



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/09/2011

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

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2011/09/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	AL7T 2011/11/03			Index Future	399.8910	400.1560	0.066	0.0000	0.0000	16
2011/09/28	AL7T 2012/02/02			Index Future	405.6360	405.9040	0.066	0.0000	0.0000	0
2011/09/28	ALBI 2011/11/03			Index Future	366.5230	366.6290	0.029	0.0000	0.0000	1,653
2011/09/28	ALBI 2012/02/02			Index Future	371.7880	371.8950	0.029	0.0000	0.0000	0
2011/09/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	CAAG 2011/10/24			Can-Do Future	7.8153	7.8582	0.549	0.0000	0.0000	0
2011/09/28	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,118.0000	1,160.0000	3.757	0	0	0
2011/09/28	CAAG 2011/10/24	6.70	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/28	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,069.0000	1,110.0000	3.835	0	0	0
2011/09/28	CAAG 2011/10/24	6.75	Put	Can-Do Future	4.0000	2.0000	(50.000)	0	0	0
2011/09/28	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,168.0000	1,210.0000	3.596	0	0	0
2011/09/28	CAAG 2011/10/24	6.65	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/28	CAAG 2011/10/24	7.00	Put	Can-Do Future	8.0000	5.0000	(37.500)	0	0	0
2011/09/28	CAAG 2011/10/24	7.00	Call	Can-Do Future	823.0000	863.0000	4.860	0	0	14,286
2011/09/28	CAAG 2011/10/24	7.40	Put	Can-Do Future	61.0000	43.0000	(29.508)	0	0	0
2011/09/28	CAAG 2011/10/24	7.40	Call	Can-Do Future	476.0000	501.0000	5.252	0	0	6,757
2011/09/28	CAAG 2011/10/24	8.75	Put	Can-Do Future	988.0000	941.0000	(4.757)	0	0	0
2011/09/28	CAAG 2011/10/24	8.75	Call	Can-Do Future	53.0000	49.0000	(7.547)	0	0	11,429
2011/09/28	CAAG 2011/10/24	8.50	Put	Can-Do Future	762.0000	715.0000	(6.168)	0	0	0
2011/09/28	CAAG 2011/10/24	8.50	Call	Can-Do Future	77.0000	73.0000	(5.195)	0	0	11,111
2011/09/28	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,222.0000	1,175.0000	(3.846)	0	0	0
2011/09/28	CAAG 2011/10/24	9.00	Call	Can-Do Future	37.0000	33.0000	(10.811)	0	0	11,111
2011/09/28	CAAJ 2011/10/20			Any day expiry	7.8108	7.8537	0.549	0.0000	0.0000	0
2011/09/28	CAAJ 2011/10/20	7.75	Call	Any day expiry	250.0000	257.0000	2.800	0	0	0
2011/09/28	CAAJ 2011/10/20	7.75	Put	Any day expiry	189.0000	153.0000	(19.048)	0	0	0
2011/09/28	CAAJ 2011/10/20	7.80	Call	Any day expiry	228.0000	233.0000	2.193	0	0	0
2011/09/28	CAAJ 2011/10/20	7.80	Put	Any day expiry	217.0000	179.0000	(17.512)	0	0	0
2011/09/28	CAAJ 2011/10/20	7.70	Call	Any day expiry	274.0000	283.0000	3.285	0	0	0
2011/09/28	CAAJ 2011/10/20	7.70	Put	Any day expiry	163.0000	129.0000	(20.859)	0	0	0

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2011/09/28	CAAK 2011/12/19			Can-Do Future	0.0815	0.0551	(32.393)	0.0000	0.0000	12,659
2011/09/28	CAAL 2011/12/19			Can-Do Future	0.1082	0.0739	(31.701)	0.0000	0.0000	18,519
2011/09/28	CAAM2011/12/19			Can-Do Future	0.1425	0.1368	(4.000)	0.0000	0.0000	12,423
2011/09/28	CAAN 2012/03/30			Can-Do Future	0.5095	0.4040	(20.707)	0.0000	0.0000	100,000
2011/09/28	CAAO 2012/03/30			Can-Do Future	0.1284	0.1884	46.729	0.0000	0.0000	100,000
2011/09/28	CAAP 2011/12/19			Can-Do Future	0.1425	0.1546	8.491	0.0000	0.0000	12,346
2011/09/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/28	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/28	GOVI 2011/11/03			GOVI	367.5660	367.6760	0.030	0.0000	0.0000	163
2011/09/28	GOVI 2011/11/03	357.00	Call	GOVI	105,660.0000	106,760.0000	1.041	0	0	0
2011/09/28	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/28	GOVI 2011/11/03	357.01	Call	GOVI	105,560.0000	106,660.0000	1.042	0	0	0
2011/09/28	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/28	GOVI 2011/11/03	356.99	Call	GOVI	105,760.0000	106,860.0000	1.040	0	0	0
2011/09/28	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/28	GOVI 2012/02/02			GOVI	372.8460	372.9580	0.030	0.0000	0.0000	0
2011/09/28	GOVI 2012/02/02	369.00	Call	GOVI	38,460.0000	39,580.0000	2.912	0	0	0
2011/09/28	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/28	GOVI 2012/02/02	369.01	Call	GOVI	38,360.0000	39,480.0000	2.920	0	0	0
2011/09/28	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/28	GOVI 2012/02/02	368.99	Call	GOVI	38,560.0000	39,680.0000	2.905	0	0	0
2011/09/28	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/09/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/28	IGOV 2011/11/03			Index Future	160.5930	160.6040	0.007	0.0000	0.0000	85
2011/09/28	IGOV 2012/02/02			Index Future	162.9000	162.9100	0.006	0.0000	0.0000	0
2011/09/28	ILBI 2012/02/02			Index Future	438.7660	438.7660	0.000	0.0000	0.0000	88
2011/09/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/28	JBAF 2011/10/19			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	1,000
2011/09/28	JBAF 2011/11/16			Jibar Tradeable Future	5.4000	5.4000	0.000	0.0000	0.0000	1,700
2011/09/28	JBAF 2011/12/21			Jibar Tradeable Future	5.3000	5.3100	0.189	0.0000	0.0000	5,541
2011/09/28	JBAF 2012/01/18			Jibar Tradeable Future	5.2500	5.2700	0.381	0.0000	0.0000	0
2011/09/28	JBAF 2012/02/15			Jibar Tradeable Future	5.2300	5.2400	0.191	0.0000	0.0000	0
2011/09/28	JBAF 2012/03/20			Jibar Tradeable Future	5.2200	5.2300	0.192	0.0000	0.0000	1,340
2011/09/28	JBAF 2012/06/20			Jibar Tradeable Future	5.2600	5.2600	0.000	0.0000	0.0000	2,890
2011/09/28	JBAF 2012/09/19			Jibar Tradeable Future	5.3900	5.4000	0.186	0.0000	0.0000	44,760
2011/09/28	JBAF 2012/12/19			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	990
2011/09/28	JBAF 2013/03/20			Jibar Tradeable Future	5.8900	5.9000	0.170	0.0000	0.0000	790
2011/09/28	JBAF 2013/06/19			Jibar Tradeable Future	6.1700	6.1800	0.162	0.0000	0.0000	1,250
2011/09/28	JBAF 2013/09/18			Jibar Tradeable Future	6.4400	6.4600	0.311	0.0000	0.0000	0
2011/09/28	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/28	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/09/28	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/28	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/28	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/28	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/28	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/28	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/28	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/28	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/28	OTH1 2011/11/03			Index Future	360.5690	360.6460	0.021	0.0000	0.0000	0
2011/09/28	OTH1 2012/02/02			Index Future	365.7490	365.8260	0.021	0.0000	0.0000	0
2011/09/28	R157 2011/11/03			Bond Future	6.9170	6.8780	(0.564)	0.0000	0.0000	14,204
2011/09/28	R157 2011/11/03	8.25	Call	Bond Future	4,908.0000	5,055.0000	2.995	0	0	0
2011/09/28	R157 2011/11/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/28	R157 2011/11/03	8.30	Call	Bond Future	5,087.0000	5,234.0000	2.890	0	0	0
2011/09/28	R157 2011/11/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/28	R157 2011/11/03	8.20	Call	Bond Future	4,729.0000	4,876.0000	3.108	0	0	0
2011/09/28	R157 2011/11/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/28	R157 2011/11/03	6.55	Put	Bond Future	1,563.0000	1,439.0000	(7.933)	0	0	0
2011/09/28	R157 2011/11/03	6.55	Call	Bond Future	166.0000	190.0000	14.458	0	0	1,200
2011/09/28	R157 2011/11/03	7.00	Put	Bond Future	499.0000	430.0000	(13.828)	0	0	0
2011/09/28	R157 2011/11/03	7.00	Call	Bond Future	812.0000	891.0000	9.729	0	0	400
2011/09/28	R157 2011/11/03	7.10	Call	Bond Future	1,047.0000	1,140.0000	8.883	0	0	0
2011/09/28	R157 2011/11/03	7.10	Put	Bond Future	358.0000	304.0000	(15.084)	0	0	400
2011/09/28	R157 2011/11/03	7.55	Call	Bond Future	2,417.0000	2,552.0000	5.585	0	0	0

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2011/09/28	R157 2011/11/03	7.55	Put	Bond Future	55.0000	42.0000	(23.636)	0	0	1,200
2011/09/28	R157 2012/02/02			Bond Future	7.0140	6.9720	(0.599)	0.0000	0.0000	0
2011/09/28	R157 2012/02/02	8.50	Call	Bond Future	5,197.0000	5,335.0000	2.655	0	0	0
2011/09/28	R157 2012/02/02	8.50	Put	Bond Future	99.0000	89.0000	(10.101)	0	0	0
2011/09/28	R157 2012/02/02	8.55	Call	Bond Future	5,353.0000	5,491.0000	2.578	0	0	0
2011/09/28	R157 2012/02/02	8.55	Put	Bond Future	89.0000	78.0000	(12.360)	0	0	0
2011/09/28	R157 2012/02/02	8.45	Call	Bond Future	5,041.0000	5,177.0000	2.698	0	0	0
2011/09/28	R157 2012/02/02	8.45	Put	Bond Future	110.0000	98.0000	(10.909)	0	0	0
2011/09/28	R157 2012/02/02	6.55	Call	Bond Future	614.0000	657.0000	7.003	0	0	0
2011/09/28	R157 2012/02/02	6.55	Put	Bond Future	2,264.0000	2,159.0000	(4.638)	0	0	130
2011/09/28	R157 2012/02/02	6.00	Put	Bond Future	3,838.0000	3,706.0000	(3.439)	0	0	0
2011/09/28	R157 2012/02/02	6.00	Call	Bond Future	194.0000	211.0000	8.763	0	0	130
2011/09/28	R157 2012/02/02	7.05	Call	Bond Future	1,355.0000	1,429.0000	5.461	0	0	0
2011/09/28	R157 2012/02/02	7.05	Put	Bond Future	1,228.0000	1,154.0000	(6.026)	0	0	130
2011/09/28	R157 2012/05/03			Bond Future	7.0970	7.0510	(0.648)	0.0000	0.0000	0
2011/09/28	R157 2012/05/03	8.25	Call	Bond Future	4,094.0000	4,217.0000	3.004	0	0	0
2011/09/28	R157 2012/05/03	8.25	Put	Bond Future	387.0000	359.0000	(7.235)	0	0	0
2011/09/28	R157 2012/05/03	8.30	Call	Bond Future	4,226.0000	4,351.0000	2.958	0	0	0
2011/09/28	R157 2012/05/03	8.30	Put	Bond Future	362.0000	336.0000	(7.182)	0	0	0
2011/09/28	R157 2012/05/03	8.20	Call	Bond Future	3,964.0000	4,085.0000	3.052	0	0	0
2011/09/28	R157 2012/05/03	8.20	Put	Bond Future	415.0000	385.0000	(7.229)	0	0	0
2011/09/28	R157 2012/08/02			Bond Future	7.1640	7.1130	(0.712)	0.0000	0.0000	0
2011/09/28	R157 2012/08/02	8.00	Call	Bond Future	3,434.0000	3,541.0000	3.116	0	0	0
2011/09/28	R157 2012/08/02	8.00	Put	Bond Future	930.0000	882.0000	(5.161)	0	0	0
2011/09/28	R157 2012/08/02	8.05	Call	Bond Future	3,541.0000	3,650.0000	3.078	0	0	0
2011/09/28	R157 2012/08/02	8.05	Put	Bond Future	889.0000	843.0000	(5.174)	0	0	0
2011/09/28	R157 2012/08/02	7.95	Call	Bond Future	3,328.0000	3,434.0000	3.185	0	0	0
2011/09/28	R157 2012/08/02	7.95	Put	Bond Future	972.0000	923.0000	(5.041)	0	0	0
2011/09/28	R186 2011/11/03			Bond Future	8.4740	8.4770	0.035	0.0000	0.0000	25,889
2011/09/28	R186 2011/11/03	9.00	Call	Bond Future	5,200.0000	5,161.0000	(0.750)	0	0	0
2011/09/28	R186 2011/11/03	9.00	Put	Bond Future	371.0000	360.0000	(2.965)	0	0	0
2011/09/28	R186 2011/11/03	9.05	Call	Bond Future	5,582.0000	5,543.0000	(0.699)	0	0	0
2011/09/28	R186 2011/11/03	9.05	Put	Bond Future	309.0000	298.0000	(3.560)	0	0	0
2011/09/28	R186 2011/11/03	8.95	Call	Bond Future	4,827.0000	4,787.0000	(0.829)	0	0	0

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2011/09/28	R186 2011/11/03	8.95	Put	Bond Future	444.0000	433.0000	(2.477)	0	0	0
2011/09/28	R186 2011/11/03	8.75	Put	Bond Future	863.0000	849.0000	(1.622)	0	0	0
2011/09/28	R186 2011/11/03	8.75	Call	Bond Future	3,434.0000	3,391.0000	(1.252)	0	0	0
2011/09/28	R186 2011/11/03	8.10	Put	Bond Future	4,218.0000	4,221.0000	0.071	0	0	0
2011/09/28	R186 2011/11/03	8.10	Call	Bond Future	599.0000	573.0000	(4.341)	0	0	1,275
2011/09/28	R186 2011/11/03	8.35	Put	Bond Future	2,526.0000	2,519.0000	(0.277)	0	0	0
2011/09/28	R186 2011/11/03	8.35	Call	Bond Future	1,344.0000	1,308.0000	(2.679)	0	0	425
2011/09/28	R186 2011/11/03	8.55	Call	Bond Future	2,254.0000	2,213.0000	(1.819)	0	0	0
2011/09/28	R186 2011/11/03	8.55	Put	Bond Future	1,538.0000	1,525.0000	(0.845)	0	0	425
2011/09/28	R186 2011/11/03	9.10	Call	Bond Future	5,970.0000	5,932.0000	(0.637)	0	0	0
2011/09/28	R186 2011/11/03	9.10	Put	Bond Future	256.0000	246.0000	(3.906)	0	0	1,275
2011/09/28	R186 2011/11/03	7.80	Put	Bond Future	6,812.0000	6,828.0000	0.235	0	0	0
2011/09/28	R186 2011/11/03	7.80	Call	Bond Future	172.0000	160.0000	(6.977)	0	0	250
2011/09/28	R186 2011/11/03	8.00	Call	Bond Future	409.0000	388.0000	(5.134)	0	0	0
2011/09/28	R186 2011/11/03	8.00	Put	Bond Future	5,023.0000	5,031.0000	0.159	0	0	250
2011/09/28	R186 2011/11/03	8.20	Call	Bond Future	847.0000	817.0000	(3.542)	0	0	0
2011/09/28	R186 2011/11/03	8.20	Put	Bond Future	3,483.0000	3,481.0000	(0.057)	0	0	250
2011/09/28	R186 2012/02/02			Bond Future	8.5570	8.5590	0.023	0.0000	0.0000	2,501
2011/09/28	R186 2012/02/02	9.00	Call	Bond Future	6,033.0000	6,007.0000	(0.431)	0	0	0
2011/09/28	R186 2012/02/02	9.00	Put	Bond Future	2,023.0000	2,015.0000	(0.395)	0	0	100
2011/09/28	R186 2012/02/02	9.05	Call	Bond Future	6,332.0000	6,306.0000	(0.411)	0	0	0
2011/09/28	R186 2012/02/02	9.05	Put	Bond Future	1,882.0000	1,875.0000	(0.372)	0	0	0
2011/09/28	R186 2012/02/02	8.95	Call	Bond Future	5,741.0000	5,715.0000	(0.453)	0	0	0
2011/09/28	R186 2012/02/02	8.95	Put	Bond Future	2,173.0000	2,166.0000	(0.322)	0	0	0
2011/09/28	R186 2012/02/02	7.75	Put	Bond Future	8,883.0000	8,887.0000	0.045	0	0	0
2011/09/28	R186 2012/02/02	7.75	Call	Bond Future	1,027.0000	1,013.0000	(1.363)	0	0	6,000
2011/09/28	R186 2012/02/02	6.75	Put	Bond Future	18,773.0000	18,789.0000	0.085	0	0	0
2011/09/28	R186 2012/02/02	6.75	Call	Bond Future	91.0000	88.0000	(3.297)	0	0	6,000
2011/09/28	R186 2012/02/02	8.00	Put	Bond Future	6,961.0000	6,961.0000	0.000	0	0	0
2011/09/28	R186 2012/02/02	8.00	Call	Bond Future	1,618.0000	1,600.0000	(1.112)	0	0	100
2011/09/28	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R186 2012/02/02	13.25	Call	Bond Future	33,859.0000	33,841.0000	(0.053)	0	0	0
2011/09/28	R186 2012/02/02	98.00	Call	Bond Future	105,634.0000	105,615.0000	(0.018)	0	0	0
2011/09/28	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R186 2012/05/03			Bond Future	8.6340	8.6360	0.023	0.0000	0.0000	0

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2011/09/28	R186 2012/05/03	9.00	Call	Bond Future	6,758.0000	6,735.0000	(0.340)	0	0	0
2011/09/28	R186 2012/05/03	9.00	Put	Bond Future	3,491.0000	3,486.0000	(0.143)	0	0	0
2011/09/28	R186 2012/05/03	9.05	Call	Bond Future	7,025.0000	7,002.0000	(0.327)	0	0	0
2011/09/28	R186 2012/05/03	9.05	Put	Bond Future	3,322.0000	3,317.0000	(0.151)	0	0	0
2011/09/28	R186 2012/05/03	8.95	Call	Bond Future	6,495.0000	6,473.0000	(0.339)	0	0	0
2011/09/28	R186 2012/05/03	8.95	Put	Bond Future	3,666.0000	3,662.0000	(0.109)	0	0	0
2011/09/28	R186 2012/08/02			Bond Future	8.7050	8.7080	0.034	0.0000	0.0000	0
2011/09/28	R186 2012/08/02	8.75	Call	Bond Future	5,946.0000	5,922.0000	(0.404)	0	0	0
2011/09/28	R186 2012/08/02	8.75	Put	Bond Future	5,544.0000	5,547.0000	0.054	0	0	0
2011/09/28	R186 2012/08/02	8.80	Call	Bond Future	6,177.0000	6,153.0000	(0.389)	0	0	0
2011/09/28	R186 2012/08/02	8.80	Put	Bond Future	5,331.0000	5,334.0000	0.056	0	0	0
2011/09/28	R186 2012/08/02	8.70	Call	Bond Future	5,720.0000	5,697.0000	(0.402)	0	0	0
2011/09/28	R186 2012/08/02	8.70	Put	Bond Future	5,765.0000	5,769.0000	0.069	0	0	0
2011/09/28	R189 2011/11/03			Bond Future	214.3586	214.3533	(0.002)	0.0000	0.0000	0
2011/09/28	R189 2011/11/03	212.00	Call	Bond Future	2,359.0000	2,353.0000	(0.254)	0	0	0
2011/09/28	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R189 2011/11/03	212.05	Call	Bond Future	2,309.0000	2,303.0000	(0.260)	0	0	0
2011/09/28	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R189 2011/11/03	211.95	Call	Bond Future	2,409.0000	2,403.0000	(0.249)	0	0	0
2011/09/28	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R197 2011/11/03			Bond Future	242.1019	242.1374	0.015	0.0000	0.0000	183
2011/09/28	R197 2011/11/03	238.50	Call	Bond Future	3,602.0000	3,637.0000	0.972	0	0	0
2011/09/28	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R197 2011/11/03	238.55	Call	Bond Future	3,552.0000	3,587.0000	0.985	0	0	0
2011/09/28	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R197 2011/11/03	238.45	Call	Bond Future	3,652.0000	3,687.0000	0.958	0	0	0
2011/09/28	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R201 2011/11/03			Bond Future	6.5260	6.4980	(0.429)	0.0000	0.0000	3,090
2011/09/28	R201 2011/11/03	8.00	Call	Bond Future	4,152.0000	4,233.0000	1.951	0	0	0
2011/09/28	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R201 2011/11/03	8.05	Call	Bond Future	4,289.0000	4,370.0000	1.889	0	0	0
2011/09/28	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R201 2011/11/03	7.95	Call	Bond Future	4,015.0000	4,095.0000	1.993	0	0	0

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2011/09/28	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R201 2012/02/02			Bond Future	6.5960	6.5650	(0.470)	0.0000	0.0000	0
2011/09/28	R201 2012/02/02	8.25	Call	Bond Future	4,304.0000	4,385.0000	1.882	0	0	0
2011/09/28	R201 2012/02/02	8.25	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2011/09/28	R201 2012/02/02	8.30	Call	Bond Future	4,429.0000	4,510.0000	1.829	0	0	0
2011/09/28	R201 2012/02/02	8.30	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/09/28	R201 2012/02/02	8.20	Call	Bond Future	4,179.0000	4,260.0000	1.938	0	0	0
2011/09/28	R201 2012/02/02	8.20	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2011/09/28	R201 2012/05/03			Bond Future	6.6490	6.6150	(0.511)	0.0000	0.0000	0
2011/09/28	R201 2012/05/03	7.75	Call	Bond Future	2,838.0000	2,908.0000	2.467	0	0	0
2011/09/28	R201 2012/05/03	7.75	Put	Bond Future	190.0000	177.0000	(6.842)	0	0	0
2011/09/28	R201 2012/05/03	7.80	Call	Bond Future	2,940.0000	3,011.0000	2.415	0	0	0
2011/09/28	R201 2012/05/03	7.80	Put	Bond Future	174.0000	161.0000	(7.471)	0	0	0
2011/09/28	R201 2012/05/03	7.70	Call	Bond Future	2,737.0000	2,806.0000	2.521	0	0	0
2011/09/28	R201 2012/05/03	7.70	Put	Bond Future	207.0000	193.0000	(6.763)	0	0	0
2011/09/28	R201 2012/08/02			Bond Future	6.6820	6.6440	(0.569)	0.0000	0.0000	0
2011/09/28	R201 2012/08/02	7.50	Call	Bond Future	2,193.0000	2,256.0000	2.873	0	0	0
2011/09/28	R201 2012/08/02	7.50	Put	Bond Future	395.0000	373.0000	(5.570)	0	0	0
2011/09/28	R201 2012/08/02	7.55	Call	Bond Future	2,277.0000	2,341.0000	2.811	0	0	0
2011/09/28	R201 2012/08/02	7.55	Put	Bond Future	370.0000	349.0000	(5.676)	0	0	0
2011/09/28	R201 2012/08/02	7.45	Call	Bond Future	2,111.0000	2,172.0000	2.890	0	0	0
2011/09/28	R201 2012/08/02	7.45	Put	Bond Future	421.0000	398.0000	(5.463)	0	0	0
2011/09/28	R202 2011/11/03			Bond Future	179.1249	179.4361	0.174	0.0000	0.0000	30,326
2011/09/28	R202 2011/11/03	0.50	Call	Bond Future	178,625.0000	178,936.0000	0.174	0	0	0
2011/09/28	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R202 2011/11/03	0.55	Call	Bond Future	178,575.0000	178,886.0000	0.174	0	0	0
2011/09/28	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R202 2011/11/03	0.45	Call	Bond Future	178,675.0000	178,986.0000	0.174	0	0	0
2011/09/28	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R202 2012/02/02			Bond Future	179.0347	179.3503	0.176	0.0000	0.0000	0
2011/09/28	R202 2012/02/02	177.00	Call	Bond Future	2,035.0000	2,350.0000	15.479	0	0	0
2011/09/28	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R202 2012/02/02	177.05	Call	Bond Future	1,985.0000	2,300.0000	15.869	0	0	0
2011/09/28	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/28	R202 2012/02/02	176.95	Call	Bond Future	2,085.0000	2,400.0000	15.108	0	0	0
2011/09/28	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R203 2011/11/03			Bond Future	7.7180	7.6990	(0.246)	0.0000	0.0000	2,152
2011/09/28	R203 2011/11/03	8.50	Call	Bond Future	3,652.0000	3,734.0000	2.245	0	0	0
2011/09/28	R203 2011/11/03	8.50	Put	Bond Future	49.0000	41.0000	(16.327)	0	0	0
2011/09/28	R203 2011/11/03	8.55	Call	Bond Future	3,866.0000	3,950.0000	2.173	0	0	0
2011/09/28	R203 2011/11/03	8.55	Put	Bond Future	38.0000	32.0000	(15.789)	0	0	0
2011/09/28	R203 2011/11/03	8.45	Call	Bond Future	3,439.0000	3,520.0000	2.355	0	0	0
2011/09/28	R203 2011/11/03	8.45	Put	Bond Future	61.0000	53.0000	(13.115)	0	0	0
2011/09/28	R203 2012/02/02			Bond Future	7.8260	7.8070	(0.243)	0.0000	0.0000	0
2011/09/28	R203 2012/02/02	8.75	Call	Bond Future	4,532.0000	4,598.0000	1.456	0	0	0
2011/09/28	R203 2012/02/02	8.75	Put	Bond Future	460.0000	440.0000	(4.348)	0	0	0
2011/09/28	R203 2012/02/02	8.80	Call	Bond Future	4,709.0000	4,776.0000	1.423	0	0	0
2011/09/28	R203 2012/02/02	8.80	Put	Bond Future	422.0000	403.0000	(4.502)	0	0	0
2011/09/28	R203 2012/02/02	8.70	Call	Bond Future	4,356.0000	4,421.0000	1.492	0	0	0
2011/09/28	R203 2012/02/02	8.70	Put	Bond Future	499.0000	478.0000	(4.208)	0	0	0
2011/09/28	R203 2012/05/03			Bond Future	7.9260	7.9050	(0.265)	0.0000	0.0000	0
2011/09/28	R203 2012/05/03	8.75	Call	Bond Future	4,472.0000	4,535.0000	1.409	0	0	0
2011/09/28	R203 2012/05/03	8.75	Put	Bond Future	978.0000	949.0000	(2.965)	0	0	0
2011/09/28	R203 2012/05/03	8.80	Call	Bond Future	4,626.0000	4,690.0000	1.383	0	0	0
2011/09/28	R203 2012/05/03	8.80	Put	Bond Future	924.0000	897.0000	(2.922)	0	0	0
2011/09/28	R203 2012/05/03	8.70	Call	Bond Future	4,321.0000	4,382.0000	1.412	0	0	0
2011/09/28	R203 2012/05/03	8.70	Put	Bond Future	1,034.0000	1,004.0000	(2.901)	0	0	0
2011/09/28	R203 2012/08/02			Bond Future	8.0170	7.9950	(0.274)	0.0000	0.0000	0
2011/09/28	R203 2012/08/02	8.50	Call	Bond Future	3,875.0000	3,928.0000	1.368	0	0	0
2011/09/28	R203 2012/08/02	8.50	Put	Bond Future	1,895.0000	1,857.0000	(2.005)	0	0	0
2011/09/28	R203 2012/08/02	8.55	Call	Bond Future	4,003.0000	4,057.0000	1.349	0	0	0
2011/09/28	R203 2012/08/02	8.55	Put	Bond Future	1,821.0000	1,783.0000	(2.087)	0	0	0
2011/09/28	R203 2012/08/02	8.45	Call	Bond Future	3,749.0000	3,801.0000	1.387	0	0	0
2011/09/28	R203 2012/08/02	8.45	Put	Bond Future	1,972.0000	1,932.0000	(2.028)	0	0	0
2011/09/28	R204 2011/11/03			Bond Future	7.9260	7.9120	(0.177)	0.0000	0.0000	3,212
2011/09/28	R204 2011/11/03	8.75	Call	Bond Future	4,358.0000	4,427.0000	1.583	0	0	0
2011/09/28	R204 2011/11/03	8.75	Put	Bond Future	48.0000	42.0000	(12.500)	0	0	0

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2011/09/28	R204 2011/11/03	8.80	Call	Bond Future	4,602.0000	4,672.0000	1.521	0	0	0
2011/09/28	R204 2011/11/03	8.80	Put	Bond Future	38.0000	33.0000	(13.158)	0	0	0
2011/09/28	R204 2011/11/03	8.70	Call	Bond Future	4,116.0000	4,183.0000	1.628	0	0	0
2011/09/28	R204 2011/11/03	8.70	Put	Bond Future	61.0000	52.0000	(14.754)	0	0	0
2011/09/28	R204 2012/02/02			Bond Future	8.0260	8.0120	(0.174)	0.0000	0.0000	0
2011/09/28	R204 2012/02/02	9.00	Call	Bond Future	5,335.0000	5,392.0000	1.068	0	0	0
2011/09/28	R204 2012/02/02	9.00	Put	Bond Future	427.0000	411.0000	(3.747)	0	0	0
2011/09/28	R204 2012/02/02	9.05	Call	Bond Future	5,542.0000	5,600.0000	1.047	0	0	0
2011/09/28	R204 2012/02/02	9.05	Put	Bond Future	390.0000	375.0000	(3.846)	0	0	0
2011/09/28	R204 2012/02/02	8.95	Call	Bond Future	5,131.0000	5,186.0000	1.072	0	0	0
2011/09/28	R204 2012/02/02	8.95	Put	Bond Future	467.0000	449.0000	(3.854)	0	0	0
2011/09/28	R204 2012/05/03			Bond Future	8.1200	8.1050	(0.185)	0.0000	0.0000	0
2011/09/28	R204 2012/05/03	8.75	Call	Bond Future	4,450.0000	4,497.0000	1.056	0	0	0
2011/09/28	R204 2012/05/03	8.75	Put	Bond Future	1,345.0000	1,316.0000	(2.156)	0	0	0
2011/09/28	R204 2012/05/03	8.80	Call	Bond Future	4,624.0000	4,673.0000	1.060	0	0	0
2011/09/28	R204 2012/05/03	8.80	Put	Bond Future	1,278.0000	1,251.0000	(2.113)	0	0	0
2011/09/28	R204 2012/05/03	8.70	Call	Bond Future	4,283.0000	4,330.0000	1.097	0	0	0
2011/09/28	R204 2012/05/03	8.70	Put	Bond Future	1,420.0000	1,391.0000	(2.042)	0	0	0
2011/09/28	R204 2012/08/02			Bond Future	8.2080	8.1930	(0.183)	0.0000	0.0000	0
2011/09/28	R204 2012/08/02	8.50	Call	Bond Future	3,872.0000	3,910.0000	0.981	0	0	0
2011/09/28	R204 2012/08/02	8.50	Put	Bond Future	2,466.0000	2,431.0000	(1.419)	0	0	0
2011/09/28	R204 2012/08/02	8.55	Call	Bond Future	4,013.0000	4,052.0000	0.972	0	0	0
2011/09/28	R204 2012/08/02	8.55	Put	Bond Future	2,369.0000	2,335.0000	(1.435)	0	0	0
2011/09/28	R204 2012/08/02	8.45	Call	Bond Future	3,733.0000	3,770.0000	0.991	0	0	0
2011/09/28	R204 2012/08/02	8.45	Put	Bond Future	2,566.0000	2,530.0000	(1.403)	0	0	0
2011/09/28	R206 2011/11/03			Bond Future	6.1970	6.1800	(0.274)	0.0000	0.0000	12,577
2011/09/28	R206 2011/11/03	7.75	Call	Bond Future	3,122.0000	3,157.0000	1.121	0	0	0
2011/09/28	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R206 2011/11/03	7.80	Call	Bond Future	3,220.0000	3,255.0000	1.087	0	0	0
2011/09/28	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R206 2011/11/03	7.70	Call	Bond Future	3,023.0000	3,058.0000	1.158	0	0	0
2011/09/28	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R206 2012/02/02			Bond Future	6.2470	6.2280	(0.304)	0.0000	0.0000	0
2011/09/28	R206 2012/02/02	8.00	Call	Bond Future	3,144.0000	3,178.0000	1.081	0	0	0

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2011/09/28	R206 2012/02/02	8.00	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2011/09/28	R206 2012/02/02	8.05	Call	Bond Future	3,230.0000	3,264.0000	1.053	0	0	0
2011/09/28	R206 2012/02/02	8.05	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2011/09/28	R206 2012/02/02	7.95	Call	Bond Future	3,058.0000	3,091.0000	1.079	0	0	0
2011/09/28	R206 2012/02/02	7.95	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2011/09/28	R206 2012/05/03			Bond Future	6.2760	6.2530	(0.366)	0.0000	0.0000	0
2011/09/28	R206 2012/05/03	7.50	Call	Bond Future	2,097.0000	2,127.0000	1.431	0	0	0
2011/09/28	R206 2012/05/03	7.50	Put	Bond Future	164.0000	157.0000	(4.268)	0	0	0
2011/09/28	R206 2012/05/03	7.55	Call	Bond Future	2,163.0000	2,193.0000	1.387	0	0	0
2011/09/28	R206 2012/05/03	7.55	Put	Bond Future	152.0000	145.0000	(4.605)	0	0	0
2011/09/28	R206 2012/05/03	7.45	Call	Bond Future	2,032.0000	2,062.0000	1.476	0	0	0
2011/09/28	R206 2012/05/03	7.45	Put	Bond Future	177.0000	170.0000	(3.955)	0	0	0
2011/09/28	R206 2012/08/02			Bond Future	6.2620	6.2360	(0.415)	0.0000	0.0000	0
2011/09/28	R206 2012/08/02	7.25	Call	Bond Future	1,652.0000	1,677.0000	1.513	0	0	0
2011/09/28	R206 2012/08/02	7.25	Put	Bond Future	310.0000	299.0000	(3.548)	0	0	0
2011/09/28	R206 2012/08/02	7.30	Call	Bond Future	1,702.0000	1,728.0000	1.528	0	0	0
2011/09/28	R206 2012/08/02	7.30	Put	Bond Future	292.0000	283.0000	(3.082)	0	0	0
2011/09/28	R206 2012/08/02	7.20	Call	Bond Future	1,601.0000	1,626.0000	1.562	0	0	0
2011/09/28	R206 2012/08/02	7.20	Put	Bond Future	326.0000	315.0000	(3.374)	0	0	0
2011/09/28	R207 2011/11/03			Bond Future	8.1540	8.1310	(0.282)	0.0000	0.0000	8,999
2011/09/28	R207 2011/11/03	8.75	Call	Bond Future	3,471.0000	3,581.0000	3.169	0	0	0
2011/09/28	R207 2011/11/03	8.75	Put	Bond Future	155.0000	134.0000	(13.548)	0	0	0
2011/09/28	R207 2011/11/03	8.80	Call	Bond Future	3,714.0000	3,827.0000	3.043	0	0	0
2011/09/28	R207 2011/11/03	8.80	Put	Bond Future	126.0000	108.0000	(14.286)	0	0	0
2011/09/28	R207 2011/11/03	8.70	Call	Bond Future	3,232.0000	3,339.0000	3.311	0	0	0
2011/09/28	R207 2011/11/03	8.70	Put	Bond Future	188.0000	164.0000	(12.766)	0	0	0
2011/09/28	R207 2011/11/03	7.90	Put	Bond Future	1,972.0000	1,869.0000	(5.223)	0	0	0
2011/09/28	R207 2011/11/03	7.90	Call	Bond Future	513.0000	541.0000	5.458	0	0	2,000
2011/09/28	R207 2011/11/03	8.15	Call	Bond Future	1,082.0000	1,134.0000	4.806	0	0	0
2011/09/28	R207 2011/11/03	8.15	Put	Bond Future	1,105.0000	1,026.0000	(7.149)	0	0	2,000
2011/09/28	R207 2011/11/03	8.35	Call	Bond Future	1,737.0000	1,811.0000	4.260	0	0	0
2011/09/28	R207 2011/11/03	8.35	Put	Bond Future	630.0000	573.0000	(9.048)	0	0	2,000
2011/09/28	R207 2011/11/03	7.30	Put	Bond Future	5,056.0000	4,927.0000	(2.551)	0	0	0
2011/09/28	R207 2011/11/03	7.30	Call	Bond Future	36.0000	38.0000	5.556	0	0	900

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2011/09/28	R207 2011/11/03	7.75	Put	Bond Future	2,633.0000	2,519.0000	(4.330)	0	0	0
2011/09/28	R207 2011/11/03	7.75	Call	Bond Future	298.0000	315.0000	5.705	0	0	300
2011/09/28	R207 2011/11/03	7.95	Put	Bond Future	1,775.0000	1,676.0000	(5.577)	0	0	300
2011/09/28	R207 2011/11/03	7.95	Call	Bond Future	605.0000	637.0000	5.289	0	0	0
2011/09/28	R207 2011/11/03	8.40	Call	Bond Future	1,926.0000	2,006.0000	4.154	0	0	0
2011/09/28	R207 2011/11/03	8.40	Put	Bond Future	539.0000	488.0000	(9.462)	0	0	900
2011/09/28	R207 2012/02/02			Bond Future	8.2520	8.2280	(0.291)	0.0000	0.0000	0
2011/09/28	R207 2012/02/02	9.00	Call	Bond Future	4,767.0000	4,865.0000	2.056	0	0	0
2011/09/28	R207 2012/02/02	9.00	Put	Bond Future	741.0000	707.0000	(4.588)	0	0	0
2011/09/28	R207 2012/02/02	9.05	Call	Bond Future	4,971.0000	5,071.0000	2.012	0	0	0
2011/09/28	R207 2012/02/02	9.05	Put	Bond Future	684.0000	651.0000	(4.825)	0	0	0
2011/09/28	R207 2012/02/02	8.95	Call	Bond Future	4,567.0000	4,662.0000	2.080	0	0	0
2011/09/28	R207 2012/02/02	8.95	Put	Bond Future	804.0000	766.0000	(4.726)	0	0	0
2011/09/28	R207 2012/05/03			Bond Future	8.3460	8.3210	(0.300)	0.0000	0.0000	0
2011/09/28	R207 2012/05/03	8.75	Call	Bond Future	4,108.0000	4,187.0000	1.923	0	0	0
2011/09/28	R207 2012/05/03	8.75	Put	Bond Future	1,967.0000	1,912.0000	(2.796)	0	0	0
2011/09/28	R207 2012/05/03	8.80	Call	Bond Future	4,272.0000	4,353.0000	1.896	0	0	0
2011/09/28	R207 2012/05/03	8.80	Put	Bond Future	1,871.0000	1,817.0000	(2.886)	0	0	0
2011/09/28	R207 2012/05/03	8.70	Call	Bond Future	3,940.0000	4,017.0000	1.954	0	0	0
2011/09/28	R207 2012/05/03	8.70	Put	Bond Future	2,061.0000	2,003.0000	(2.814)	0	0	0
2011/09/28	R207 2012/08/02			Bond Future	8.4350	8.4090	(0.308)	0.0000	0.0000	0
2011/09/28	R207 2012/08/02	8.75	Call	Bond Future	4,242.0000	4,318.0000	1.792	0	0	0
2011/09/28	R207 2012/08/02	8.75	Put	Bond Future	2,615.0000	2,555.0000	(2.294)	0	0	0
2011/09/28	R207 2012/08/02	8.80	Call	Bond Future	4,394.0000	4,472.0000	1.775	0	0	0
2011/09/28	R207 2012/08/02	8.80	Put	Bond Future	2,512.0000	2,454.0000	(2.309)	0	0	0
2011/09/28	R207 2012/08/02	8.70	Call	Bond Future	4,093.0000	4,167.0000	1.808	0	0	0
2011/09/28	R207 2012/08/02	8.70	Put	Bond Future	2,722.0000	2,660.0000	(2.278)	0	0	0
2011/09/28	R208 2011/11/03			Bond Future	8.1760	8.1580	(0.220)	0.0000	0.0000	7,139
2011/09/28	R208 2011/11/03	8.75	Call	Bond Future	3,588.0000	3,677.0000	2.480	0	0	0
2011/09/28	R208 2011/11/03	8.75	Put	Bond Future	180.0000	159.0000	(11.667)	0	0	0
2011/09/28	R208 2011/11/03	8.80	Call	Bond Future	3,845.0000	3,937.0000	2.393	0	0	0
2011/09/28	R208 2011/11/03	8.80	Put	Bond Future	148.0000	130.0000	(12.162)	0	0	0
2011/09/28	R208 2011/11/03	8.70	Call	Bond Future	3,336.0000	3,422.0000	2.578	0	0	0
2011/09/28	R208 2011/11/03	8.70	Put	Bond Future	218.0000	195.0000	(10.550)	0	0	0

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2011/09/28	R208 2011/11/03	7.95	Put	Bond Future	1,978.0000	1,890.0000	(4.449)	0	0	0
2011/09/28	R208 2011/11/03	7.95	Call	Bond Future	590.0000	611.0000	3.559	0	0	1,995
2011/09/28	R208 2011/11/03	8.20	Put	Bond Future	1,087.0000	1,020.0000	(6.164)	0	0	0
2011/09/28	R208 2011/11/03	8.20	Call	Bond Future	1,233.0000	1,275.0000	3.406	0	0	665
2011/09/28	R208 2011/11/03	8.40	Call	Bond Future	1,961.0000	2,023.0000	3.162	0	0	0
2011/09/28	R208 2011/11/03	8.40	Put	Bond Future	611.0000	564.0000	(7.692)	0	0	665
2011/09/28	R208 2011/11/03	8.90	Call	Bond Future	4,370.0000	4,467.0000	2.220	0	0	0
2011/09/28	R208 2011/11/03	8.90	Put	Bond Future	98.0000	86.0000	(12.245)	0	0	1,995
2011/09/28	R208 2012/02/02			Bond Future	8.2640	8.2450	(0.230)	0.0000	0.0000	0
2011/09/28	R208 2012/02/02	9.00	Call	Bond Future	5,064.0000	5,145.0000	1.600	0	0	0
2011/09/28	R208 2012/02/02	9.00	Put	Bond Future	824.0000	792.0000	(3.883)	0	0	0
2011/09/28	R208 2012/02/02	9.05	Call	Bond Future	5,282.0000	5,364.0000	1.552	0	0	0
2011/09/28	R208 2012/02/02	9.05	Put	Bond Future	763.0000	732.0000	(4.063)	0	0	0
2011/09/28	R208 2012/02/02	8.95	Call	Bond Future	4,850.0000	4,928.0000	1.608	0	0	0
2011/09/28	R208 2012/02/02	8.95	Put	Bond Future	889.0000	855.0000	(3.825)	0	0	0
2011/09/28	R208 2012/05/03			Bond Future	8.3470	8.3280	(0.228)	0.0000	0.0000	0
2011/09/28	R208 2012/05/03	9.00	Call	Bond Future	5,235.0000	5,306.0000	1.356	0	0	0
2011/09/28	R208 2012/05/03	9.00	Put	Bond Future	1,547.0000	1,508.0000	(2.521)	0	0	0
2011/09/28	R208 2012/05/03	9.05	Call	Bond Future	5,429.0000	5,502.0000	1.345	0	0	0
2011/09/28	R208 2012/05/03	9.05	Put	Bond Future	1,467.0000	1,430.0000	(2.522)	0	0	0
2011/09/28	R208 2012/05/03	8.95	Call	Bond Future	5,043.0000	5,113.0000	1.388	0	0	0
2011/09/28	R208 2012/05/03	8.95	Put	Bond Future	1,631.0000	1,591.0000	(2.452)	0	0	0
2011/09/28	R208 2012/08/02			Bond Future	8.4250	8.4040	(0.249)	0.0000	0.0000	0
2011/09/28	R208 2012/08/02	8.75	Call	Bond Future	4,586.0000	4,652.0000	1.439	0	0	0
2011/09/28	R208 2012/08/02	8.75	Put	Bond Future	2,770.0000	2,717.0000	(1.913)	0	0	0
2011/09/28	R208 2012/08/02	8.80	Call	Bond Future	4,754.0000	4,821.0000	1.409	0	0	0
2011/09/28	R208 2012/08/02	8.80	Put	Bond Future	2,662.0000	2,610.0000	(1.953)	0	0	0
2011/09/28	R208 2012/08/02	8.70	Call	Bond Future	4,422.0000	4,486.0000	1.447	0	0	0
2011/09/28	R208 2012/08/02	8.70	Put	Bond Future	2,882.0000	2,827.0000	(1.908)	0	0	0
2011/09/28	R209 2011/11/03			Bond Future	8.8040	8.8020	(0.023)	0.0000	0.0000	1,383
2011/09/28	R209 2011/11/03	8.75	Call	Bond Future	1,403.0000	1,388.0000	(1.069)	0	0	0
2011/09/28	R209 2011/11/03	8.75	Put	Bond Future	1,832.0000	1,801.0000	(1.692)	0	0	0
2011/09/28	R209 2011/11/03	8.80	Call	Bond Future	1,590.0000	1,576.0000	(0.881)	0	0	0
2011/09/28	R209 2011/11/03	8.80	Put	Bond Future	1,622.0000	1,592.0000	(1.850)	0	0	0

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2011/09/28	R209 2011/11/03	8.70	Call	Bond Future	1,228.0000	1,214.0000	(1.140)	0	0	0
2011/09/28	R209 2011/11/03	8.70	Put	Bond Future	2,058.0000	2,028.0000	(1.458)	0	0	0
2011/09/28	R209 2012/02/02			Bond Future	8.8740	8.8710	(0.034)	0.0000	0.0000	0
2011/09/28	R209 2012/02/02	9.00	Call	Bond Future	3,658.0000	3,659.0000	0.027	0	0	0
2011/09/28	R209 2012/02/02	9.00	Put	Bond Future	2,685.0000	2,663.0000	(0.819)	0	0	0
2011/09/28	R209 2012/02/02	9.05	Call	Bond Future	3,870.0000	3,871.0000	0.026	0	0	0
2011/09/28	R209 2012/02/02	9.05	Put	Bond Future	2,517.0000	2,494.0000	(0.914)	0	0	0
2011/09/28	R209 2012/02/02	8.95	Call	Bond Future	3,453.0000	3,454.0000	0.029	0	0	0
2011/09/28	R209 2012/02/02	8.95	Put	Bond Future	2,864.0000	2,841.0000	(0.803)	0	0	0
2011/09/28	R209 2012/05/03			Bond Future	8.9390	8.9370	(0.022)	0.0000	0.0000	0
2011/09/28	R209 2012/05/03	9.00	Call	Bond Future	4,319.0000	4,318.0000	(0.023)	0	0	0
2011/09/28	R209 2012/05/03	9.00	Put	Bond Future	3,851.0000	3,835.0000	(0.415)	0	0	0
2011/09/28	R209 2012/05/03	9.05	Call	Bond Future	4,517.0000	4,517.0000	0.000	0	0	0
2011/09/28	R209 2012/05/03	9.05	Put	Bond Future	3,669.0000	3,654.0000	(0.409)	0	0	0
2011/09/28	R209 2012/05/03	8.95	Call	Bond Future	4,126.0000	4,125.0000	(0.024)	0	0	0
2011/09/28	R209 2012/05/03	8.95	Put	Bond Future	4,041.0000	4,025.0000	(0.396)	0	0	0
2011/09/28	R209 2012/08/02			Bond Future	9.0000	8.9980	(0.022)	0.0000	0.0000	0
2011/09/28	R209 2012/08/02	9.25	Call	Bond Future	5,936.0000	5,937.0000	0.017	0	0	0
2011/09/28	R209 2012/08/02	9.25	Put	Bond Future	4,070.0000	4,056.0000	(0.344)	0	0	0
2011/09/28	R209 2012/08/02	9.30	Call	Bond Future	6,141.0000	6,142.0000	0.016	0	0	0
2011/09/28	R209 2012/08/02	9.30	Put	Bond Future	3,911.0000	3,897.0000	(0.358)	0	0	0
2011/09/28	R209 2012/08/02	9.20	Call	Bond Future	5,733.0000	5,734.0000	0.017	0	0	0
2011/09/28	R209 2012/08/02	9.20	Put	Bond Future	4,234.0000	4,220.0000	(0.331)	0	0	0
2011/09/28	R210 2011/11/03			Bond Future	133.1943	133.2146	0.015	0.0000	0.0000	600
2011/09/28	R210 2011/11/03	131.00	Call	Bond Future	2,194.0000	2,215.0000	0.957	0	0	0
2011/09/28	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R210 2011/11/03	131.05	Call	Bond Future	2,144.0000	2,165.0000	0.979	0	0	0
2011/09/28	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R210 2011/11/03	130.95	Call	Bond Future	2,244.0000	2,265.0000	0.936	0	0	0
2011/09/28	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R211 2011/11/03			Bond Future	112.9492	112.9563	0.006	0.0000	0.0000	529
2011/09/28	R211 2011/11/03	1.25	Call	Bond Future	111,699.0000	111,706.0000	0.006	0	0	0
2011/09/28	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/28	R211	2011/11/03	1.30	Call	Bond Future	111,649.0000	111,656.0000	0.006	0	0	0
2011/09/28	R211	2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R211	2011/11/03	1.20	Call	Bond Future	111,749.0000	111,756.0000	0.006	0	0	0
2011/09/28	R211	2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R211	2012/02/02			Bond Future	113.2339	113.2410	0.006	0.0000	0.0000	0
2011/09/28	R211	2012/02/02	110.50	Call	Bond Future	2,734.0000	2,741.0000	0.256	0	0	0
2011/09/28	R211	2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R211	2012/02/02	110.55	Call	Bond Future	2,684.0000	2,691.0000	0.261	0	0	0
2011/09/28	R211	2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R211	2012/02/02	110.45	Call	Bond Future	2,784.0000	2,791.0000	0.251	0	0	0
2011/09/28	R211	2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R212	2011/11/03			Bond Future	109.8181	109.8340	0.014	0.0000	0.0000	2,667
2011/09/28	R212	2011/11/03	2.50	Call	Bond Future	107,318.0000	107,334.0000	0.015	0	0	0
2011/09/28	R212	2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R212	2011/11/03	2.55	Call	Bond Future	107,268.0000	107,284.0000	0.015	0	0	0
2011/09/28	R212	2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R212	2011/11/03	2.45	Call	Bond Future	107,368.0000	107,384.0000	0.015	0	0	0
2011/09/28	R212	2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R212	2012/02/02			Bond Future	109.9273	109.9433	0.015	0.0000	0.0000	0
2011/09/28	R212	2012/02/02	108.50	Call	Bond Future	1,427.0000	1,443.0000	1.121	0	0	0
2011/09/28	R212	2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R212	2012/02/02	108.55	Call	Bond Future	1,377.0000	1,393.0000	1.162	0	0	0
2011/09/28	R212	2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R212	2012/02/02	108.45	Call	Bond Future	1,477.0000	1,493.0000	1.083	0	0	0
2011/09/28	R212	2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213	2011/11/03			Bond Future	8.8180	8.8050	(0.147)	0.0000	0.0000	0
2011/09/28	R213	2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213	2011/11/03	8.75	Put	Bond Future	548.0000	444.0000	(18.978)	0	0	0
2011/09/28	R213	2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213	2011/11/03	8.80	Put	Bond Future	145.0000	40.0000	(72.414)	0	0	0
2011/09/28	R213	2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213	2011/11/03	8.70	Put	Bond Future	955.0000	851.0000	(10.890)	0	0	0
2011/09/28	R213	2012/02/02			Bond Future	8.8990	8.8860	(0.146)	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
2011/09/28	R213 2012/02/02	9.00	Call	Bond Future	792.0000	895.0000	13.005	0	0	0
2011/09/28	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/02/02	9.05	Call	Bond Future	1,180.0000	1,283.0000	8.729	0	0	0
2011/09/28	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/02/02	8.95	Call	Bond Future	401.0000	504.0000	25.686	0	0	0
2011/09/28	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/05/03			Bond Future	8.9700	8.9560	(0.156)	0.0000	0.0000	0
2011/09/28	R213 2012/05/03	9.25	Call	Bond Future	2,139.0000	2,248.0000	5.096	0	0	0
2011/09/28	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/05/03	9.30	Call	Bond Future	2,512.0000	2,621.0000	4.339	0	0	0
2011/09/28	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/05/03	9.20	Call	Bond Future	1,763.0000	1,872.0000	6.183	0	0	0
2011/09/28	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/08/02			Bond Future	9.0360	9.0220	(0.155)	0.0000	0.0000	0
2011/09/28	R213 2012/08/02	9.25	Call	Bond Future	1,621.0000	1,729.0000	6.663	0	0	0
2011/09/28	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/08/02	9.30	Call	Bond Future	1,993.0000	2,100.0000	5.369	0	0	0
2011/09/28	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	R213 2012/08/02	9.20	Call	Bond Future	1,246.0000	1,354.0000	8.668	0	0	0
2011/09/28	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/28	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/28	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/28	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/28	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/28	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/28	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/28	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/09/28	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/28	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/28	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/28	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/28	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/28	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/28	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										522018.00