



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 06/10/2011

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
2011/10/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	AL7T 2011/11/03			Index Future	398.9960	398.7510	(0.061)	0.0000	0.0000	16
2011/10/06	AL7T 2012/02/02			Index Future	404.7230	404.4730	(0.062)	0.0000	0.0000	0
2011/10/06	ALBI 2011/11/03			Index Future	365.6020	365.4770	(0.034)	0.0000	0.0000	1,692
2011/10/06	ALBI 2012/02/02			Index Future	370.8490	370.7220	(0.034)	0.0000	0.0000	0
2011/10/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	CAAG 2011/10/24			Can-Do Future	8.0416	8.0110	(0.381)	0.0000	0.0000	0
2011/10/06	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,342.0000	1,312.0000	(2.235)	0	0	0
2011/10/06	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/10/06	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,293.0000	1,262.0000	(2.398)	0	0	0
2011/10/06	CAAG 2011/10/24	6.75	Put	Can-Do Future	1.0000	1.0000	0.000	0	0	0
2011/10/06	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,392.0000	1,361.0000	(2.227)	0	0	0
2011/10/06	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	CAAG 2011/10/24	7.00	Put	Can-Do Future	2.0000	2.0000	0.000	0	0	0
2011/10/06	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,044.0000	1,013.0000	(2.969)	0	0	14,286
2011/10/06	CAAG 2011/10/24	7.40	Put	Can-Do Future	13.0000	14.0000	7.692	0	0	0
2011/10/06	CAAG 2011/10/24	7.40	Call	Can-Do Future	655.0000	625.0000	(4.580)	0	0	6,757
2011/10/06	CAAG 2011/10/24	8.75	Put	Can-Do Future	764.0000	787.0000	3.010	0	0	0
2011/10/06	CAAG 2011/10/24	8.75	Call	Can-Do Future	56.0000	48.0000	(14.286)	0	0	11,429
2011/10/06	CAAG 2011/10/24	8.50	Put	Can-Do Future	545.0000	566.0000	3.853	0	0	0
2011/10/06	CAAG 2011/10/24	8.50	Call	Can-Do Future	87.0000	77.0000	(11.494)	0	0	11,765
2011/10/06	CAAG 2011/10/24	9.00	Put	Can-Do Future	994.0000	1,019.0000	2.515	0	0	0
2011/10/06	CAAG 2011/10/24	9.00	Call	Can-Do Future	36.0000	30.0000	(16.667)	0	0	11,111
2011/10/06	CAAJ 2011/10/20			Any day expiry	8.0363	8.0064	(0.372)	0.0000	0.0000	0
2011/10/06	CAAJ 2011/10/20	7.75	Call	Any day expiry	352.0000	328.0000	(6.818)	0	0	0
2011/10/06	CAAJ 2011/10/20	7.75	Put	Any day expiry	66.0000	72.0000	9.091	0	0	0
2011/10/06	CAAJ 2011/10/20	7.80	Call	Any day expiry	319.0000	295.0000	(7.524)	0	0	0
2011/10/06	CAAJ 2011/10/20	7.80	Put	Any day expiry	83.0000	89.0000	7.229	0	0	0
2011/10/06	CAAJ 2011/10/20	7.70	Call	Any day expiry	388.0000	363.0000	(6.443)	0	0	0
2011/10/06	CAAJ 2011/10/20	7.70	Put	Any day expiry	52.0000	57.0000	9.615	0	0	0

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2011/10/06	CAAK 2011/12/19			Can-Do Future	0.0700	0.0679	(3.000)	0.0000	0.0000	12,659
2011/10/06	CAAL 2011/12/19			Can-Do Future	0.0943	0.0918	(2.651)	0.0000	0.0000	18,519
2011/10/06	CAAM2011/12/19			Can-Do Future	0.1366	0.1350	(1.171)	0.0000	0.0000	12,423
2011/10/06	CAAN 2012/03/30			Can-Do Future	0.4736	0.4647	(1.879)	0.0000	0.0000	100,000
2011/10/06	CAAO 2012/03/30			Can-Do Future	0.1418	0.1497	5.571	0.0000	0.0000	100,000
2011/10/06	CAAP 2011/12/19			Can-Do Future	0.1539	0.1534	(0.325)	0.0000	0.0000	12,346
2011/10/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/06	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/06	GOVI 2011/11/03			GOVI	366.8110	366.7670	(0.012)	0.0000	0.0000	163
2011/10/06	GOVI 2011/11/03	357.00	Call	GOVI	98,110.0000	97,670.0000	(0.448)	0	0	0
2011/10/06	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/06	GOVI 2011/11/03	357.01	Call	GOVI	98,010.0000	97,570.0000	(0.449)	0	0	0
2011/10/06	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/06	GOVI 2011/11/03	356.99	Call	GOVI	98,210.0000	97,770.0000	(0.448)	0	0	0
2011/10/06	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/06	GOVI 2012/02/02			GOVI	372.0760	372.0300	(0.012)	0.0000	0.0000	0
2011/10/06	GOVI 2012/02/02	369.00	Call	GOVI	30,760.0000	30,300.0000	(1.495)	0	0	0
2011/10/06	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/06	GOVI 2012/02/02	369.01	Call	GOVI	30,660.0000	30,200.0000	(1.500)	0	0	0
2011/10/06	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/06	GOVI 2012/02/02	368.99	Call	GOVI	30,860.0000	30,400.0000	(1.491)	0	0	0
2011/10/06	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/06	IGOV 2011/11/03			Index Future	160.3690	160.0910	(0.173)	0.0000	0.0000	85
2011/10/06	IGOV 2012/02/02			Index Future	162.6710	162.3890	(0.173)	0.0000	0.0000	0
2011/10/06	ILBI 2012/02/02			Index Future	440.8800	440.8800	0.000	0.0000	0.0000	88
2011/10/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/06	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	1,000
2011/10/06	JBAF 2011/11/16			Jibar Tradeable Future	5.4700	5.4800	0.183	0.0000	0.0000	1,700
2011/10/06	JBAF 2011/12/21			Jibar Tradeable Future	5.3600	5.3700	0.187	0.0000	0.0000	5,541
2011/10/06	JBAF 2012/01/18			Jibar Tradeable Future	5.3200	5.3300	0.188	0.0000	0.0000	0
2011/10/06	JBAF 2012/02/15			Jibar Tradeable Future	5.2600	5.2600	0.000	0.0000	0.0000	0
2011/10/06	JBAF 2012/03/20			Jibar Tradeable Future	5.2400	5.2400	0.000	0.0000	0.0000	1,340
2011/10/06	JBAF 2012/06/20			Jibar Tradeable Future	5.2600	5.2500	(0.190)	0.0000	0.0000	2,890
2011/10/06	JBAF 2012/09/19			Jibar Tradeable Future	5.3800	5.3400	(0.743)	0.0000	0.0000	44,760
2011/10/06	JBAF 2012/12/19			Jibar Tradeable Future	5.5700	5.5100	(1.077)	0.0000	0.0000	990
2011/10/06	JBAF 2013/03/20			Jibar Tradeable Future	5.8300	5.7700	(1.029)	0.0000	0.0000	790
2011/10/06	JBAF 2013/06/19			Jibar Tradeable Future	6.1300	6.0600	(1.142)	0.0000	0.0000	1,250
2011/10/06	JBAF 2013/09/18			Jibar Tradeable Future	6.4200	6.3600	(0.935)	0.0000	0.0000	500
2011/10/06	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/06	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/06	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/06	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/06	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/06	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/06	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/06	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/06	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/06	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/06	OTH1 2011/11/03			Index Future	358.7860	358.2430	(0.151)	0.0000	0.0000	0
2011/10/06	OTH1 2012/02/02			Index Future	363.9350	363.3840	(0.151)	0.0000	0.0000	0
2011/10/06	R157 2011/11/03			Bond Future	6.8460	6.8240	(0.321)	0.0000	0.0000	15,680
2011/10/06	R157 2011/11/03	8.25	Call	Bond Future	5,176.0000	5,259.0000	1.604	0	0	0
2011/10/06	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R157 2011/11/03	8.30	Call	Bond Future	5,355.0000	5,438.0000	1.550	0	0	0
2011/10/06	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R157 2011/11/03	8.20	Call	Bond Future	4,997.0000	5,080.0000	1.661	0	0	0
2011/10/06	R157 2011/11/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/06	R157 2011/11/03	6.55	Put	Bond Future	1,297.0000	1,225.0000	(5.551)	0	0	0
2011/10/06	R157 2011/11/03	6.55	Call	Bond Future	169.0000	180.0000	6.509	0	0	1,200
2011/10/06	R157 2011/11/03	7.00	Put	Bond Future	325.0000	289.0000	(11.077)	0	0	0
2011/10/06	R157 2011/11/03	7.00	Call	Bond Future	907.0000	954.0000	5.182	0	0	400
2011/10/06	R157 2011/11/03	7.10	Call	Bond Future	1,174.0000	1,229.0000	4.685	0	0	0
2011/10/06	R157 2011/11/03	7.10	Put	Bond Future	216.0000	188.0000	(12.963)	0	0	400
2011/10/06	R157 2011/11/03	7.55	Call	Bond Future	2,651.0000	2,730.0000	2.980	0	0	0

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2011/10/06	R157 2011/11/03	7.55	Put	Bond Future	20.0000	16.0000	(20.000)	0	0	1,200
2011/10/06	R157 2012/02/02			Bond Future	6.9380	6.9140	(0.346)	0.0000	0.0000	0
2011/10/06	R157 2012/02/02	8.50	Call	Bond Future	5,437.0000	5,517.0000	1.471	0	0	0
2011/10/06	R157 2012/02/02	8.50	Put	Bond Future	71.0000	66.0000	(7.042)	0	0	0
2011/10/06	R157 2012/02/02	8.55	Call	Bond Future	5,596.0000	5,676.0000	1.430	0	0	0
2011/10/06	R157 2012/02/02	8.55	Put	Bond Future	63.0000	58.0000	(7.937)	0	0	0
2011/10/06	R157 2012/02/02	8.45	Call	Bond Future	5,279.0000	5,358.0000	1.496	0	0	0
2011/10/06	R157 2012/02/02	8.45	Put	Bond Future	80.0000	74.0000	(7.500)	0	0	0
2011/10/06	R157 2012/02/02	6.55	Call	Bond Future	664.0000	688.0000	3.614	0	0	0
2011/10/06	R157 2012/02/02	6.55	Put	Bond Future	2,046.0000	1,985.0000	(2.981)	0	0	130
2011/10/06	R157 2012/02/02	6.00	Put	Bond Future	3,584.0000	3,508.0000	(2.121)	0	0	0
2011/10/06	R157 2012/02/02	6.00	Call	Bond Future	209.0000	218.0000	4.306	0	0	130
2011/10/06	R157 2012/02/02	7.05	Call	Bond Future	1,459.0000	1,501.0000	2.879	0	0	0
2011/10/06	R157 2012/02/02	7.05	Put	Bond Future	1,064.0000	1,021.0000	(4.041)	0	0	130
2011/10/06	R157 2012/05/03			Bond Future	7.0130	6.9870	(0.371)	0.0000	0.0000	0
2011/10/06	R157 2012/05/03	8.25	Call	Bond Future	4,307.0000	4,377.0000	1.625	0	0	0
2011/10/06	R157 2012/05/03	8.25	Put	Bond Future	325.0000	309.0000	(4.923)	0	0	0
2011/10/06	R157 2012/05/03	8.30	Call	Bond Future	4,442.0000	4,513.0000	1.598	0	0	0
2011/10/06	R157 2012/05/03	8.30	Put	Bond Future	302.0000	288.0000	(4.636)	0	0	0
2011/10/06	R157 2012/05/03	8.20	Call	Bond Future	4,173.0000	4,242.0000	1.653	0	0	0
2011/10/06	R157 2012/05/03	8.20	Put	Bond Future	348.0000	332.0000	(4.598)	0	0	0
2011/10/06	R157 2012/08/02			Bond Future	7.0740	7.0470	(0.382)	0.0000	0.0000	0
2011/10/06	R157 2012/08/02	8.00	Call	Bond Future	3,608.0000	3,665.0000	1.580	0	0	0
2011/10/06	R157 2012/08/02	8.00	Put	Bond Future	830.0000	805.0000	(3.012)	0	0	0
2011/10/06	R157 2012/08/02	8.05	Call	Bond Future	3,718.0000	3,776.0000	1.560	0	0	0
2011/10/06	R157 2012/08/02	8.05	Put	Bond Future	792.0000	768.0000	(3.030)	0	0	0
2011/10/06	R157 2012/08/02	7.95	Call	Bond Future	3,499.0000	3,556.0000	1.629	0	0	0
2011/10/06	R157 2012/08/02	7.95	Put	Bond Future	869.0000	844.0000	(2.877)	0	0	0
2011/10/06	R186 2011/11/03			Bond Future	8.5460	8.5350	(0.129)	0.0000	0.0000	30,166
2011/10/06	R186 2011/11/03	9.00	Call	Bond Future	4,496.0000	4,567.0000	1.579	0	0	0
2011/10/06	R186 2011/11/03	9.00	Put	Bond Future	346.0000	313.0000	(9.538)	0	0	0
2011/10/06	R186 2011/11/03	9.05	Call	Bond Future	4,875.0000	4,950.0000	1.538	0	0	0
2011/10/06	R186 2011/11/03	9.05	Put	Bond Future	281.0000	252.0000	(10.320)	0	0	0
2011/10/06	R186 2011/11/03	8.95	Call	Bond Future	4,126.0000	4,192.0000	1.600	0	0	0

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2011/10/06	R186 2011/11/03	8.95	Put	Bond Future	422.0000	385.0000	(8.768)	0	0	0
2011/10/06	R186 2011/11/03	8.75	Put	Bond Future	878.0000	821.0000	(6.492)	0	0	0
2011/10/06	R186 2011/11/03	8.75	Call	Bond Future	2,770.0000	2,816.0000	1.661	0	0	0
2011/10/06	R186 2011/11/03	8.10	Put	Bond Future	4,623.0000	4,518.0000	(2.271)	0	0	0
2011/10/06	R186 2011/11/03	8.10	Call	Bond Future	325.0000	324.0000	(0.308)	0	0	1,275
2011/10/06	R186 2011/11/03	8.35	Put	Bond Future	2,751.0000	2,656.0000	(3.453)	0	0	0
2011/10/06	R186 2011/11/03	8.35	Call	Bond Future	890.0000	898.0000	0.899	0	0	425
2011/10/06	R186 2011/11/03	8.55	Call	Bond Future	1,674.0000	1,698.0000	1.434	0	0	0
2011/10/06	R186 2011/11/03	8.55	Put	Bond Future	1,636.0000	1,557.0000	(4.829)	0	0	425
2011/10/06	R186 2011/11/03	9.10	Call	Bond Future	5,262.0000	5,341.0000	1.501	0	0	0
2011/10/06	R186 2011/11/03	9.10	Put	Bond Future	226.0000	202.0000	(10.619)	0	0	1,275
2011/10/06	R186 2011/11/03	7.80	Put	Bond Future	7,385.0000	7,280.0000	(1.422)	0	0	0
2011/10/06	R186 2011/11/03	7.80	Call	Bond Future	67.0000	65.0000	(2.985)	0	0	250
2011/10/06	R186 2011/11/03	8.00	Call	Bond Future	201.0000	199.0000	(0.995)	0	0	0
2011/10/06	R186 2011/11/03	8.00	Put	Bond Future	5,494.0000	5,388.0000	(1.929)	0	0	250
2011/10/06	R186 2011/11/03	8.20	Call	Bond Future	502.0000	503.0000	0.199	0	0	0
2011/10/06	R186 2011/11/03	8.20	Put	Bond Future	3,816.0000	3,714.0000	(2.673)	0	0	250
2011/10/06	R186 2012/02/02			Bond Future	8.6310	8.6200	(0.127)	0.0000	0.0000	2,501
2011/10/06	R186 2012/02/02	9.00	Call	Bond Future	5,466.0000	5,519.0000	0.970	0	0	0
2011/10/06	R186 2012/02/02	9.00	Put	Bond Future	2,140.0000	2,092.0000	(2.243)	0	0	100
2011/10/06	R186 2012/02/02	9.05	Call	Bond Future	5,755.0000	5,810.0000	0.956	0	0	0
2011/10/06	R186 2012/02/02	9.05	Put	Bond Future	1,989.0000	1,943.0000	(2.313)	0	0	0
2011/10/06	R186 2012/02/02	8.95	Call	Bond Future	5,184.0000	5,235.0000	0.984	0	0	0
2011/10/06	R186 2012/02/02	8.95	Put	Bond Future	2,301.0000	2,250.0000	(2.216)	0	0	0
2011/10/06	R186 2012/02/02	7.75	Put	Bond Future	9,355.0000	9,263.0000	(0.983)	0	0	0
2011/10/06	R186 2012/02/02	7.75	Call	Bond Future	815.0000	824.0000	1.104	0	0	6,000
2011/10/06	R186 2012/02/02	6.75	Put	Bond Future	19,426.0000	19,325.0000	(0.520)	0	0	0
2011/10/06	R186 2012/02/02	6.75	Call	Bond Future	59.0000	60.0000	1.695	0	0	6,000
2011/10/06	R186 2012/02/02	8.00	Put	Bond Future	7,358.0000	7,272.0000	(1.169)	0	0	0
2011/10/06	R186 2012/02/02	8.00	Call	Bond Future	1,331.0000	1,346.0000	1.127	0	0	100
2011/10/06	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R186 2012/02/02	13.25	Call	Bond Future	33,175.0000	33,276.0000	0.304	0	0	0
2011/10/06	R186 2012/02/02	98.00	Call	Bond Future	104,949.0000	105,051.0000	0.097	0	0	0
2011/10/06	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R186 2012/05/03			Bond Future	8.7110	8.6990	(0.138)	0.0000	0.0000	0



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2011/10/06	R186 2012/05/03	9.00	Call	Bond Future	6,240.0000	6,294.0000	0.865	0	0	0
2011/10/06	R186 2012/05/03	9.00	Put	Bond Future	3,671.0000	3,617.0000	(1.471)	0	0	0
2011/10/06	R186 2012/05/03	9.05	Call	Bond Future	6,498.0000	6,554.0000	0.862	0	0	0
2011/10/06	R186 2012/05/03	9.05	Put	Bond Future	3,494.0000	3,441.0000	(1.517)	0	0	0
2011/10/06	R186 2012/05/03	8.95	Call	Bond Future	5,986.0000	6,039.0000	0.885	0	0	0
2011/10/06	R186 2012/05/03	8.95	Put	Bond Future	3,856.0000	3,800.0000	(1.452)	0	0	0
2011/10/06	R186 2012/08/02			Bond Future	8.7860	8.7740	(0.137)	0.0000	0.0000	0
2011/10/06	R186 2012/08/02	8.75	Call	Bond Future	5,492.0000	5,538.0000	0.838	0	0	0
2011/10/06	R186 2012/08/02	8.75	Put	Bond Future	5,812.0000	5,751.0000	(1.050)	0	0	0
2011/10/06	R186 2012/08/02	8.80	Call	Bond Future	5,714.0000	5,761.0000	0.823	0	0	0
2011/10/06	R186 2012/08/02	8.80	Put	Bond Future	5,590.0000	5,530.0000	(1.073)	0	0	0
2011/10/06	R186 2012/08/02	8.70	Call	Bond Future	5,275.0000	5,320.0000	0.853	0	0	0
2011/10/06	R186 2012/08/02	8.70	Put	Bond Future	6,042.0000	5,980.0000	(1.026)	0	0	0
2011/10/06	R189 2011/11/03			Bond Future	214.2166	214.4285	0.099	0.0000	0.0000	0
2011/10/06	R189 2011/11/03	212.00	Call	Bond Future	2,217.0000	2,428.0000	9.517	0	0	0
2011/10/06	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R189 2011/11/03	212.05	Call	Bond Future	2,167.0000	2,378.0000	9.737	0	0	0
2011/10/06	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R189 2011/11/03	211.95	Call	Bond Future	2,267.0000	2,478.0000	9.307	0	0	0
2011/10/06	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R197 2011/11/03			Bond Future	241.9939	241.7821	(0.088)	0.0000	0.0000	183
2011/10/06	R197 2011/11/03	238.50	Call	Bond Future	3,494.0000	3,282.0000	(6.068)	0	0	0
2011/10/06	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R197 2011/11/03	238.55	Call	Bond Future	3,444.0000	3,232.0000	(6.156)	0	0	0
2011/10/06	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R197 2011/11/03	238.45	Call	Bond Future	3,544.0000	3,332.0000	(5.982)	0	0	0
2011/10/06	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R201 2011/11/03			Bond Future	6.4580	6.4370	(0.325)	0.0000	0.0000	3,084
2011/10/06	R201 2011/11/03	8.00	Call	Bond Future	4,349.0000	4,409.0000	1.380	0	0	0
2011/10/06	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R201 2011/11/03	8.05	Call	Bond Future	4,486.0000	4,547.0000	1.360	0	0	0
2011/10/06	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R201 2011/11/03	7.95	Call	Bond Future	4,211.0000	4,272.0000	1.449	0	0	0

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2011/10/06	R201	2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R201	2012/02/02			Bond Future	6.5210	6.4980	(0.353)	0.0000	0.0000	0
2011/10/06	R201	2012/02/02	8.25	Call	Bond Future	4,501.0000	4,561.0000	1.333	0	0	0
2011/10/06	R201	2012/02/02	8.25	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/10/06	R201	2012/02/02	8.30	Call	Bond Future	4,626.0000	4,687.0000	1.319	0	0	0
2011/10/06	R201	2012/02/02	8.30	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/10/06	R201	2012/02/02	8.20	Call	Bond Future	4,375.0000	4,436.0000	1.394	0	0	0
2011/10/06	R201	2012/02/02	8.20	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2011/10/06	R201	2012/05/03			Bond Future	6.5660	6.5400	(0.396)	0.0000	0.0000	0
2011/10/06	R201	2012/05/03	7.75	Call	Bond Future	3,004.0000	3,059.0000	1.831	0	0	0
2011/10/06	R201	2012/05/03	7.75	Put	Bond Future	153.0000	144.0000	(5.882)	0	0	0
2011/10/06	R201	2012/05/03	7.80	Call	Bond Future	3,108.0000	3,164.0000	1.802	0	0	0
2011/10/06	R201	2012/05/03	7.80	Put	Bond Future	138.0000	131.0000	(5.072)	0	0	0
2011/10/06	R201	2012/05/03	7.70	Call	Bond Future	2,900.0000	2,955.0000	1.897	0	0	0
2011/10/06	R201	2012/05/03	7.70	Put	Bond Future	167.0000	158.0000	(5.389)	0	0	0
2011/10/06	R201	2012/08/02			Bond Future	6.5920	6.5640	(0.425)	0.0000	0.0000	0
2011/10/06	R201	2012/08/02	7.50	Call	Bond Future	2,336.0000	2,384.0000	2.055	0	0	0
2011/10/06	R201	2012/08/02	7.50	Put	Bond Future	337.0000	323.0000	(4.154)	0	0	0
2011/10/06	R201	2012/08/02	7.55	Call	Bond Future	2,423.0000	2,471.0000	1.981	0	0	0
2011/10/06	R201	2012/08/02	7.55	Put	Bond Future	316.0000	301.0000	(4.747)	0	0	0
2011/10/06	R201	2012/08/02	7.45	Call	Bond Future	2,251.0000	2,298.0000	2.088	0	0	0
2011/10/06	R201	2012/08/02	7.45	Put	Bond Future	361.0000	346.0000	(4.155)	0	0	0
2011/10/06	R202	2011/11/03			Bond Future	178.3653	177.2511	(0.625)	0.0000	0.0000	32,686
2011/10/06	R202	2011/11/03	0.50	Call	Bond Future	177,865.0000	176,751.0000	(0.626)	0	0	0
2011/10/06	R202	2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R202	2011/11/03	0.55	Call	Bond Future	177,815.0000	176,701.0000	(0.626)	0	0	0
2011/10/06	R202	2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R202	2011/11/03	0.45	Call	Bond Future	177,915.0000	176,801.0000	(0.626)	0	0	0
2011/10/06	R202	2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R202	2012/02/02			Bond Future	178.2623	177.1316	(0.634)	0.0000	0.0000	0
2011/10/06	R202	2012/02/02	177.00	Call	Bond Future	1,262.0000	132.0000	(89.540)	0	0	0
2011/10/06	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R202	2012/02/02	177.05	Call	Bond Future	1,212.0000	82.0000	(93.234)	0	0	0
2011/10/06	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/06	R202 2012/02/02	176.95	Call	Bond Future	1,312.0000	182.0000	(86.128)	0	0	0
2011/10/06	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R203 2011/11/03			Bond Future	7.6860	7.6900	0.052	0.0000	0.0000	2,109
2011/10/06	R203 2011/11/03	8.50	Call	Bond Future	3,775.0000	3,755.0000	(0.530)	0	0	0
2011/10/06	R203 2011/11/03	8.50	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2011/10/06	R203 2011/11/03	8.55	Call	Bond Future	3,995.0000	3,975.0000	(0.501)	0	0	0
2011/10/06	R203 2011/11/03	8.55	Put	Bond Future	16.0000	15.0000	(6.250)	0	0	0
2011/10/06	R203 2011/11/03	8.45	Call	Bond Future	3,557.0000	3,536.0000	(0.590)	0	0	0
2011/10/06	R203 2011/11/03	8.45	Put	Bond Future	29.0000	26.0000	(10.345)	0	0	0
2011/10/06	R203 2012/02/02			Bond Future	7.7940	7.7980	0.051	0.0000	0.0000	0
2011/10/06	R203 2012/02/02	8.75	Call	Bond Future	4,614.0000	4,594.0000	(0.433)	0	0	0
2011/10/06	R203 2012/02/02	8.75	Put	Bond Future	397.0000	395.0000	(0.504)	0	0	0
2011/10/06	R203 2012/02/02	8.80	Call	Bond Future	4,795.0000	4,775.0000	(0.417)	0	0	0
2011/10/06	R203 2012/02/02	8.80	Put	Bond Future	363.0000	361.0000	(0.551)	0	0	0
2011/10/06	R203 2012/02/02	8.70	Call	Bond Future	4,435.0000	4,416.0000	(0.428)	0	0	0
2011/10/06	R203 2012/02/02	8.70	Put	Bond Future	433.0000	432.0000	(0.231)	0	0	0
2011/10/06	R203 2012/05/03			Bond Future	7.8910	7.8950	0.051	0.0000	0.0000	0
2011/10/06	R203 2012/05/03	8.75	Call	Bond Future	4,549.0000	4,532.0000	(0.374)	0	0	0
2011/10/06	R203 2012/05/03	8.75	Put	Bond Future	903.0000	903.0000	0.000	0	0	0
2011/10/06	R203 2012/05/03	8.80	Call	Bond Future	4,706.0000	4,688.0000	(0.382)	0	0	0
2011/10/06	R203 2012/05/03	8.80	Put	Bond Future	852.0000	852.0000	0.000	0	0	0
2011/10/06	R203 2012/05/03	8.70	Call	Bond Future	4,395.0000	4,378.0000	(0.387)	0	0	0
2011/10/06	R203 2012/05/03	8.70	Put	Bond Future	956.0000	957.0000	0.105	0	0	0
2011/10/06	R203 2012/08/02			Bond Future	7.9820	7.9870	0.063	0.0000	0.0000	0
2011/10/06	R203 2012/08/02	8.50	Call	Bond Future	3,932.0000	3,914.0000	(0.458)	0	0	0
2011/10/06	R203 2012/08/02	8.50	Put	Bond Future	1,807.0000	1,809.0000	0.111	0	0	0
2011/10/06	R203 2012/08/02	8.55	Call	Bond Future	4,062.0000	4,044.0000	(0.443)	0	0	0
2011/10/06	R203 2012/08/02	8.55	Put	Bond Future	1,734.0000	1,737.0000	0.173	0	0	0
2011/10/06	R203 2012/08/02	8.45	Call	Bond Future	3,804.0000	3,787.0000	(0.447)	0	0	0
2011/10/06	R203 2012/08/02	8.45	Put	Bond Future	1,881.0000	1,885.0000	0.213	0	0	0
2011/10/06	R204 2011/11/03			Bond Future	7.9510	7.9600	0.113	0.0000	0.0000	3,163
2011/10/06	R204 2011/11/03	8.75	Call	Bond Future	4,204.0000	4,155.0000	(1.166)	0	0	0
2011/10/06	R204 2011/11/03	8.75	Put	Bond Future	28.0000	27.0000	(3.571)	0	0	0

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2011/10/06	R204 2011/11/03	8.80	Call	Bond Future	4,451.0000	4,402.0000	(1.101)	0	0	0
2011/10/06	R204 2011/11/03	8.80	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2011/10/06	R204 2011/11/03	8.70	Call	Bond Future	3,959.0000	3,909.0000	(1.263)	0	0	0
2011/10/06	R204 2011/11/03	8.70	Put	Bond Future	38.0000	36.0000	(5.263)	0	0	0
2011/10/06	R204 2012/02/02			Bond Future	8.0520	8.0620	0.124	0.0000	0.0000	0
2011/10/06	R204 2012/02/02	9.00	Call	Bond Future	5,183.0000	5,134.0000	(0.945)	0	0	0
2011/10/06	R204 2012/02/02	9.00	Put	Bond Future	410.0000	413.0000	0.732	0	0	0
2011/10/06	R204 2012/02/02	9.05	Call	Bond Future	5,390.0000	5,341.0000	(0.909)	0	0	0
2011/10/06	R204 2012/02/02	9.05	Put	Bond Future	373.0000	376.0000	0.804	0	0	0
2011/10/06	R204 2012/02/02	8.95	Call	Bond Future	4,978.0000	4,929.0000	(0.984)	0	0	0
2011/10/06	R204 2012/02/02	8.95	Put	Bond Future	449.0000	452.0000	0.668	0	0	0
2011/10/06	R204 2012/05/03			Bond Future	8.1480	8.1580	0.123	0.0000	0.0000	0
2011/10/06	R204 2012/05/03	8.75	Call	Bond Future	4,309.0000	4,269.0000	(0.928)	0	0	0
2011/10/06	R204 2012/05/03	8.75	Put	Bond Future	1,345.0000	1,355.0000	0.743	0	0	0
2011/10/06	R204 2012/05/03	8.80	Call	Bond Future	4,483.0000	4,442.0000	(0.915)	0	0	0
2011/10/06	R204 2012/05/03	8.80	Put	Bond Future	1,277.0000	1,286.0000	0.705	0	0	0
2011/10/06	R204 2012/05/03	8.70	Call	Bond Future	4,144.0000	4,105.0000	(0.941)	0	0	0
2011/10/06	R204 2012/05/03	8.70	Put	Bond Future	1,422.0000	1,433.0000	0.774	0	0	0
2011/10/06	R204 2012/08/02			Bond Future	8.2390	8.2500	0.134	0.0000	0.0000	0
2011/10/06	R204 2012/08/02	8.50	Call	Bond Future	3,744.0000	3,708.0000	(0.962)	0	0	0
2011/10/06	R204 2012/08/02	8.50	Put	Bond Future	2,489.0000	2,506.0000	0.683	0	0	0
2011/10/06	R204 2012/08/02	8.55	Call	Bond Future	3,884.0000	3,847.0000	(0.953)	0	0	0
2011/10/06	R204 2012/08/02	8.55	Put	Bond Future	2,391.0000	2,407.0000	0.669	0	0	0
2011/10/06	R204 2012/08/02	8.45	Call	Bond Future	3,607.0000	3,572.0000	(0.970)	0	0	0
2011/10/06	R204 2012/08/02	8.45	Put	Bond Future	2,591.0000	2,609.0000	0.695	0	0	0
2011/10/06	R206 2011/11/03			Bond Future	6.1510	6.1240	(0.439)	0.0000	0.0000	12,577
2011/10/06	R206 2011/11/03	7.75	Call	Bond Future	3,216.0000	3,272.0000	1.741	0	0	0
2011/10/06	R206 2011/11/03	7.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/06	R206 2011/11/03	7.80	Call	Bond Future	3,315.0000	3,370.0000	1.659	0	0	0
2011/10/06	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R206 2011/11/03	7.70	Call	Bond Future	3,117.0000	3,173.0000	1.797	0	0	0
2011/10/06	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R206 2012/02/02			Bond Future	6.1950	6.1650	(0.484)	0.0000	0.0000	0
2011/10/06	R206 2012/02/02	8.00	Call	Bond Future	3,236.0000	3,290.0000	1.669	0	0	0

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2011/10/06	R206 2012/02/02	8.00	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/10/06	R206 2012/02/02	8.05	Call	Bond Future	3,323.0000	3,377.0000	1.625	0	0	0
2011/10/06	R206 2012/02/02	8.05	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/10/06	R206 2012/02/02	7.95	Call	Bond Future	3,149.0000	3,203.0000	1.715	0	0	0
2011/10/06	R206 2012/02/02	7.95	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/10/06	R206 2012/05/03			Bond Future	6.2160	6.1810	(0.563)	0.0000	0.0000	0
2011/10/06	R206 2012/05/03	7.50	Call	Bond Future	2,170.0000	2,217.0000	2.166	0	0	0
2011/10/06	R206 2012/05/03	7.50	Put	Bond Future	141.0000	132.0000	(6.383)	0	0	0
2011/10/06	R206 2012/05/03	7.55	Call	Bond Future	2,237.0000	2,285.0000	2.146	0	0	0
2011/10/06	R206 2012/05/03	7.55	Put	Bond Future	130.0000	122.0000	(6.154)	0	0	0
2011/10/06	R206 2012/05/03	7.45	Call	Bond Future	2,104.0000	2,151.0000	2.234	0	0	0
2011/10/06	R206 2012/05/03	7.45	Put	Bond Future	153.0000	144.0000	(5.882)	0	0	0
2011/10/06	R206 2012/08/02			Bond Future	6.1960	6.1560	(0.646)	0.0000	0.0000	0
2011/10/06	R206 2012/08/02	7.25	Call	Bond Future	1,712.0000	1,753.0000	2.395	0	0	0
2011/10/06	R206 2012/08/02	7.25	Put	Bond Future	279.0000	265.0000	(5.018)	0	0	0
2011/10/06	R206 2012/08/02	7.30	Call	Bond Future	1,763.0000	1,805.0000	2.382	0	0	0
2011/10/06	R206 2012/08/02	7.30	Put	Bond Future	263.0000	250.0000	(4.943)	0	0	0
2011/10/06	R206 2012/08/02	7.20	Call	Bond Future	1,660.0000	1,701.0000	2.470	0	0	0
2011/10/06	R206 2012/08/02	7.20	Put	Bond Future	294.0000	281.0000	(4.422)	0	0	0
2011/10/06	R207 2011/11/03			Bond Future	8.1800	8.1890	0.110	0.0000	0.0000	8,999
2011/10/06	R207 2011/11/03	8.75	Call	Bond Future	3,280.0000	3,227.0000	(1.616)	0	0	0
2011/10/06	R207 2011/11/03	8.75	Put	Bond Future	111.0000	109.0000	(1.802)	0	0	0
2011/10/06	R207 2011/11/03	8.80	Call	Bond Future	3,528.0000	3,475.0000	(1.502)	0	0	0
2011/10/06	R207 2011/11/03	8.80	Put	Bond Future	88.0000	86.0000	(2.273)	0	0	0
2011/10/06	R207 2011/11/03	8.70	Call	Bond Future	3,037.0000	2,983.0000	(1.778)	0	0	0
2011/10/06	R207 2011/11/03	8.70	Put	Bond Future	141.0000	138.0000	(2.128)	0	0	0
2011/10/06	R207 2011/11/03	7.90	Put	Bond Future	1,974.0000	1,999.0000	1.266	0	0	0
2011/10/06	R207 2011/11/03	7.90	Call	Bond Future	367.0000	341.0000	(7.084)	0	0	2,000
2011/10/06	R207 2011/11/03	8.15	Call	Bond Future	884.0000	843.0000	(4.638)	0	0	0
2011/10/06	R207 2011/11/03	8.15	Put	Bond Future	1,055.0000	1,065.0000	0.948	0	0	2,000
2011/10/06	R207 2011/11/03	8.35	Call	Bond Future	1,523.0000	1,474.0000	(3.217)	0	0	0
2011/10/06	R207 2011/11/03	8.35	Put	Bond Future	564.0000	566.0000	0.355	0	0	2,000
2011/10/06	R207 2011/11/03	7.30	Put	Bond Future	5,182.0000	5,231.0000	0.946	0	0	0
2011/10/06	R207 2011/11/03	7.30	Call	Bond Future	14.0000	12.0000	(14.286)	0	0	900

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2011/10/06	R207 2011/11/03	7.75	Put	Bond Future	2,673.0000	2,707.0000	1.272	0	0	0
2011/10/06	R207 2011/11/03	7.75	Call	Bond Future	191.0000	174.0000	(8.901)	0	0	300
2011/10/06	R207 2011/11/03	7.95	Put	Bond Future	1,765.0000	1,786.0000	1.190	0	0	300
2011/10/06	R207 2011/11/03	7.95	Call	Bond Future	447.0000	417.0000	(6.711)	0	0	0
2011/10/06	R207 2011/11/03	8.40	Call	Bond Future	1,713.0000	1,662.0000	(2.977)	0	0	0
2011/10/06	R207 2011/11/03	8.40	Put	Bond Future	474.0000	474.0000	0.000	0	0	900
2011/10/06	R207 2012/02/02			Bond Future	8.2790	8.2880	0.109	0.0000	0.0000	0
2011/10/06	R207 2012/02/02	9.00	Call	Bond Future	4,598.0000	4,553.0000	(0.979)	0	0	0
2011/10/06	R207 2012/02/02	9.00	Put	Bond Future	722.0000	726.0000	0.554	0	0	0
2011/10/06	R207 2012/02/02	9.05	Call	Bond Future	4,802.0000	4,756.0000	(0.958)	0	0	0
2011/10/06	R207 2012/02/02	9.05	Put	Bond Future	664.0000	668.0000	0.602	0	0	0
2011/10/06	R207 2012/02/02	8.95	Call	Bond Future	4,398.0000	4,353.0000	(1.023)	0	0	0
2011/10/06	R207 2012/02/02	8.95	Put	Bond Future	784.0000	789.0000	0.638	0	0	0
2011/10/06	R207 2012/05/03			Bond Future	8.3740	8.3840	0.119	0.0000	0.0000	0
2011/10/06	R207 2012/05/03	8.75	Call	Bond Future	3,962.0000	3,922.0000	(1.010)	0	0	0
2011/10/06	R207 2012/05/03	8.75	Put	Bond Future	1,972.0000	1,985.0000	0.659	0	0	0
2011/10/06	R207 2012/05/03	8.80	Call	Bond Future	4,125.0000	4,085.0000	(0.970)	0	0	0
2011/10/06	R207 2012/05/03	8.80	Put	Bond Future	1,874.0000	1,888.0000	0.747	0	0	0
2011/10/06	R207 2012/05/03	8.70	Call	Bond Future	3,796.0000	3,757.0000	(1.027)	0	0	0
2011/10/06	R207 2012/05/03	8.70	Put	Bond Future	2,067.0000	2,082.0000	0.726	0	0	0
2011/10/06	R207 2012/08/02			Bond Future	8.4660	8.4760	0.118	0.0000	0.0000	0
2011/10/06	R207 2012/08/02	8.75	Call	Bond Future	4,104.0000	4,068.0000	(0.877)	0	0	0
2011/10/06	R207 2012/08/02	8.75	Put	Bond Future	2,639.0000	2,655.0000	0.606	0	0	0
2011/10/06	R207 2012/08/02	8.80	Call	Bond Future	4,254.0000	4,217.0000	(0.870)	0	0	0
2011/10/06	R207 2012/08/02	8.80	Put	Bond Future	2,534.0000	2,549.0000	0.592	0	0	0
2011/10/06	R207 2012/08/02	8.70	Call	Bond Future	3,956.0000	3,921.0000	(0.885)	0	0	0
2011/10/06	R207 2012/08/02	8.70	Put	Bond Future	2,747.0000	2,764.0000	0.619	0	0	0
2011/10/06	R208 2011/11/03			Bond Future	8.2120	8.2260	0.170	0.0000	0.0000	7,097
2011/10/06	R208 2011/11/03	8.75	Call	Bond Future	3,328.0000	3,244.0000	(2.524)	0	0	0
2011/10/06	R208 2011/11/03	8.75	Put	Bond Future	139.0000	139.0000	0.000	0	0	0
2011/10/06	R208 2011/11/03	8.80	Call	Bond Future	3,589.0000	3,504.0000	(2.368)	0	0	0
2011/10/06	R208 2011/11/03	8.80	Put	Bond Future	110.0000	110.0000	0.000	0	0	0
2011/10/06	R208 2011/11/03	8.70	Call	Bond Future	3,072.0000	2,989.0000	(2.702)	0	0	0
2011/10/06	R208 2011/11/03	8.70	Put	Bond Future	173.0000	175.0000	1.156	0	0	0

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2011/10/06	R208 2011/11/03	7.95	Put	Bond Future	2,018.0000	2,067.0000	2.428	0	0	0
2011/10/06	R208 2011/11/03	7.95	Call	Bond Future	411.0000	375.0000	(8.759)	0	0	1,995
2011/10/06	R208 2011/11/03	8.20	Put	Bond Future	1,061.0000	1,087.0000	2.451	0	0	0
2011/10/06	R208 2011/11/03	8.20	Call	Bond Future	988.0000	929.0000	(5.972)	0	0	665
2011/10/06	R208 2011/11/03	8.40	Call	Bond Future	1,692.0000	1,619.0000	(4.314)	0	0	0
2011/10/06	R208 2011/11/03	8.40	Put	Bond Future	561.0000	573.0000	2.139	0	0	665
2011/10/06	R208 2011/11/03	8.90	Call	Bond Future	4,121.0000	4,036.0000	(2.063)	0	0	0
2011/10/06	R208 2011/11/03	8.90	Put	Bond Future	68.0000	68.0000	0.000	0	0	1,995
2011/10/06	R208 2012/02/02			Bond Future	8.3020	8.3170	0.181	0.0000	0.0000	0
2011/10/06	R208 2012/02/02	9.00	Call	Bond Future	4,832.0000	4,757.0000	(1.552)	0	0	0
2011/10/06	R208 2012/02/02	9.00	Put	Bond Future	817.0000	831.0000	1.714	0	0	0
2011/10/06	R208 2012/02/02	9.05	Call	Bond Future	5,049.0000	4,972.0000	(1.525)	0	0	0
2011/10/06	R208 2012/02/02	9.05	Put	Bond Future	755.0000	767.0000	1.589	0	0	0
2011/10/06	R208 2012/02/02	8.95	Call	Bond Future	4,619.0000	4,545.0000	(1.602)	0	0	0
2011/10/06	R208 2012/02/02	8.95	Put	Bond Future	884.0000	899.0000	1.697	0	0	0
2011/10/06	R208 2012/05/03			Bond Future	8.3870	8.4020	0.179	0.0000	0.0000	0
2011/10/06	R208 2012/05/03	9.00	Call	Bond Future	5,023.0000	4,957.0000	(1.314)	0	0	0
2011/10/06	R208 2012/05/03	9.00	Put	Bond Future	1,567.0000	1,588.0000	1.340	0	0	0
2011/10/06	R208 2012/05/03	9.05	Call	Bond Future	5,215.0000	5,148.0000	(1.285)	0	0	0
2011/10/06	R208 2012/05/03	9.05	Put	Bond Future	1,484.0000	1,504.0000	1.348	0	0	0
2011/10/06	R208 2012/05/03	8.95	Call	Bond Future	4,834.0000	4,768.0000	(1.365)	0	0	0
2011/10/06	R208 2012/05/03	8.95	Put	Bond Future	1,653.0000	1,674.0000	1.270	0	0	0
2011/10/06	R208 2012/08/02			Bond Future	8.4670	8.4830	0.189	0.0000	0.0000	0
2011/10/06	R208 2012/08/02	8.75	Call	Bond Future	4,400.0000	4,341.0000	(1.341)	0	0	0
2011/10/06	R208 2012/08/02	8.75	Put	Bond Future	2,821.0000	2,852.0000	1.099	0	0	0
2011/10/06	R208 2012/08/02	8.80	Call	Bond Future	4,564.0000	4,504.0000	(1.315)	0	0	0
2011/10/06	R208 2012/08/02	8.80	Put	Bond Future	2,710.0000	2,740.0000	1.107	0	0	0
2011/10/06	R208 2012/08/02	8.70	Call	Bond Future	4,237.0000	4,180.0000	(1.345)	0	0	0
2011/10/06	R208 2012/08/02	8.70	Put	Bond Future	2,934.0000	2,968.0000	1.159	0	0	0
2011/10/06	R209 2011/11/03			Bond Future	8.9020	8.9320	0.337	0.0000	0.0000	1,374
2011/10/06	R209 2011/11/03	8.75	Call	Bond Future	897.0000	790.0000	(11.929)	0	0	0
2011/10/06	R209 2011/11/03	8.75	Put	Bond Future	2,094.0000	2,220.0000	6.017	0	0	0
2011/10/06	R209 2011/11/03	8.80	Call	Bond Future	1,050.0000	932.0000	(11.238)	0	0	0
2011/10/06	R209 2011/11/03	8.80	Put	Bond Future	1,850.0000	1,965.0000	6.216	0	0	0

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2011/10/06	R209 2011/11/03	8.70	Call	Bond Future	760.0000	663.0000	(12.763)	0	0	0
2011/10/06	R209 2011/11/03	8.70	Put	Bond Future	2,358.0000	2,494.0000	5.768	0	0	0
2011/10/06	R209 2012/02/02			Bond Future	8.9750	9.0050	0.334	0.0000	0.0000	0
2011/10/06	R209 2012/02/02	9.00	Call	Bond Future	3,129.0000	2,996.0000	(4.251)	0	0	0
2011/10/06	R209 2012/02/02	9.00	Put	Bond Future	2,938.0000	3,034.0000	3.268	0	0	0
2011/10/06	R209 2012/02/02	9.05	Call	Bond Future	3,326.0000	3,188.0000	(4.149)	0	0	0
2011/10/06	R209 2012/02/02	9.05	Put	Bond Future	2,754.0000	2,846.0000	3.341	0	0	0
2011/10/06	R209 2012/02/02	8.95	Call	Bond Future	2,939.0000	2,811.0000	(4.355)	0	0	0
2011/10/06	R209 2012/02/02	8.95	Put	Bond Future	3,131.0000	3,233.0000	3.258	0	0	0
2011/10/06	R209 2012/05/03			Bond Future	9.0430	9.0740	0.343	0.0000	0.0000	0
2011/10/06	R209 2012/05/03	9.00	Call	Bond Future	3,823.0000	3,694.0000	(3.374)	0	0	0
2011/10/06	R209 2012/05/03	9.00	Put	Bond Future	4,150.0000	4,255.0000	2.530	0	0	0
2011/10/06	R209 2012/05/03	9.05	Call	Bond Future	4,010.0000	3,877.0000	(3.317)	0	0	0
2011/10/06	R209 2012/05/03	9.05	Put	Bond Future	3,957.0000	4,058.0000	2.552	0	0	0
2011/10/06	R209 2012/05/03	8.95	Call	Bond Future	3,642.0000	3,517.0000	(3.432)	0	0	0
2011/10/06	R209 2012/05/03	8.95	Put	Bond Future	4,352.0000	4,461.0000	2.505	0	0	0
2011/10/06	R209 2012/08/02			Bond Future	9.1080	9.1400	0.351	0.0000	0.0000	0
2011/10/06	R209 2012/08/02	9.25	Call	Bond Future	5,399.0000	5,257.0000	(2.630)	0	0	0
2011/10/06	R209 2012/08/02	9.25	Put	Bond Future	4,349.0000	4,446.0000	2.230	0	0	0
2011/10/06	R209 2012/08/02	9.30	Call	Bond Future	5,595.0000	5,450.0000	(2.592)	0	0	0
2011/10/06	R209 2012/08/02	9.30	Put	Bond Future	4,181.0000	4,275.0000	2.248	0	0	0
2011/10/06	R209 2012/08/02	9.20	Call	Bond Future	5,206.0000	5,067.0000	(2.670)	0	0	0
2011/10/06	R209 2012/08/02	9.20	Put	Bond Future	4,523.0000	4,623.0000	2.211	0	0	0
2011/10/06	R210 2011/11/03			Bond Future	132.7287	132.0298	(0.527)	0.0000	0.0000	750
2011/10/06	R210 2011/11/03	131.00	Call	Bond Future	1,729.0000	1,030.0000	(40.428)	0	0	0
2011/10/06	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R210 2011/11/03	131.05	Call	Bond Future	1,679.0000	980.0000	(41.632)	0	0	0
2011/10/06	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R210 2011/11/03	130.95	Call	Bond Future	1,779.0000	1,080.0000	(39.292)	0	0	0
2011/10/06	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R211 2011/11/03			Bond Future	112.9717	113.1419	0.151	0.0000	0.0000	529
2011/10/06	R211 2011/11/03	1.25	Call	Bond Future	111,722.0000	111,892.0000	0.152	0	0	0
2011/10/06	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/10/06	R211 2011/11/03	1.30	Call	Bond Future	111,672.0000	111,842.0000	0.152	0	0	0
2011/10/06	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R211 2011/11/03	1.20	Call	Bond Future	111,772.0000	111,942.0000	0.152	0	0	0
2011/10/06	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R211 2012/02/02			Bond Future	113.2554	113.4279	0.152	0.0000	0.0000	0
2011/10/06	R211 2012/02/02	110.50	Call	Bond Future	2,755.0000	2,928.0000	6.279	0	0	0
2011/10/06	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R211 2012/02/02	110.55	Call	Bond Future	2,705.0000	2,878.0000	6.396	0	0	0
2011/10/06	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R211 2012/02/02	110.45	Call	Bond Future	2,805.0000	2,978.0000	6.168	0	0	0
2011/10/06	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R212 2011/11/03			Bond Future	109.7233	109.7286	0.005	0.0000	0.0000	2,667
2011/10/06	R212 2011/11/03	2.50	Call	Bond Future	107,223.0000	107,229.0000	0.006	0	0	0
2011/10/06	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R212 2011/11/03	2.55	Call	Bond Future	107,173.0000	107,179.0000	0.006	0	0	0
2011/10/06	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R212 2011/11/03	2.45	Call	Bond Future	107,273.0000	107,279.0000	0.006	0	0	0
2011/10/06	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R212 2012/02/02			Bond Future	109.8299	109.8350	0.005	0.0000	0.0000	0
2011/10/06	R212 2012/02/02	108.50	Call	Bond Future	1,330.0000	1,335.0000	0.376	0	0	0
2011/10/06	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R212 2012/02/02	108.55	Call	Bond Future	1,280.0000	1,285.0000	0.391	0	0	0
2011/10/06	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R212 2012/02/02	108.45	Call	Bond Future	1,380.0000	1,385.0000	0.362	0	0	0
2011/10/06	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2011/11/03			Bond Future	8.9260	8.9850	0.661	0.0000	0.0000	0
2011/10/06	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2011/11/03	8.75	Put	Bond Future	1,408.0000	1,872.0000	32.955	0	0	0
2011/10/06	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2011/11/03	8.80	Put	Bond Future	1,004.0000	1,469.0000	46.315	0	0	0
2011/10/06	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2011/11/03	8.70	Put	Bond Future	1,815.0000	2,279.0000	25.565	0	0	0
2011/10/06	R213 2012/02/02			Bond Future	9.0100	9.0710	0.677	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
2011/10/06	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2012/02/02	9.00	Put	Bond Future	78.0000	550.0000	605.128	0	0	0
2011/10/06	R213 2012/02/02	9.05	Call	Bond Future	310.0000	0.0000	(100.000)	0	0	0
2011/10/06	R213 2012/02/02	9.05	Put	Bond Future	0.0000	162.0000	100.000	0	0	0
2011/10/06	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2012/02/02	8.95	Put	Bond Future	468.0000	941.0000	101.068	0	0	0
2011/10/06	R213 2012/05/03			Bond Future	9.0840	9.1470	0.694	0.0000	0.0000	0
2011/10/06	R213 2012/05/03	9.25	Call	Bond Future	1,258.0000	777.0000	(38.235)	0	0	0
2011/10/06	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2012/05/03	9.30	Call	Bond Future	1,631.0000	1,150.0000	(29.491)	0	0	0
2011/10/06	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2012/05/03	9.20	Call	Bond Future	882.0000	401.0000	(54.535)	0	0	0
2011/10/06	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2012/08/02			Bond Future	9.1540	9.2200	0.721	0.0000	0.0000	0
2011/10/06	R213 2012/08/02	9.25	Call	Bond Future	721.0000	224.0000	(68.932)	0	0	0
2011/10/06	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2012/08/02	9.30	Call	Bond Future	1,093.0000	596.0000	(45.471)	0	0	0
2011/10/06	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	R213 2012/08/02	9.20	Call	Bond Future	347.0000	0.0000	(100.000)	0	0	0
2011/10/06	R213 2012/08/02	9.20	Put	Bond Future	0.0000	150.0000	100.000	0	0	0
2011/10/06	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/06	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/06	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/06	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/06	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/06	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/06	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/06	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/06	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/06	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/06	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/06	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/06	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/06	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/06	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>531325.00</b>