0	0
2011/10/04	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/02/02	9.05	Put	Bond Future	362.0000	308.0000	(14.917)	0	0	0
2011/10/04	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/02/02	8.95	Put	Bond Future	1,141.0000	1,087.0000	(4.733)	0	0	0
2011/10/04	R213 2012/05/03			Bond Future	9.1740	9.1670	(0.076)	0.0000	0.0000	0
2011/10/04	R213 2012/05/03	9.25	Call	Bond Future	572.0000	625.0000	9.266	0	0	0
2011/10/04	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/05/03	9.30	Call	Bond Future	945.0000	998.0000	5.608	0	0	0
2011/10/04	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/05/03	9.20	Call	Bond Future	196.0000	249.0000	27.041	0	0	0
2011/10/04	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/08/02			Bond Future	9.2460	9.2400	(0.065)	0.0000	0.0000	0
2011/10/04	R213 2012/08/02	9.25	Call	Bond Future	30.0000	75.0000	150.000	0	0	0
2011/10/04	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/08/02	9.30	Call	Bond Future	402.0000	446.0000	10.945	0	0	0
2011/10/04	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/08/02	9.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	R213 2012/08/02	9.20	Put	Bond Future	345.0000	300.0000	(13.043)	0	0	0
2011/10/04	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/04	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/04	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/04	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/04	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/04	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/04	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/04	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/04	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/04	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/04	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/04	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/04	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/04	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/04	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										528361.00