



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/10/2011

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
2011/10/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	AL7T 2011/11/03			Index Future	400.4940	402.4100	0.478	0.0000	0.0000	16
2011/10/19	AL7T 2012/02/02			Index Future	406.2370	408.1800	0.478	0.0000	0.0000	0
2011/10/19	ALBI 2011/11/03			Index Future	366.3800	368.2760	0.517	0.0000	0.0000	1,692
2011/10/19	ALBI 2012/02/02			Index Future	371.6350	373.5580	0.517	0.0000	0.0000	15
2011/10/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	CAAG 2011/10/24			Can-Do Future	8.0534	7.9881	(0.811)	0.0000	0.0000	0
2011/10/19	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,353.0000	1,288.0000	(4.804)	0	0	0
2011/10/19	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,303.0000	1,238.0000	(4.988)	0	0	0
2011/10/19	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,403.0000	1,338.0000	(4.633)	0	0	0
2011/10/19	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,053.0000	988.0000	(6.173)	0	0	14,286
2011/10/19	CAAG 2011/10/24	7.40	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/19	CAAG 2011/10/24	7.40	Call	Can-Do Future	654.0000	588.0000	(10.092)	0	0	6,757
2011/10/19	CAAG 2011/10/24	8.75	Put	Can-Do Future	702.0000	764.0000	8.832	0	0	0
2011/10/19	CAAG 2011/10/24	8.75	Call	Can-Do Future	5.0000	2.0000	(60.000)	0	0	11,429
2011/10/19	CAAG 2011/10/24	8.50	Put	Can-Do Future	460.0000	518.0000	12.609	0	0	0
2011/10/19	CAAG 2011/10/24	8.50	Call	Can-Do Future	13.0000	6.0000	(53.846)	0	0	11,765
2011/10/19	CAAG 2011/10/24	9.00	Put	Can-Do Future	948.0000	1,012.0000	6.751	0	0	0
2011/10/19	CAAG 2011/10/24	9.00	Call	Can-Do Future	1.0000	0.0000	(100.000)	0	0	11,111
2011/10/19	CAAJ 2011/10/20			Any day expiry	8.0497	7.9856	(0.796)	0.0000	0.0000	0
2011/10/19	CAAJ 2011/10/20	7.75	Call	Any day expiry	302.0000	237.0000	(21.523)	0	0	0
2011/10/19	CAAJ 2011/10/20	7.75	Put	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2011/10/19	CAAJ 2011/10/20	7.80	Call	Any day expiry	255.0000	189.0000	(25.882)	0	0	0
2011/10/19	CAAJ 2011/10/20	7.80	Put	Any day expiry	5.0000	3.0000	(40.000)	0	0	0
2011/10/19	CAAJ 2011/10/20	7.70	Call	Any day expiry	351.0000	286.0000	(18.519)	0	0	0
2011/10/19	CAAJ 2011/10/20	7.70	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0

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2011/10/19	CAAK 2011/12/19			Can-Do Future	0.0841	0.0787	(6.421)	0.0000	0.0000	12,659
2011/10/19	CAAL 2011/12/19			Can-Do Future	0.1009	0.0931	(7.730)	0.0000	0.0000	18,519
2011/10/19	CAAM2011/12/19			Can-Do Future	0.1796	0.1907	6.180	0.0000	0.0000	12,423
2011/10/19	CAAN 2012/03/30			Can-Do Future	0.4358	0.4119	(5.484)	0.0000	0.0000	100,000
2011/10/19	CAAO 2012/03/30			Can-Do Future	0.1237	0.1402	13.339	0.0000	0.0000	100,000
2011/10/19	CAAP 2011/12/19			Can-Do Future	0.2030	0.2167	6.749	0.0000	0.0000	12,346
2011/10/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/19	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/19	GOVI 2011/11/03			GOVI	367.7630	369.5410	0.483	0.0000	0.0000	164
2011/10/19	GOVI 2011/11/03	357.00	Call	GOVI	107,630.0000	125,410.0000	16.520	0	0	0
2011/10/19	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/19	GOVI 2011/11/03	357.01	Call	GOVI	107,530.0000	125,310.0000	16.535	0	0	0
2011/10/19	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/19	GOVI 2011/11/03	356.99	Call	GOVI	107,730.0000	125,510.0000	16.504	0	0	0
2011/10/19	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/19	GOVI 2012/02/02			GOVI	373.0370	374.8410	0.484	0.0000	0.0000	0
2011/10/19	GOVI 2012/02/02	369.00	Call	GOVI	40,370.0000	58,410.0000	44.687	0	0	0
2011/10/19	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/19	GOVI 2012/02/02	369.01	Call	GOVI	40,270.0000	58,310.0000	44.798	0	0	0
2011/10/19	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/19	GOVI 2012/02/02	368.99	Call	GOVI	40,470.0000	58,510.0000	44.576	0	0	0
2011/10/19	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/19	IGOV 2011/11/03			Index Future	159.8210	159.8140	(0.004)	0.0000	0.0000	88
2011/10/19	IGOV 2012/02/02			Index Future	162.1130	162.1060	(0.004)	0.0000	0.0000	0
2011/10/19	ILBI 2012/02/02			Index Future	439.1750	439.4450	0.061	0.0000	0.0000	88
2011/10/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/19	JBAF 2011/10/19			Jibar Tradeable Future	5.5700	5.5750	0.090	0.0000	0.0000	0
2011/10/19	JBAF 2011/11/16			Jibar Tradeable Future	5.4900	5.5000	0.182	0.0000	0.0000	1,700
2011/10/19	JBAF 2011/12/21			Jibar Tradeable Future	5.4700	5.4700	0.000	0.0000	0.0000	5,541
2011/10/19	JBAF 2012/01/18			Jibar Tradeable Future	5.4300	5.4300	0.000	0.0000	0.0000	700
2011/10/19	JBAF 2012/02/15			Jibar Tradeable Future	5.3900	5.3700	(0.371)	0.0000	0.0000	0
2011/10/19	JBAF 2012/03/20			Jibar Tradeable Future	5.3500	5.3300	(0.374)	0.0000	0.0000	1,340
2011/10/19	JBAF 2012/04/18			Jibar Tradeable Future	5.3200	5.3200	0.000	0.0000	0.0000	0
2011/10/19	JBAF 2012/06/20			Jibar Tradeable Future	5.3400	5.3200	(0.375)	0.0000	0.0000	2,890
2011/10/19	JBAF 2012/09/19			Jibar Tradeable Future	5.4900	5.4200	(1.275)	0.0000	0.0000	44,760
2011/10/19	JBAF 2012/12/19			Jibar Tradeable Future	5.6600	5.5900	(1.237)	0.0000	0.0000	990
2011/10/19	JBAF 2013/03/20			Jibar Tradeable Future	5.9000	5.8300	(1.186)	0.0000	0.0000	790
2011/10/19	JBAF 2013/06/19			Jibar Tradeable Future	6.1800	6.1000	(1.294)	0.0000	0.0000	1,250
2011/10/19	JBAF 2013/09/18			Jibar Tradeable Future	6.4800	6.3700	(1.698)	0.0000	0.0000	500
2011/10/19	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/19	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/10/19	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/19	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/19	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/19	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/19	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/19	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/19	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/19	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/19	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/19	OTH1 2011/11/03			Index Future	358.6430	361.1690	0.704	0.0000	0.0000	0
2011/10/19	OTH1 2012/02/02			Index Future	363.7870	366.3480	0.704	0.0000	0.0000	0
2011/10/19	R157 2011/11/03			Bond Future	6.8050	6.7220	(1.220)	0.0000	0.0000	15,680
2011/10/19	R157 2011/11/03	8.25	Call	Bond Future	5,331.0000	5,647.0000	5.928	0	0	0
2011/10/19	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R157 2011/11/03	8.30	Call	Bond Future	5,511.0000	5,826.0000	5.716	0	0	0
2011/10/19	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R157 2011/11/03	8.20	Call	Bond Future	5,152.0000	5,467.0000	6.114	0	0	0
2011/10/19	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R157 2011/11/03	6.55	Put	Bond Future	1,073.0000	816.0000	(23.952)	0	0	0
2011/10/19	R157 2011/11/03	6.55	Call	Bond Future	100.0000	159.0000	59.000	0	0	1,200
2011/10/19	R157 2011/11/03	7.00	Put	Bond Future	153.0000	82.0000	(46.405)	0	0	0
2011/10/19	R157 2011/11/03	7.00	Call	Bond Future	890.0000	1,135.0000	27.528	0	0	400
2011/10/19	R157 2011/11/03	7.10	Call	Bond Future	1,194.0000	1,468.0000	22.948	0	0	0
2011/10/19	R157 2011/11/03	7.10	Put	Bond Future	81.0000	39.0000	(51.852)	0	0	400

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2011/10/19	R157 2011/11/03	7.55	Call	Bond Future	2,788.0000	3,102.0000	11.263	0	0	0
2011/10/19	R157 2011/11/03	7.55	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	1,200
2011/10/19	R157 2012/02/02			Bond Future	6.8940	6.8030	(1.320)	0.0000	0.0000	0
2011/10/19	R157 2012/02/02	8.50	Call	Bond Future	5,569.0000	5,880.0000	5.584	0	0	0
2011/10/19	R157 2012/02/02	8.50	Put	Bond Future	47.0000	35.0000	(25.532)	0	0	0
2011/10/19	R157 2012/02/02	8.55	Call	Bond Future	5,730.0000	6,042.0000	5.445	0	0	0
2011/10/19	R157 2012/02/02	8.55	Put	Bond Future	42.0000	31.0000	(26.190)	0	0	0
2011/10/19	R157 2012/02/02	8.45	Call	Bond Future	5,408.0000	5,718.0000	5.732	0	0	0
2011/10/19	R157 2012/02/02	8.45	Put	Bond Future	53.0000	40.0000	(24.528)	0	0	0
2011/10/19	R157 2012/02/02	6.55	Call	Bond Future	654.0000	766.0000	17.125	0	0	0
2011/10/19	R157 2012/02/02	6.55	Put	Bond Future	1,880.0000	1,669.0000	(11.223)	0	0	130
2011/10/19	R157 2012/02/02	6.00	Put	Bond Future	3,413.0000	3,134.0000	(8.175)	0	0	0
2011/10/19	R157 2012/02/02	6.00	Call	Bond Future	193.0000	237.0000	22.798	0	0	130
2011/10/19	R157 2012/02/02	7.05	Call	Bond Future	1,478.0000	1,666.0000	12.720	0	0	0
2011/10/19	R157 2012/02/02	7.05	Put	Bond Future	927.0000	792.0000	(14.563)	0	0	130
2011/10/19	R157 2012/05/03			Bond Future	6.9650	6.8660	(1.421)	0.0000	0.0000	0
2011/10/19	R157 2012/05/03	8.25	Call	Bond Future	4,413.0000	4,696.0000	6.413	0	0	0
2011/10/19	R157 2012/05/03	8.25	Put	Bond Future	272.0000	229.0000	(15.809)	0	0	0
2011/10/19	R157 2012/05/03	8.30	Call	Bond Future	4,551.0000	4,837.0000	6.284	0	0	0
2011/10/19	R157 2012/05/03	8.30	Put	Bond Future	253.0000	212.0000	(16.206)	0	0	0
2011/10/19	R157 2012/05/03	8.20	Call	Bond Future	4,277.0000	4,557.0000	6.547	0	0	0
2011/10/19	R157 2012/05/03	8.20	Put	Bond Future	294.0000	247.0000	(15.986)	0	0	0
2011/10/19	R157 2012/08/02			Bond Future	7.0270	6.9180	(1.551)	0.0000	0.0000	0
2011/10/19	R157 2012/08/02	8.00	Call	Bond Future	3,678.0000	3,926.0000	6.743	0	0	0
2011/10/19	R157 2012/08/02	8.00	Put	Bond Future	757.0000	672.0000	(11.229)	0	0	0
2011/10/19	R157 2012/08/02	8.05	Call	Bond Future	3,790.0000	4,041.0000	6.623	0	0	0
2011/10/19	R157 2012/08/02	8.05	Put	Bond Future	721.0000	639.0000	(11.373)	0	0	0
2011/10/19	R157 2012/08/02	7.95	Call	Bond Future	3,568.0000	3,812.0000	6.839	0	0	0
2011/10/19	R157 2012/08/02	7.95	Put	Bond Future	795.0000	705.0000	(11.321)	0	0	0
2011/10/19	R186 2011/11/03			Bond Future	8.5160	8.4130	(1.209)	0.0000	0.0000	30,149
2011/10/19	R186 2011/11/03	9.00	Call	Bond Future	4,537.0000	5,451.0000	20.145	0	0	0
2011/10/19	R186 2011/11/03	9.00	Put	Bond Future	104.0000	42.0000	(59.615)	0	0	0
2011/10/19	R186 2011/11/03	9.05	Call	Bond Future	4,952.0000	5,881.0000	18.760	0	0	0
2011/10/19	R186 2011/11/03	9.05	Put	Bond Future	76.0000	29.0000	(61.842)	0	0	0

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2011/10/19	R186 2011/11/03	8.95	Call	Bond Future	4,129.0000	5,023.0000	21.652	0	0	0
2011/10/19	R186 2011/11/03	8.95	Put	Bond Future	143.0000	61.0000	(57.343)	0	0	0
2011/10/19	R186 2011/11/03	8.75	Put	Bond Future	437.0000	227.0000	(48.055)	0	0	0
2011/10/19	R186 2011/11/03	8.75	Call	Bond Future	2,611.0000	3,377.0000	29.337	0	0	0
2011/10/19	R186 2011/11/03	8.10	Put	Bond Future	4,157.0000	3,285.0000	(20.977)	0	0	0
2011/10/19	R186 2011/11/03	8.10	Call	Bond Future	141.0000	245.0000	73.759	0	0	1,275
2011/10/19	R186 2011/11/03	8.35	Put	Bond Future	2,179.0000	1,523.0000	(30.106)	0	0	0
2011/10/19	R186 2011/11/03	8.35	Call	Bond Future	600.0000	920.0000	53.333	0	0	425
2011/10/19	R186 2011/11/03	8.55	Call	Bond Future	1,397.0000	1,954.0000	39.871	0	0	0
2011/10/19	R186 2011/11/03	8.55	Put	Bond Future	1,077.0000	658.0000	(38.904)	0	0	425
2011/10/19	R186 2011/11/03	9.10	Call	Bond Future	5,371.0000	6,313.0000	17.539	0	0	0
2011/10/19	R186 2011/11/03	9.10	Put	Bond Future	53.0000	19.0000	(64.151)	0	0	1,275
2011/10/19	R186 2011/11/03	7.80	Put	Bond Future	7,049.0000	6,085.0000	(13.676)	0	0	0
2011/10/19	R186 2011/11/03	7.80	Call	Bond Future	13.0000	25.0000	92.308	0	0	250
2011/10/19	R186 2011/11/03	8.00	Call	Bond Future	69.0000	125.0000	81.159	0	0	0
2011/10/19	R186 2011/11/03	8.00	Put	Bond Future	5,080.0000	4,160.0000	(18.110)	0	0	250
2011/10/19	R186 2011/11/03	8.20	Call	Bond Future	267.0000	441.0000	65.169	0	0	0
2011/10/19	R186 2011/11/03	8.20	Put	Bond Future	3,299.0000	2,497.0000	(24.310)	0	0	250
2011/10/19	R186 2012/02/02			Bond Future	8.6000	8.4930	(1.244)	0.0000	0.0000	2,501
2011/10/19	R186 2012/02/02	9.00	Call	Bond Future	5,474.0000	6,156.0000	12.459	0	0	0
2011/10/19	R186 2012/02/02	9.00	Put	Bond Future	1,862.0000	1,549.0000	(16.810)	0	0	100
2011/10/19	R186 2012/02/02	9.05	Call	Bond Future	5,772.0000	6,472.0000	12.128	0	0	0
2011/10/19	R186 2012/02/02	9.05	Put	Bond Future	1,720.0000	1,425.0000	(17.151)	0	0	0
2011/10/19	R186 2012/02/02	8.95	Call	Bond Future	5,184.0000	5,847.0000	12.789	0	0	0
2011/10/19	R186 2012/02/02	8.95	Put	Bond Future	2,015.0000	1,683.0000	(16.476)	0	0	0
2011/10/19	R186 2012/02/02	7.75	Put	Bond Future	8,995.0000	8,178.0000	(9.083)	0	0	0
2011/10/19	R186 2012/02/02	7.75	Call	Bond Future	741.0000	919.0000	24.022	0	0	6,000
2011/10/19	R186 2012/02/02	6.75	Put	Bond Future	19,125.0000	18,146.0000	(5.119)	0	0	0
2011/10/19	R186 2012/02/02	6.75	Call	Bond Future	44.0000	60.0000	36.364	0	0	6,000
2011/10/19	R186 2012/02/02	8.00	Put	Bond Future	6,989.0000	6,258.0000	(10.459)	0	0	0
2011/10/19	R186 2012/02/02	8.00	Call	Bond Future	1,248.0000	1,512.0000	21.154	0	0	100
2011/10/19	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R186 2012/02/02	13.25	Call	Bond Future	33,461.0000	34,456.0000	2.974	0	0	0
2011/10/19	R186 2012/02/02	98.00	Call	Bond Future	105,235.0000	106,230.0000	0.946	0	0	0
2011/10/19	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/19	R186 2012/05/03			Bond Future	8.6790	8.5680	(1.279)	0.0000	0.0000	0
2011/10/19	R186 2012/05/03	9.00	Call	Bond Future	6,269.0000	6,897.0000	10.018	0	0	0
2011/10/19	R186 2012/05/03	9.00	Put	Bond Future	3,411.0000	3,026.0000	(11.287)	0	0	0
2011/10/19	R186 2012/05/03	9.05	Call	Bond Future	6,532.0000	7,174.0000	9.829	0	0	0
2011/10/19	R186 2012/05/03	9.05	Put	Bond Future	3,238.0000	2,867.0000	(11.458)	0	0	0
2011/10/19	R186 2012/05/03	8.95	Call	Bond Future	6,010.0000	6,623.0000	10.200	0	0	0
2011/10/19	R186 2012/05/03	8.95	Put	Bond Future	3,590.0000	3,190.0000	(11.142)	0	0	0
2011/10/19	R186 2012/08/02			Bond Future	8.7540	8.6400	(1.302)	0.0000	0.0000	0
2011/10/19	R186 2012/08/02	8.75	Call	Bond Future	5,517.0000	6,056.0000	9.770	0	0	0
2011/10/19	R186 2012/08/02	8.75	Put	Bond Future	5,553.0000	5,070.0000	(8.698)	0	0	0
2011/10/19	R186 2012/08/02	8.80	Call	Bond Future	5,742.0000	6,295.0000	9.631	0	0	0
2011/10/19	R186 2012/08/02	8.80	Put	Bond Future	5,334.0000	4,865.0000	(8.793)	0	0	0
2011/10/19	R186 2012/08/02	8.70	Call	Bond Future	5,297.0000	5,823.0000	9.930	0	0	0
2011/10/19	R186 2012/08/02	8.70	Put	Bond Future	5,779.0000	5,284.0000	(8.565)	0	0	0
2011/10/19	R189 2011/11/03			Bond Future	214.8256	214.9354	0.051	0.0000	0.0000	0
2011/10/19	R189 2011/11/03	212.00	Call	Bond Future	2,826.0000	2,935.0000	3.857	0	0	0
2011/10/19	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R189 2011/11/03	212.05	Call	Bond Future	2,776.0000	2,885.0000	3.927	0	0	0
2011/10/19	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R189 2011/11/03	211.95	Call	Bond Future	2,876.0000	2,985.0000	3.790	0	0	0
2011/10/19	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R197 2011/11/03			Bond Future	241.2304	241.2651	0.014	0.0000	0.0000	183
2011/10/19	R197 2011/11/03	238.50	Call	Bond Future	2,730.0000	2,765.0000	1.282	0	0	0
2011/10/19	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R197 2011/11/03	238.55	Call	Bond Future	2,680.0000	2,715.0000	1.306	0	0	0
2011/10/19	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R197 2011/11/03	238.45	Call	Bond Future	2,780.0000	2,815.0000	1.259	0	0	0
2011/10/19	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R201 2011/11/03			Bond Future	6.3950	6.3170	(1.220)	0.0000	0.0000	3,124
2011/10/19	R201 2011/11/03	8.00	Call	Bond Future	4,531.0000	4,758.0000	5.010	0	0	0
2011/10/19	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R201 2011/11/03	8.05	Call	Bond Future	4,668.0000	4,895.0000	4.863	0	0	0
2011/10/19	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/19	R201 2011/11/03	7.95	Call	Bond Future	4,394.0000	4,620.0000	5.143	0	0	0
2011/10/19	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R201 2012/02/02			Bond Future	6.4530	6.3670	(1.333)	0.0000	0.0000	0
2011/10/19	R201 2012/02/02	8.25	Call	Bond Future	4,680.0000	4,910.0000	4.915	0	0	0
2011/10/19	R201 2012/02/02	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/19	R201 2012/02/02	8.30	Call	Bond Future	4,806.0000	5,036.0000	4.786	0	0	0
2011/10/19	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/19	R201 2012/02/02	8.20	Call	Bond Future	4,554.0000	4,784.0000	5.051	0	0	0
2011/10/19	R201 2012/02/02	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/19	R201 2012/05/03			Bond Future	6.4900	6.3950	(1.464)	0.0000	0.0000	0
2011/10/19	R201 2012/05/03	7.75	Call	Bond Future	3,155.0000	3,366.0000	6.688	0	0	0
2011/10/19	R201 2012/05/03	7.75	Put	Bond Future	117.0000	95.0000	(18.803)	0	0	0
2011/10/19	R201 2012/05/03	7.80	Call	Bond Future	3,261.0000	3,474.0000	6.532	0	0	0
2011/10/19	R201 2012/05/03	7.80	Put	Bond Future	105.0000	84.0000	(20.000)	0	0	0
2011/10/19	R201 2012/05/03	7.70	Call	Bond Future	3,049.0000	3,258.0000	6.855	0	0	0
2011/10/19	R201 2012/05/03	7.70	Put	Bond Future	130.0000	105.0000	(19.231)	0	0	0
2011/10/19	R201 2012/08/02			Bond Future	6.5130	6.4080	(1.612)	0.0000	0.0000	0
2011/10/19	R201 2012/08/02	7.50	Call	Bond Future	2,460.0000	2,650.0000	7.724	0	0	0
2011/10/19	R201 2012/08/02	7.50	Put	Bond Future	285.0000	240.0000	(15.789)	0	0	0
2011/10/19	R201 2012/08/02	7.55	Call	Bond Future	2,549.0000	2,742.0000	7.572	0	0	0
2011/10/19	R201 2012/08/02	7.55	Put	Bond Future	265.0000	224.0000	(15.472)	0	0	0
2011/10/19	R201 2012/08/02	7.45	Call	Bond Future	2,372.0000	2,560.0000	7.926	0	0	0
2011/10/19	R201 2012/08/02	7.45	Put	Bond Future	306.0000	259.0000	(15.359)	0	0	0
2011/10/19	R202 2011/11/03			Bond Future	175.1240	175.1517	0.016	0.0000	0.0000	33,766
2011/10/19	R202 2011/11/03	0.50	Call	Bond Future	174,624.0000	174,652.0000	0.016	0	0	0
2011/10/19	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R202 2011/11/03	0.55	Call	Bond Future	174,574.0000	174,602.0000	0.016	0	0	0
2011/10/19	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R202 2011/11/03	0.45	Call	Bond Future	174,674.0000	174,702.0000	0.016	0	0	0
2011/10/19	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R202 2012/02/02			Bond Future	174.9723	175.0002	0.016	0.0000	0.0000	0
2011/10/19	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R202 2012/02/02	177.00	Put	Bond Future	2,028.0000	2,000.0000	(1.381)	0	0	0
2011/10/19	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/19	R202 2012/02/02	177.05	Put	Bond Future	2,078.0000	2,050.0000	(1.347)	0	0	0
2011/10/19	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R202 2012/02/02	176.95	Put	Bond Future	1,978.0000	1,950.0000	(1.416)	0	0	0
2011/10/19	R203 2011/11/03			Bond Future	7.6140	7.5200	(1.235)	0.0000	0.0000	2,109
2011/10/19	R203 2011/11/03	8.50	Call	Bond Future	4,096.0000	4,542.0000	10.889	0	0	0
2011/10/19	R203 2011/11/03	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/19	R203 2011/11/03	8.55	Call	Bond Future	4,320.0000	4,766.0000	10.324	0	0	0
2011/10/19	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R203 2011/11/03	8.45	Call	Bond Future	3,871.0000	4,316.0000	11.496	0	0	0
2011/10/19	R203 2011/11/03	8.45	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/10/19	R203 2012/02/02			Bond Future	7.7170	7.6180	(1.283)	0.0000	0.0000	150
2011/10/19	R203 2012/02/02	8.75	Call	Bond Future	4,854.0000	5,247.0000	8.096	0	0	0
2011/10/19	R203 2012/02/02	8.75	Put	Bond Future	287.0000	229.0000	(20.209)	0	0	0
2011/10/19	R203 2012/02/02	8.80	Call	Bond Future	5,042.0000	5,439.0000	7.874	0	0	0
2011/10/19	R203 2012/02/02	8.80	Put	Bond Future	261.0000	207.0000	(20.690)	0	0	0
2011/10/19	R203 2012/02/02	8.70	Call	Bond Future	4,668.0000	5,056.0000	8.312	0	0	0
2011/10/19	R203 2012/02/02	8.70	Put	Bond Future	317.0000	253.0000	(20.189)	0	0	0
2011/10/19	R203 2012/05/03			Bond Future	7.8100	7.7050	(1.344)	0.0000	0.0000	0
2011/10/19	R203 2012/05/03	8.75	Call	Bond Future	4,761.0000	5,117.0000	7.477	0	0	0
2011/10/19	R203 2012/05/03	8.75	Put	Bond Future	762.0000	659.0000	(13.517)	0	0	0
2011/10/19	R203 2012/05/03	8.80	Call	Bond Future	4,922.0000	5,284.0000	7.355	0	0	0
2011/10/19	R203 2012/05/03	8.80	Put	Bond Future	716.0000	619.0000	(13.547)	0	0	0
2011/10/19	R203 2012/05/03	8.70	Call	Bond Future	4,601.0000	4,953.0000	7.651	0	0	0
2011/10/19	R203 2012/05/03	8.70	Put	Bond Future	810.0000	703.0000	(13.210)	0	0	0
2011/10/19	R203 2012/08/02			Bond Future	7.8980	7.7870	(1.405)	0.0000	0.0000	0
2011/10/19	R203 2012/08/02	8.50	Call	Bond Future	4,101.0000	4,407.0000	7.462	0	0	0
2011/10/19	R203 2012/08/02	8.50	Put	Bond Future	1,626.0000	1,467.0000	(9.779)	0	0	0
2011/10/19	R203 2012/08/02	8.55	Call	Bond Future	4,236.0000	4,547.0000	7.342	0	0	0
2011/10/19	R203 2012/08/02	8.55	Put	Bond Future	1,558.0000	1,405.0000	(9.820)	0	0	0
2011/10/19	R203 2012/08/02	8.45	Call	Bond Future	3,969.0000	4,270.0000	7.584	0	0	0
2011/10/19	R203 2012/08/02	8.45	Put	Bond Future	1,696.0000	1,533.0000	(9.611)	0	0	0
2011/10/19	R204 2011/11/03			Bond Future	7.8780	7.7900	(1.117)	0.0000	0.0000	3,163
2011/10/19	R204 2011/11/03	8.75	Call	Bond Future	4,570.0000	5,045.0000	10.394	0	0	0

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2011/10/19	R204 2011/11/03	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/19	R204 2011/11/03	8.80	Call	Bond Future	4,824.0000	5,299.0000	9.847	0	0	0
2011/10/19	R204 2011/11/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/19	R204 2011/11/03	8.70	Call	Bond Future	4,316.0000	4,791.0000	11.006	0	0	0
2011/10/19	R204 2011/11/03	8.70	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/19	R204 2012/02/02			Bond Future	7.9770	7.8840	(1.166)	0.0000	0.0000	0
2011/10/19	R204 2012/02/02	9.00	Call	Bond Future	5,457.0000	5,884.0000	7.825	0	0	0
2011/10/19	R204 2012/02/02	9.00	Put	Bond Future	294.0000	234.0000	(20.408)	0	0	0
2011/10/19	R204 2012/02/02	9.05	Call	Bond Future	5,672.0000	6,104.0000	7.616	0	0	0
2011/10/19	R204 2012/02/02	9.05	Put	Bond Future	265.0000	210.0000	(20.755)	0	0	0
2011/10/19	R204 2012/02/02	8.95	Call	Bond Future	5,245.0000	5,666.0000	8.027	0	0	0
2011/10/19	R204 2012/02/02	8.95	Put	Bond Future	326.0000	260.0000	(20.245)	0	0	0
2011/10/19	R204 2012/05/03			Bond Future	8.0680	7.9710	(1.202)	0.0000	0.0000	0
2011/10/19	R204 2012/05/03	8.75	Call	Bond Future	4,521.0000	4,874.0000	7.808	0	0	0
2011/10/19	R204 2012/05/03	8.75	Put	Bond Future	1,154.0000	1,016.0000	(11.958)	0	0	0
2011/10/19	R204 2012/05/03	8.80	Call	Bond Future	4,701.0000	5,060.0000	7.637	0	0	0
2011/10/19	R204 2012/05/03	8.80	Put	Bond Future	1,093.0000	961.0000	(12.077)	0	0	0
2011/10/19	R204 2012/05/03	8.70	Call	Bond Future	4,350.0000	4,696.0000	7.954	0	0	0
2011/10/19	R204 2012/05/03	8.70	Put	Bond Future	1,225.0000	1,080.0000	(11.837)	0	0	0
2011/10/19	R204 2012/08/02			Bond Future	8.1580	8.0550	(1.263)	0.0000	0.0000	0
2011/10/19	R204 2012/08/02	8.50	Call	Bond Future	3,911.0000	4,215.0000	7.773	0	0	0
2011/10/19	R204 2012/08/02	8.50	Put	Bond Future	2,262.0000	2,063.0000	(8.798)	0	0	0
2011/10/19	R204 2012/08/02	8.55	Call	Bond Future	4,055.0000	4,365.0000	7.645	0	0	0
2011/10/19	R204 2012/08/02	8.55	Put	Bond Future	2,168.0000	1,975.0000	(8.902)	0	0	0
2011/10/19	R204 2012/08/02	8.45	Call	Bond Future	3,768.0000	4,066.0000	7.909	0	0	0
2011/10/19	R204 2012/08/02	8.45	Put	Bond Future	2,358.0000	2,153.0000	(8.694)	0	0	0
2011/10/19	R206 2011/11/03			Bond Future	6.0750	6.0030	(1.185)	0.0000	0.0000	12,577
2011/10/19	R206 2011/11/03	7.75	Call	Bond Future	3,372.0000	3,520.0000	4.389	0	0	0
2011/10/19	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R206 2011/11/03	7.80	Call	Bond Future	3,471.0000	3,619.0000	4.264	0	0	0
2011/10/19	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R206 2011/11/03	7.70	Call	Bond Future	3,274.0000	3,422.0000	4.520	0	0	0
2011/10/19	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R206 2012/02/02			Bond Future	6.1100	6.0270	(1.358)	0.0000	0.0000	0

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2011/10/19	R206 2012/02/02	8.00	Call	Bond Future	3,388.0000	3,540.0000	4.486	0	0	0
2011/10/19	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/19	R206 2012/02/02	8.05	Call	Bond Future	3,475.0000	3,627.0000	4.374	0	0	0
2011/10/19	R206 2012/02/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/19	R206 2012/02/02	7.95	Call	Bond Future	3,301.0000	3,452.0000	4.574	0	0	0
2011/10/19	R206 2012/02/02	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/19	R206 2012/05/03			Bond Future	6.1160	6.0200	(1.570)	0.0000	0.0000	0
2011/10/19	R206 2012/05/03	7.50	Call	Bond Future	2,297.0000	2,434.0000	5.964	0	0	0
2011/10/19	R206 2012/05/03	7.50	Put	Bond Future	107.0000	90.0000	(15.888)	0	0	0
2011/10/19	R206 2012/05/03	7.55	Call	Bond Future	2,366.0000	2,504.0000	5.833	0	0	0
2011/10/19	R206 2012/05/03	7.55	Put	Bond Future	99.0000	82.0000	(17.172)	0	0	0
2011/10/19	R206 2012/05/03	7.45	Call	Bond Future	2,229.0000	2,364.0000	6.057	0	0	0
2011/10/19	R206 2012/05/03	7.45	Put	Bond Future	117.0000	98.0000	(16.239)	0	0	0
2011/10/19	R206 2012/08/02			Bond Future	6.0860	5.9740	(1.840)	0.0000	0.0000	0
2011/10/19	R206 2012/08/02	7.25	Call	Bond Future	1,817.0000	1,940.0000	6.769	0	0	0
2011/10/19	R206 2012/08/02	7.25	Put	Bond Future	233.0000	202.0000	(13.305)	0	0	0
2011/10/19	R206 2012/08/02	7.30	Call	Bond Future	1,870.0000	1,995.0000	6.684	0	0	0
2011/10/19	R206 2012/08/02	7.30	Put	Bond Future	219.0000	189.0000	(13.699)	0	0	0
2011/10/19	R206 2012/08/02	7.20	Call	Bond Future	1,763.0000	1,885.0000	6.920	0	0	0
2011/10/19	R206 2012/08/02	7.20	Put	Bond Future	246.0000	214.0000	(13.008)	0	0	0
2011/10/19	R207 2011/11/03			Bond Future	8.1180	8.0340	(1.035)	0.0000	0.0000	8,999
2011/10/19	R207 2011/11/03	8.75	Call	Bond Future	3,540.0000	4,009.0000	13.249	0	0	0
2011/10/19	R207 2011/11/03	8.75	Put	Bond Future	18.0000	7.0000	(61.111)	0	0	0
2011/10/19	R207 2011/11/03	8.80	Call	Bond Future	3,805.0000	4,278.0000	12.431	0	0	0
2011/10/19	R207 2011/11/03	8.80	Put	Bond Future	12.0000	4.0000	(66.667)	0	0	0
2011/10/19	R207 2011/11/03	8.70	Call	Bond Future	3,276.0000	3,741.0000	14.194	0	0	0
2011/10/19	R207 2011/11/03	8.70	Put	Bond Future	27.0000	11.0000	(59.259)	0	0	0
2011/10/19	R207 2011/11/03	7.90	Put	Bond Future	1,513.0000	1,151.0000	(23.926)	0	0	0
2011/10/19	R207 2011/11/03	7.90	Call	Bond Future	259.0000	378.0000	45.946	0	0	2,000
2011/10/19	R207 2011/11/03	8.15	Call	Bond Future	815.0000	1,080.0000	32.515	0	0	0
2011/10/19	R207 2011/11/03	8.15	Put	Bond Future	633.0000	417.0000	(34.123)	0	0	2,000
2011/10/19	R207 2011/11/03	8.35	Call	Bond Future	1,559.0000	1,933.0000	23.990	0	0	0
2011/10/19	R207 2011/11/03	8.35	Put	Bond Future	247.0000	140.0000	(43.320)	0	0	2,000
2011/10/19	R207 2011/11/03	7.30	Put	Bond Future	4,817.0000	4,339.0000	(9.923)	0	0	0

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2011/10/19	R207 2011/11/03	7.30	Call	Bond Future	2.0000	4.0000	100.000	0	0	900
2011/10/19	R207 2011/11/03	7.75	Put	Bond Future	2,233.0000	1,811.0000	(18.898)	0	0	0
2011/10/19	R207 2011/11/03	7.75	Call	Bond Future	104.0000	162.0000	55.769	0	0	300
2011/10/19	R207 2011/11/03	7.95	Put	Bond Future	1,302.0000	966.0000	(25.806)	0	0	300
2011/10/19	R207 2011/11/03	7.95	Call	Bond Future	337.0000	482.0000	43.027	0	0	0
2011/10/19	R207 2011/11/03	8.40	Call	Bond Future	1,780.0000	2,175.0000	22.191	0	0	0
2011/10/19	R207 2011/11/03	8.40	Put	Bond Future	188.0000	102.0000	(45.745)	0	0	900
2011/10/19	R207 2012/02/02			Bond Future	8.2150	8.1270	(1.071)	0.0000	0.0000	0
2011/10/19	R207 2012/02/02	9.00	Call	Bond Future	4,792.0000	5,187.0000	8.243	0	0	0
2011/10/19	R207 2012/02/02	9.00	Put	Bond Future	562.0000	467.0000	(16.904)	0	0	0
2011/10/19	R207 2012/02/02	9.05	Call	Bond Future	5,004.0000	5,406.0000	8.034	0	0	0
2011/10/19	R207 2012/02/02	9.05	Put	Bond Future	512.0000	425.0000	(16.992)	0	0	0
2011/10/19	R207 2012/02/02	8.95	Call	Bond Future	4,583.0000	4,971.0000	8.466	0	0	0
2011/10/19	R207 2012/02/02	8.95	Put	Bond Future	615.0000	513.0000	(16.585)	0	0	0
2011/10/19	R207 2012/05/03			Bond Future	8.3070	8.2160	(1.095)	0.0000	0.0000	0
2011/10/19	R207 2012/05/03	8.75	Call	Bond Future	4,105.0000	4,423.0000	7.747	0	0	0
2011/10/19	R207 2012/05/03	8.75	Put	Bond Future	1,754.0000	1,580.0000	(9.920)	0	0	0
2011/10/19	R207 2012/05/03	8.80	Call	Bond Future	4,274.0000	4,599.0000	7.604	0	0	0
2011/10/19	R207 2012/05/03	8.80	Put	Bond Future	1,663.0000	1,496.0000	(10.042)	0	0	0
2011/10/19	R207 2012/05/03	8.70	Call	Bond Future	3,934.0000	4,245.0000	7.905	0	0	0
2011/10/19	R207 2012/05/03	8.70	Put	Bond Future	1,845.0000	1,664.0000	(9.810)	0	0	0
2011/10/19	R207 2012/08/02			Bond Future	8.3970	8.3020	(1.131)	0.0000	0.0000	0
2011/10/19	R207 2012/08/02	8.75	Call	Bond Future	4,248.0000	4,550.0000	7.109	0	0	0
2011/10/19	R207 2012/08/02	8.75	Put	Bond Future	2,423.0000	2,226.0000	(8.130)	0	0	0
2011/10/19	R207 2012/08/02	8.80	Call	Bond Future	4,403.0000	4,711.0000	6.995	0	0	0
2011/10/19	R207 2012/08/02	8.80	Put	Bond Future	2,323.0000	2,132.0000	(8.222)	0	0	0
2011/10/19	R207 2012/08/02	8.70	Call	Bond Future	4,095.0000	4,392.0000	7.253	0	0	0
2011/10/19	R207 2012/08/02	8.70	Put	Bond Future	2,525.0000	2,323.0000	(8.000)	0	0	0
2011/10/19	R208 2011/11/03			Bond Future	8.1720	8.0830	(1.089)	0.0000	0.0000	7,097
2011/10/19	R208 2011/11/03	8.75	Call	Bond Future	3,462.0000	3,988.0000	15.194	0	0	0
2011/10/19	R208 2011/11/03	8.75	Put	Bond Future	30.0000	12.0000	(60.000)	0	0	0
2011/10/19	R208 2011/11/03	8.80	Call	Bond Future	3,742.0000	4,273.0000	14.190	0	0	0
2011/10/19	R208 2011/11/03	8.80	Put	Bond Future	20.0000	8.0000	(60.000)	0	0	0
2011/10/19	R208 2011/11/03	8.70	Call	Bond Future	3,185.0000	3,703.0000	16.264	0	0	0

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2011/10/19	R208 2011/11/03	8.70	Put	Bond Future	43.0000	17.0000	(60.465)	0	0	0
2011/10/19	R208 2011/11/03	7.95	Put	Bond Future	1,628.0000	1,218.0000	(25.184)	0	0	0
2011/10/19	R208 2011/11/03	7.95	Call	Bond Future	264.0000	398.0000	50.758	0	0	1,995
2011/10/19	R208 2011/11/03	8.20	Put	Bond Future	680.0000	437.0000	(35.735)	0	0	0
2011/10/19	R208 2011/11/03	8.20	Call	Bond Future	850.0000	1,151.0000	35.412	0	0	665
2011/10/19	R208 2011/11/03	8.40	Call	Bond Future	1,641.0000	2,065.0000	25.838	0	0	0
2011/10/19	R208 2011/11/03	8.40	Put	Bond Future	267.0000	147.0000	(44.944)	0	0	665
2011/10/19	R208 2011/11/03	8.90	Call	Bond Future	4,305.0000	4,843.0000	12.497	0	0	0
2011/10/19	R208 2011/11/03	8.90	Put	Bond Future	9.0000	3.0000	(66.667)	0	0	1,995
2011/10/19	R208 2012/02/02			Bond Future	8.2600	8.1680	(1.114)	0.0000	0.0000	0
2011/10/19	R208 2012/02/02	9.00	Call	Bond Future	4,930.0000	5,366.0000	8.844	0	0	0
2011/10/19	R208 2012/02/02	9.00	Put	Bond Future	666.0000	553.0000	(16.967)	0	0	0
2011/10/19	R208 2012/02/02	9.05	Call	Bond Future	5,153.0000	5,597.0000	8.616	0	0	0
2011/10/19	R208 2012/02/02	9.05	Put	Bond Future	610.0000	505.0000	(17.213)	0	0	0
2011/10/19	R208 2012/02/02	8.95	Call	Bond Future	4,710.0000	5,138.0000	9.087	0	0	0
2011/10/19	R208 2012/02/02	8.95	Put	Bond Future	726.0000	605.0000	(16.667)	0	0	0
2011/10/19	R208 2012/05/03			Bond Future	8.3430	8.2480	(1.139)	0.0000	0.0000	0
2011/10/19	R208 2012/05/03	9.00	Call	Bond Future	5,119.0000	5,512.0000	7.677	0	0	0
2011/10/19	R208 2012/05/03	9.00	Put	Bond Future	1,408.0000	1,248.0000	(11.364)	0	0	0
2011/10/19	R208 2012/05/03	9.05	Call	Bond Future	5,316.0000	5,716.0000	7.524	0	0	0
2011/10/19	R208 2012/05/03	9.05	Put	Bond Future	1,331.0000	1,178.0000	(11.495)	0	0	0
2011/10/19	R208 2012/05/03	8.95	Call	Bond Future	4,925.0000	5,311.0000	7.838	0	0	0
2011/10/19	R208 2012/05/03	8.95	Put	Bond Future	1,490.0000	1,322.0000	(11.275)	0	0	0
2011/10/19	R208 2012/08/02			Bond Future	8.4230	8.3240	(1.175)	0.0000	0.0000	0
2011/10/19	R208 2012/08/02	8.75	Call	Bond Future	4,472.0000	4,811.0000	7.581	0	0	0
2011/10/19	R208 2012/08/02	8.75	Put	Bond Future	2,644.0000	2,421.0000	(8.434)	0	0	0
2011/10/19	R208 2012/08/02	8.80	Call	Bond Future	4,640.0000	4,986.0000	7.457	0	0	0
2011/10/19	R208 2012/08/02	8.80	Put	Bond Future	2,537.0000	2,320.0000	(8.553)	0	0	0
2011/10/19	R208 2012/08/02	8.70	Call	Bond Future	4,306.0000	4,639.0000	7.733	0	0	0
2011/10/19	R208 2012/08/02	8.70	Put	Bond Future	2,755.0000	2,525.0000	(8.348)	0	0	0
2011/10/19	R209 2011/11/03			Bond Future	8.9490	8.8310	(1.319)	0.0000	0.0000	3,000
2011/10/19	R209 2011/11/03	8.75	Call	Bond Future	448.0000	733.0000	63.616	0	0	0
2011/10/19	R209 2011/11/03	8.75	Put	Bond Future	2,010.0000	1,375.0000	(31.592)	0	0	0
2011/10/19	R209 2011/11/03	8.80	Call	Bond Future	567.0000	903.0000	59.259	0	0	0

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2011/10/19	R209 2011/11/03	8.80	Put	Bond Future	1,731.0000	1,148.0000	(33.680)	0	0	0
2011/10/19	R209 2011/11/03	8.70	Call	Bond Future	348.0000	585.0000	68.103	0	0	0
2011/10/19	R209 2011/11/03	8.70	Put	Bond Future	2,310.0000	1,628.0000	(29.524)	0	0	0
2011/10/19	R209 2012/02/02			Bond Future	9.0230	8.9020	(1.341)	0.0000	0.0000	0
2011/10/19	R209 2012/02/02	9.00	Call	Bond Future	2,770.0000	3,254.0000	17.473	0	0	0
2011/10/19	R209 2012/02/02	9.00	Put	Bond Future	2,945.0000	2,499.0000	(15.144)	0	0	0
2011/10/19	R209 2012/02/02	9.05	Call	Bond Future	2,959.0000	3,463.0000	17.033	0	0	0
2011/10/19	R209 2012/02/02	9.05	Put	Bond Future	2,754.0000	2,328.0000	(15.468)	0	0	0
2011/10/19	R209 2012/02/02	8.95	Call	Bond Future	2,587.0000	3,052.0000	17.974	0	0	0
2011/10/19	R209 2012/02/02	8.95	Put	Bond Future	3,146.0000	2,681.0000	(14.781)	0	0	0
2011/10/19	R209 2012/05/03			Bond Future	9.0930	8.9680	(1.375)	0.0000	0.0000	0
2011/10/19	R209 2012/05/03	9.00	Call	Bond Future	3,508.0000	3,989.0000	13.712	0	0	0
2011/10/19	R209 2012/05/03	9.00	Put	Bond Future	4,212.0000	3,744.0000	(11.111)	0	0	0
2011/10/19	R209 2012/05/03	9.05	Call	Bond Future	3,689.0000	4,184.0000	13.418	0	0	0
2011/10/19	R209 2012/05/03	9.05	Put	Bond Future	4,013.0000	3,559.0000	(11.313)	0	0	0
2011/10/19	R209 2012/05/03	8.95	Call	Bond Future	3,333.0000	3,799.0000	13.981	0	0	0
2011/10/19	R209 2012/05/03	8.95	Put	Bond Future	4,420.0000	3,937.0000	(10.928)	0	0	0
2011/10/19	R209 2012/08/02			Bond Future	9.1600	9.0320	(1.397)	0.0000	0.0000	0
2011/10/19	R209 2012/08/02	9.25	Call	Bond Future	5,077.0000	5,616.0000	10.617	0	0	0
2011/10/19	R209 2012/08/02	9.25	Put	Bond Future	4,414.0000	3,994.0000	(9.515)	0	0	0
2011/10/19	R209 2012/08/02	9.30	Call	Bond Future	5,269.0000	5,819.0000	10.438	0	0	0
2011/10/19	R209 2012/08/02	9.30	Put	Bond Future	4,242.0000	3,833.0000	(9.642)	0	0	0
2011/10/19	R209 2012/08/02	9.20	Call	Bond Future	4,889.0000	5,416.0000	10.779	0	0	0
2011/10/19	R209 2012/08/02	9.20	Put	Bond Future	4,593.0000	4,161.0000	(9.406)	0	0	0
2011/10/19	R210 2011/11/03			Bond Future	131.2231	131.2434	0.015	0.0000	0.0000	750
2011/10/19	R210 2011/11/03	131.00	Call	Bond Future	223.0000	243.0000	8.969	0	0	0
2011/10/19	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R210 2011/11/03	131.05	Call	Bond Future	173.0000	193.0000	11.561	0	0	0
2011/10/19	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R210 2011/11/03	130.95	Call	Bond Future	273.0000	293.0000	7.326	0	0	0
2011/10/19	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R211 2011/11/03			Bond Future	113.2744	113.2804	0.005	0.0000	0.0000	529
2011/10/19	R211 2011/11/03	1.25	Call	Bond Future	112,024.0000	112,030.0000	0.005	0	0	0

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2011/10/19	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R211 2011/11/03	1.30	Call	Bond Future	111,974.0000	111,980.0000	0.005	0	0	0
2011/10/19	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R211 2011/11/03	1.20	Call	Bond Future	112,074.0000	112,080.0000	0.005	0	0	0
2011/10/19	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R211 2012/02/02			Bond Future	113.5612	113.5671	0.005	0.0000	0.0000	0
2011/10/19	R211 2012/02/02	110.50	Call	Bond Future	3,061.0000	3,067.0000	0.196	0	0	0
2011/10/19	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R211 2012/02/02	110.55	Call	Bond Future	3,011.0000	3,017.0000	0.199	0	0	0
2011/10/19	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R211 2012/02/02	110.45	Call	Bond Future	3,111.0000	3,117.0000	0.193	0	0	0
2011/10/19	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R212 2011/11/03			Bond Future	109.6342	109.6497	0.014	0.0000	0.0000	2,677
2011/10/19	R212 2011/11/03	2.50	Call	Bond Future	107,134.0000	107,150.0000	0.015	0	0	0
2011/10/19	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R212 2011/11/03	2.55	Call	Bond Future	107,084.0000	107,100.0000	0.015	0	0	0
2011/10/19	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R212 2011/11/03	2.45	Call	Bond Future	107,184.0000	107,200.0000	0.015	0	0	0
2011/10/19	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R212 2012/02/02			Bond Future	109.7382	109.7539	0.014	0.0000	0.0000	0
2011/10/19	R212 2012/02/02	108.50	Call	Bond Future	1,238.0000	1,254.0000	1.292	0	0	0
2011/10/19	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R212 2012/02/02	108.55	Call	Bond Future	1,188.0000	1,204.0000	1.347	0	0	0
2011/10/19	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R212 2012/02/02	108.45	Call	Bond Future	1,288.0000	1,304.0000	1.242	0	0	0
2011/10/19	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2011/11/03			Bond Future	8.9610	8.8480	(1.261)	0.0000	0.0000	0
2011/10/19	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2011/11/03	8.75	Put	Bond Future	1,684.0000	789.0000	(53.147)	0	0	0
2011/10/19	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2011/11/03	8.80	Put	Bond Future	1,280.0000	385.0000	(69.922)	0	0	0
2011/10/19	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2011/11/03	8.70	Put	Bond Future	2,091.0000	1,195.0000	(42.850)	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
2011/10/19	R213 2012/02/02			Bond Future	9.0460	8.9300	(1.282)	0.0000	0.0000	0
2011/10/19	R213 2012/02/02	9.00	Call	Bond Future	0.0000	548.0000	100.000	0	0	0
2011/10/19	R213 2012/02/02	9.00	Put	Bond Future	357.0000	0.0000	(100.000)	0	0	0
2011/10/19	R213 2012/02/02	9.05	Call	Bond Future	31.0000	936.0000	2919.355	0	0	0
2011/10/19	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2012/02/02	8.95	Call	Bond Future	0.0000	157.0000	100.000	0	0	0
2011/10/19	R213 2012/02/02	8.95	Put	Bond Future	748.0000	0.0000	(100.000)	0	0	0
2011/10/19	R213 2012/05/03			Bond Future	9.1220	9.0020	(1.316)	0.0000	0.0000	0
2011/10/19	R213 2012/05/03	9.25	Call	Bond Future	967.0000	1,890.0000	95.450	0	0	0
2011/10/19	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2012/05/03	9.30	Call	Bond Future	1,340.0000	2,263.0000	68.881	0	0	0
2011/10/19	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2012/05/03	9.20	Call	Bond Future	591.0000	1,514.0000	156.176	0	0	0
2011/10/19	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2012/08/02			Bond Future	9.1940	9.0710	(1.338)	0.0000	0.0000	0
2011/10/19	R213 2012/08/02	9.25	Call	Bond Future	419.0000	1,352.0000	222.673	0	0	0
2011/10/19	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2012/08/02	9.30	Call	Bond Future	791.0000	1,724.0000	117.952	0	0	0
2011/10/19	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	R213 2012/08/02	9.20	Call	Bond Future	45.0000	978.0000	2073.333	0	0	0
2011/10/19	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/19	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/19	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/19	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/19	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/19	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/19	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/19	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/19	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/19	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/19	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/19	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/19	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/19	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/19	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/19	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										533933.00