



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/09/2011

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
2011/09/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	AL7T 2011/11/03			Index Future	398.6190	396.2150	(0.603)	0.0000	0.0000	16
2011/09/30	AL7T 2012/02/02			Index Future	404.3440	401.9050	(0.603)	0.0000	0.0000	0
2011/09/30	ALBI 2011/11/03			Index Future	365.3790	363.3260	(0.562)	0.0000	0.0000	1,653
2011/09/30	ALBI 2012/02/02			Index Future	370.6260	368.5430	(0.562)	0.0000	0.0000	0
2011/09/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	CAAG 2011/10/24			Can-Do Future	7.9023	8.0688	2.107	0.0000	0.0000	0
2011/09/30	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,212.0000	1,370.0000	13.036	0	0	0
2011/09/30	CAAG 2011/10/24	6.70	Put	Can-Do Future	10.0000	1.0000	(90.000)	0	0	0
2011/09/30	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,163.0000	1,320.0000	13.500	0	0	0
2011/09/30	CAAG 2011/10/24	6.75	Put	Can-Do Future	11.0000	1.0000	(90.909)	0	0	0
2011/09/30	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,261.0000	1,420.0000	12.609	0	0	0
2011/09/30	CAAG 2011/10/24	6.65	Put	Can-Do Future	9.0000	1.0000	(88.889)	0	0	0
2011/09/30	CAAG 2011/10/24	7.00	Put	Can-Do Future	20.0000	3.0000	(85.000)	0	0	0
2011/09/30	CAAG 2011/10/24	7.00	Call	Can-Do Future	922.0000	1,072.0000	16.269	0	0	14,286
2011/09/30	CAAG 2011/10/24	7.40	Put	Can-Do Future	76.0000	19.0000	(75.000)	0	0	0
2011/09/30	CAAG 2011/10/24	7.40	Call	Can-Do Future	578.0000	688.0000	19.031	0	0	6,757
2011/09/30	CAAG 2011/10/24	8.75	Put	Can-Do Future	941.0000	756.0000	(19.660)	0	0	0
2011/09/30	CAAG 2011/10/24	8.75	Call	Can-Do Future	93.0000	75.0000	(19.355)	0	0	11,429
2011/09/30	CAAG 2011/10/24	8.50	Put	Can-Do Future	725.0000	544.0000	(24.966)	0	0	0
2011/09/30	CAAG 2011/10/24	8.50	Call	Can-Do Future	127.0000	113.0000	(11.024)	0	0	10,457
2011/09/30	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,166.0000	982.0000	(15.780)	0	0	0
2011/09/30	CAAG 2011/10/24	9.00	Call	Can-Do Future	68.0000	51.0000	(25.000)	0	0	11,111
2011/09/30	CAAJ 2011/10/20			Any day expiry	7.8977	8.0640	2.106	0.0000	0.0000	0
2011/09/30	CAAJ 2011/10/20	7.75	Call	Any day expiry	338.0000	393.0000	16.272	0	0	0
2011/09/30	CAAJ 2011/10/20	7.75	Put	Any day expiry	190.0000	79.0000	(58.421)	0	0	0
2011/09/30	CAAJ 2011/10/20	7.80	Call	Any day expiry	314.0000	360.0000	14.650	0	0	0
2011/09/30	CAAJ 2011/10/20	7.80	Put	Any day expiry	216.0000	96.0000	(55.556)	0	0	0
2011/09/30	CAAJ 2011/10/20	7.70	Call	Any day expiry	365.0000	428.0000	17.260	0	0	0
2011/09/30	CAAJ 2011/10/20	7.70	Put	Any day expiry	167.0000	64.0000	(61.677)	0	0	0

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2011/09/30	CAAK 2011/12/19			Can-Do Future	0.0612	0.0692	13.072	0.0000	0.0000	12,659
2011/09/30	CAAL 2011/12/19			Can-Do Future	0.0802	0.0953	18.828	0.0000	0.0000	18,519
2011/09/30	CAAM2011/12/19			Can-Do Future	0.1415	0.1343	(5.088)	0.0000	0.0000	12,423
2011/09/30	CAAN 2012/03/30			Can-Do Future	0.4196	0.4830	15.110	0.0000	0.0000	100,000
2011/09/30	CAAO 2012/03/30			Can-Do Future	0.1758	0.1348	(23.322)	0.0000	0.0000	100,000
2011/09/30	CAAP 2011/12/19			Can-Do Future	0.1599	0.1521	(4.878)	0.0000	0.0000	12,346
2011/09/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/30	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/30	GOVI 2011/11/03			GOVI	366.5090	364.5200	(0.543)	0.0000	0.0000	163
2011/09/30	GOVI 2011/11/03	357.00	Call	GOVI	95,090.0000	75,200.0000	(20.917)	0	0	0
2011/09/30	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/30	GOVI 2011/11/03	357.01	Call	GOVI	94,990.0000	75,100.0000	(20.939)	0	0	0
2011/09/30	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/30	GOVI 2011/11/03	356.99	Call	GOVI	95,190.0000	75,300.0000	(20.895)	0	0	0
2011/09/30	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/30	GOVI 2012/02/02			GOVI	371.7730	369.7550	(0.543)	0.0000	0.0000	0
2011/09/30	GOVI 2012/02/02	369.00	Call	GOVI	27,730.0000	7,550.0000	(72.773)	0	0	0
2011/09/30	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/30	GOVI 2012/02/02	369.01	Call	GOVI	27,630.0000	7,450.0000	(73.037)	0	0	0
2011/09/30	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/30	GOVI 2012/02/02	368.99	Call	GOVI	27,830.0000	7,650.0000	(72.512)	0	0	0
2011/09/30	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/09/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/30	IGOV 2011/11/03			Index Future	160.4330	160.4670	0.021	0.0000	0.0000	85
2011/09/30	IGOV 2012/02/02			Index Future	162.7370	162.7710	0.021	0.0000	0.0000	0
2011/09/30	ILBI 2012/02/02			Index Future	438.7660	438.8170	0.012	0.0000	0.0000	88
2011/09/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/30	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	1,000
2011/09/30	JBAF 2011/11/16			Jibar Tradeable Future	5.4300	5.4400	0.184	0.0000	0.0000	1,700
2011/09/30	JBAF 2011/12/21			Jibar Tradeable Future	5.3300	5.3600	0.563	0.0000	0.0000	5,541
2011/09/30	JBAF 2012/01/18			Jibar Tradeable Future	5.3000	5.3500	0.943	0.0000	0.0000	0
2011/09/30	JBAF 2012/02/15			Jibar Tradeable Future	5.2800	5.3400	1.136	0.0000	0.0000	0
2011/09/30	JBAF 2012/03/20			Jibar Tradeable Future	5.2800	5.3400	1.136	0.0000	0.0000	1,340
2011/09/30	JBAF 2012/06/20			Jibar Tradeable Future	5.3200	5.4000	1.504	0.0000	0.0000	2,890
2011/09/30	JBAF 2012/09/19			Jibar Tradeable Future	5.4700	5.5600	1.645	0.0000	0.0000	44,760
2011/09/30	JBAF 2012/12/19			Jibar Tradeable Future	5.6900	5.7900	1.757	0.0000	0.0000	990
2011/09/30	JBAF 2013/03/20			Jibar Tradeable Future	5.9800	6.0900	1.839	0.0000	0.0000	790
2011/09/30	JBAF 2013/06/19			Jibar Tradeable Future	6.2700	6.3900	1.914	0.0000	0.0000	1,250
2011/09/30	JBAF 2013/09/18			Jibar Tradeable Future	6.5500	6.6800	1.985	0.0000	0.0000	0
2011/09/30	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/30	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/09/30	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/30	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/30	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/30	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/30	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/30	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/30	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/30	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/30	OTH1 2011/11/03			Index Future	358.9760	356.5880	(0.665)	0.0000	0.0000	0
2011/09/30	OTH1 2012/02/02			Index Future	364.1320	361.7090	(0.665)	0.0000	0.0000	0
2011/09/30	R157 2011/11/03			Bond Future	6.9130	7.0200	1.548	0.0000	0.0000	13,649
2011/09/30	R157 2011/11/03	8.25	Call	Bond Future	4,923.0000	4,520.0000	(8.186)	0	0	0
2011/09/30	R157 2011/11/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/30	R157 2011/11/03	8.30	Call	Bond Future	5,102.0000	4,699.0000	(7.899)	0	0	0
2011/09/30	R157 2011/11/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/30	R157 2011/11/03	8.20	Call	Bond Future	4,744.0000	4,341.0000	(8.495)	0	0	0
2011/09/30	R157 2011/11/03	8.20	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/09/30	R157 2011/11/03	6.55	Put	Bond Future	1,539.0000	1,875.0000	21.832	0	0	0
2011/09/30	R157 2011/11/03	6.55	Call	Bond Future	157.0000	90.0000	(42.675)	0	0	1,200
2011/09/30	R157 2011/11/03	7.00	Put	Bond Future	475.0000	653.0000	37.474	0	0	0
2011/09/30	R157 2011/11/03	7.00	Call	Bond Future	803.0000	578.0000	(28.020)	0	0	400
2011/09/30	R157 2011/11/03	7.10	Call	Bond Future	1,041.0000	779.0000	(25.168)	0	0	0
2011/09/30	R157 2011/11/03	7.10	Put	Bond Future	337.0000	478.0000	41.840	0	0	400
2011/09/30	R157 2011/11/03	7.55	Call	Bond Future	2,425.0000	2,052.0000	(15.381)	0	0	0

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2011/09/30	R157 2011/11/03	7.55	Put	Bond Future	48.0000	78.0000	62.500	0	0	1,200
2011/09/30	R157 2012/02/02			Bond Future	7.0100	7.1270	1.669	0.0000	0.0000	0
2011/09/30	R157 2012/02/02	8.50	Call	Bond Future	5,207.0000	4,822.0000	(7.394)	0	0	0
2011/09/30	R157 2012/02/02	8.50	Put	Bond Future	95.0000	122.0000	28.421	0	0	0
2011/09/30	R157 2012/02/02	8.55	Call	Bond Future	5,363.0000	4,976.0000	(7.216)	0	0	0
2011/09/30	R157 2012/02/02	8.55	Put	Bond Future	85.0000	109.0000	28.235	0	0	0
2011/09/30	R157 2012/02/02	8.45	Call	Bond Future	5,051.0000	4,669.0000	(7.563)	0	0	0
2011/09/30	R157 2012/02/02	8.45	Put	Bond Future	106.0000	136.0000	28.302	0	0	0
2011/09/30	R157 2012/02/02	6.55	Call	Bond Future	610.0000	489.0000	(19.836)	0	0	0
2011/09/30	R157 2012/02/02	6.55	Put	Bond Future	2,246.0000	2,537.0000	12.956	0	0	130
2011/09/30	R157 2012/02/02	6.00	Put	Bond Future	3,820.0000	4,183.0000	9.503	0	0	0
2011/09/30	R157 2012/02/02	6.00	Call	Bond Future	191.0000	142.0000	(25.654)	0	0	130
2011/09/30	R157 2012/02/02	7.05	Call	Bond Future	1,353.0000	1,143.0000	(15.521)	0	0	0
2011/09/30	R157 2012/02/02	7.05	Put	Bond Future	1,212.0000	1,414.0000	16.667	0	0	130
2011/09/30	R157 2012/05/03			Bond Future	7.0920	7.2200	1.805	0.0000	0.0000	0
2011/09/30	R157 2012/05/03	8.25	Call	Bond Future	4,103.0000	3,759.0000	(8.384)	0	0	0
2011/09/30	R157 2012/05/03	8.25	Put	Bond Future	380.0000	455.0000	19.737	0	0	0
2011/09/30	R157 2012/05/03	8.30	Call	Bond Future	4,235.0000	3,887.0000	(8.217)	0	0	0
2011/09/30	R157 2012/05/03	8.30	Put	Bond Future	355.0000	426.0000	20.000	0	0	0
2011/09/30	R157 2012/05/03	8.20	Call	Bond Future	3,972.0000	3,632.0000	(8.560)	0	0	0
2011/09/30	R157 2012/05/03	8.20	Put	Bond Future	407.0000	486.0000	19.410	0	0	0
2011/09/30	R157 2012/08/02			Bond Future	7.1590	7.2990	1.956	0.0000	0.0000	0
2011/09/30	R157 2012/08/02	8.00	Call	Bond Future	3,439.0000	3,143.0000	(8.607)	0	0	0
2011/09/30	R157 2012/08/02	8.00	Put	Bond Future	920.0000	1,048.0000	13.913	0	0	0
2011/09/30	R157 2012/08/02	8.05	Call	Bond Future	3,546.0000	3,246.0000	(8.460)	0	0	0
2011/09/30	R157 2012/08/02	8.05	Put	Bond Future	879.0000	1,003.0000	14.107	0	0	0
2011/09/30	R157 2012/08/02	7.95	Call	Bond Future	3,333.0000	3,041.0000	(8.761)	0	0	0
2011/09/30	R157 2012/08/02	7.95	Put	Bond Future	961.0000	1,094.0000	13.840	0	0	0
2011/09/30	R186 2011/11/03			Bond Future	8.5420	8.6320	1.054	0.0000	0.0000	26,062
2011/09/30	R186 2011/11/03	9.00	Call	Bond Future	4,630.0000	3,937.0000	(14.968)	0	0	0
2011/09/30	R186 2011/11/03	9.00	Put	Bond Future	442.0000	590.0000	33.484	0	0	0
2011/09/30	R186 2011/11/03	9.05	Call	Bond Future	5,000.0000	4,287.0000	(14.260)	0	0	0
2011/09/30	R186 2011/11/03	9.05	Put	Bond Future	368.0000	496.0000	34.783	0	0	0
2011/09/30	R186 2011/11/03	8.95	Call	Bond Future	4,270.0000	3,599.0000	(15.714)	0	0	0

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2011/09/30	R186 2011/11/03	8.95	Put	Bond Future	528.0000	698.0000	32.197	0	0	0
2011/09/30	R186 2011/11/03	8.75	Put	Bond Future	1,014.0000	1,294.0000	27.613	0	0	0
2011/09/30	R186 2011/11/03	8.75	Call	Bond Future	2,944.0000	2,383.0000	(19.056)	0	0	0
2011/09/30	R186 2011/11/03	8.10	Put	Bond Future	4,692.0000	5,387.0000	14.812	0	0	0
2011/09/30	R186 2011/11/03	8.10	Call	Bond Future	432.0000	286.0000	(33.796)	0	0	1,275
2011/09/30	R186 2011/11/03	8.35	Put	Bond Future	2,875.0000	3,426.0000	19.165	0	0	0
2011/09/30	R186 2011/11/03	8.35	Call	Bond Future	1,052.0000	762.0000	(27.567)	0	0	425
2011/09/30	R186 2011/11/03	8.55	Call	Bond Future	1,856.0000	1,429.0000	(23.006)	0	0	0
2011/09/30	R186 2011/11/03	8.55	Put	Bond Future	1,781.0000	2,195.0000	23.245	0	0	425
2011/09/30	R186 2011/11/03	9.10	Call	Bond Future	5,378.0000	4,646.0000	(13.611)	0	0	0
2011/09/30	R186 2011/11/03	9.10	Put	Bond Future	305.0000	414.0000	35.738	0	0	1,275
2011/09/30	R186 2011/11/03	7.80	Put	Bond Future	7,391.0000	8,186.0000	10.756	0	0	0
2011/09/30	R186 2011/11/03	7.80	Call	Bond Future	110.0000	64.0000	(41.818)	0	0	250
2011/09/30	R186 2011/11/03	8.00	Call	Bond Future	284.0000	181.0000	(36.268)	0	0	0
2011/09/30	R186 2011/11/03	8.00	Put	Bond Future	5,539.0000	6,277.0000	13.324	0	0	250
2011/09/30	R186 2011/11/03	8.20	Call	Bond Future	633.0000	436.0000	(31.122)	0	0	0
2011/09/30	R186 2011/11/03	8.20	Put	Bond Future	3,910.0000	4,554.0000	16.471	0	0	250
2011/09/30	R186 2012/02/02			Bond Future	8.6260	8.7200	1.090	0.0000	0.0000	2,501
2011/09/30	R186 2012/02/02	9.00	Call	Bond Future	5,578.0000	5,012.0000	(10.147)	0	0	0
2011/09/30	R186 2012/02/02	9.00	Put	Bond Future	2,206.0000	2,501.0000	13.373	0	0	100
2011/09/30	R186 2012/02/02	9.05	Call	Bond Future	5,867.0000	5,285.0000	(9.920)	0	0	0
2011/09/30	R186 2012/02/02	9.05	Put	Bond Future	2,055.0000	2,334.0000	13.577	0	0	0
2011/09/30	R186 2012/02/02	8.95	Call	Bond Future	5,297.0000	4,747.0000	(10.383)	0	0	0
2011/09/30	R186 2012/02/02	8.95	Put	Bond Future	2,367.0000	2,679.0000	13.181	0	0	0
2011/09/30	R186 2012/02/02	7.75	Put	Bond Future	9,375.0000	10,077.0000	7.488	0	0	0
2011/09/30	R186 2012/02/02	7.75	Call	Bond Future	881.0000	722.0000	(18.048)	0	0	6,000
2011/09/30	R186 2012/02/02	6.75	Put	Bond Future	19,392.0000	20,234.0000	4.342	0	0	0
2011/09/30	R186 2012/02/02	6.75	Call	Bond Future	71.0000	52.0000	(26.761)	0	0	6,000
2011/09/30	R186 2012/02/02	8.00	Put	Bond Future	7,395.0000	8,027.0000	8.546	0	0	0
2011/09/30	R186 2012/02/02	8.00	Call	Bond Future	1,414.0000	1,185.0000	(16.195)	0	0	100
2011/09/30	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R186 2012/02/02	13.25	Call	Bond Future	33,221.0000	32,360.0000	(2.592)	0	0	0
2011/09/30	R186 2012/02/02	98.00	Call	Bond Future	104,995.0000	104,134.0000	(0.820)	0	0	0
2011/09/30	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R186 2012/05/03			Bond Future	8.7060	8.8020	1.103	0.0000	0.0000	0



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2011/09/30	R186 2012/05/03	9.00	Call	Bond Future	6,334.0000	5,813.0000	(8.225)	0	0	0
2011/09/30	R186 2012/05/03	9.00	Put	Bond Future	3,720.0000	4,062.0000	9.194	0	0	0
2011/09/30	R186 2012/05/03	9.05	Call	Bond Future	6,593.0000	6,060.0000	(8.084)	0	0	0
2011/09/30	R186 2012/05/03	9.05	Put	Bond Future	3,543.0000	3,873.0000	9.314	0	0	0
2011/09/30	R186 2012/05/03	8.95	Call	Bond Future	6,080.0000	5,571.0000	(8.372)	0	0	0
2011/09/30	R186 2012/05/03	8.95	Put	Bond Future	3,905.0000	4,259.0000	9.065	0	0	0
2011/09/30	R186 2012/08/02			Bond Future	8.7800	8.8800	1.139	0.0000	0.0000	0
2011/09/30	R186 2012/08/02	8.75	Call	Bond Future	5,575.0000	5,120.0000	(8.161)	0	0	0
2011/09/30	R186 2012/08/02	8.75	Put	Bond Future	5,842.0000	6,269.0000	7.309	0	0	0
2011/09/30	R186 2012/08/02	8.80	Call	Bond Future	5,798.0000	5,332.0000	(8.037)	0	0	0
2011/09/30	R186 2012/08/02	8.80	Put	Bond Future	5,621.0000	6,037.0000	7.401	0	0	0
2011/09/30	R186 2012/08/02	8.70	Call	Bond Future	5,358.0000	4,914.0000	(8.287)	0	0	0
2011/09/30	R186 2012/08/02	8.70	Put	Bond Future	6,071.0000	6,510.0000	7.231	0	0	0
2011/09/30	R189 2011/11/03			Bond Future	214.3203	214.3184	(0.001)	0.0000	0.0000	0
2011/09/30	R189 2011/11/03	212.00	Call	Bond Future	2,320.0000	2,318.0000	(0.086)	0	0	0
2011/09/30	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R189 2011/11/03	212.05	Call	Bond Future	2,270.0000	2,268.0000	(0.088)	0	0	0
2011/09/30	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R189 2011/11/03	211.95	Call	Bond Future	2,370.0000	2,368.0000	(0.084)	0	0	0
2011/09/30	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R197 2011/11/03			Bond Future	242.1489	242.1604	0.005	0.0000	0.0000	183
2011/09/30	R197 2011/11/03	238.50	Call	Bond Future	3,649.0000	3,660.0000	0.301	0	0	0
2011/09/30	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R197 2011/11/03	238.55	Call	Bond Future	3,599.0000	3,610.0000	0.306	0	0	0
2011/09/30	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R197 2011/11/03	238.45	Call	Bond Future	3,699.0000	3,710.0000	0.297	0	0	0
2011/09/30	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R201 2011/11/03			Bond Future	6.5340	6.6420	1.653	0.0000	0.0000	3,090
2011/09/30	R201 2011/11/03	8.00	Call	Bond Future	4,129.0000	3,818.0000	(7.532)	0	0	0
2011/09/30	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R201 2011/11/03	8.05	Call	Bond Future	4,266.0000	3,955.0000	(7.290)	0	0	0
2011/09/30	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R201 2011/11/03	7.95	Call	Bond Future	3,991.0000	3,680.0000	(7.793)	0	0	0

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2011/09/30	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R201 2012/02/02			Bond Future	6.6040	6.7230	1.802	0.0000	0.0000	0
2011/09/30	R201 2012/02/02	8.25	Call	Bond Future	4,282.0000	3,970.0000	(7.286)	0	0	0
2011/09/30	R201 2012/02/02	8.25	Put	Bond Future	7.0000	12.0000	71.429	0	0	0
2011/09/30	R201 2012/02/02	8.30	Call	Bond Future	4,407.0000	4,094.0000	(7.102)	0	0	0
2011/09/30	R201 2012/02/02	8.30	Put	Bond Future	6.0000	9.0000	50.000	0	0	0
2011/09/30	R201 2012/02/02	8.20	Call	Bond Future	4,157.0000	3,845.0000	(7.505)	0	0	0
2011/09/30	R201 2012/02/02	8.20	Put	Bond Future	9.0000	13.0000	44.444	0	0	0
2011/09/30	R201 2012/05/03			Bond Future	6.6580	6.7900	1.983	0.0000	0.0000	0
2011/09/30	R201 2012/05/03	7.75	Call	Bond Future	2,817.0000	2,545.0000	(9.656)	0	0	0
2011/09/30	R201 2012/05/03	7.75	Put	Bond Future	191.0000	241.0000	26.178	0	0	0
2011/09/30	R201 2012/05/03	7.80	Call	Bond Future	2,918.0000	2,642.0000	(9.459)	0	0	0
2011/09/30	R201 2012/05/03	7.80	Put	Bond Future	174.0000	219.0000	25.862	0	0	0
2011/09/30	R201 2012/05/03	7.70	Call	Bond Future	2,715.0000	2,447.0000	(9.871)	0	0	0
2011/09/30	R201 2012/05/03	7.70	Put	Bond Future	207.0000	261.0000	26.087	0	0	0
2011/09/30	R201 2012/08/02			Bond Future	6.6930	6.8400	2.196	0.0000	0.0000	0
2011/09/30	R201 2012/08/02	7.50	Call	Bond Future	2,172.0000	1,932.0000	(11.050)	0	0	0
2011/09/30	R201 2012/08/02	7.50	Put	Bond Future	398.0000	484.0000	21.608	0	0	0
2011/09/30	R201 2012/08/02	7.55	Call	Bond Future	2,256.0000	2,011.0000	(10.860)	0	0	0
2011/09/30	R201 2012/08/02	7.55	Put	Bond Future	373.0000	454.0000	21.716	0	0	0
2011/09/30	R201 2012/08/02	7.45	Call	Bond Future	2,090.0000	1,854.0000	(11.292)	0	0	0
2011/09/30	R201 2012/08/02	7.45	Put	Bond Future	425.0000	515.0000	21.176	0	0	0
2011/09/30	R202 2011/11/03			Bond Future	178.5942	178.6032	0.005	0.0000	0.0000	32,686
2011/09/30	R202 2011/11/03	0.50	Call	Bond Future	178,094.0000	178,103.0000	0.005	0	0	0
2011/09/30	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R202 2011/11/03	0.55	Call	Bond Future	178,044.0000	178,053.0000	0.005	0	0	0
2011/09/30	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R202 2011/11/03	0.45	Call	Bond Future	178,144.0000	178,153.0000	0.005	0	0	0
2011/09/30	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R202 2012/02/02			Bond Future	178.4961	178.5051	0.005	0.0000	0.0000	0
2011/09/30	R202 2012/02/02	177.00	Call	Bond Future	1,496.0000	1,505.0000	0.602	0	0	0
2011/09/30	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R202 2012/02/02	177.05	Call	Bond Future	1,446.0000	1,455.0000	0.622	0	0	0
2011/09/30	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/30	R202 2012/02/02	176.95	Call	Bond Future	1,546.0000	1,555.0000	0.582	0	0	0
2011/09/30	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R203 2011/11/03			Bond Future	7.7340	7.8400	1.371	0.0000	0.0000	2,122
2011/09/30	R203 2011/11/03	8.50	Call	Bond Future	3,574.0000	3,103.0000	(13.179)	0	0	0
2011/09/30	R203 2011/11/03	8.50	Put	Bond Future	46.0000	72.0000	56.522	0	0	0
2011/09/30	R203 2011/11/03	8.55	Call	Bond Future	3,789.0000	3,313.0000	(12.563)	0	0	0
2011/09/30	R203 2011/11/03	8.55	Put	Bond Future	36.0000	57.0000	58.333	0	0	0
2011/09/30	R203 2011/11/03	8.45	Call	Bond Future	3,361.0000	2,896.0000	(13.835)	0	0	0
2011/09/30	R203 2011/11/03	8.45	Put	Bond Future	59.0000	91.0000	54.237	0	0	0
2011/09/30	R203 2012/02/02			Bond Future	7.8430	7.9560	1.441	0.0000	0.0000	0
2011/09/30	R203 2012/02/02	8.75	Call	Bond Future	4,459.0000	4,045.0000	(9.285)	0	0	0
2011/09/30	R203 2012/02/02	8.75	Put	Bond Future	463.0000	558.0000	20.518	0	0	0
2011/09/30	R203 2012/02/02	8.80	Call	Bond Future	4,636.0000	4,216.0000	(9.060)	0	0	0
2011/09/30	R203 2012/02/02	8.80	Put	Bond Future	426.0000	514.0000	20.657	0	0	0
2011/09/30	R203 2012/02/02	8.70	Call	Bond Future	4,284.0000	3,877.0000	(9.500)	0	0	0
2011/09/30	R203 2012/02/02	8.70	Put	Bond Future	503.0000	605.0000	20.278	0	0	0
2011/09/30	R203 2012/05/03			Bond Future	7.9440	8.0630	1.498	0.0000	0.0000	0
2011/09/30	R203 2012/05/03	8.75	Call	Bond Future	4,406.0000	4,033.0000	(8.466)	0	0	0
2011/09/30	R203 2012/05/03	8.75	Put	Bond Future	989.0000	1,130.0000	14.257	0	0	0
2011/09/30	R203 2012/05/03	8.80	Call	Bond Future	4,559.0000	4,180.0000	(8.313)	0	0	0
2011/09/30	R203 2012/05/03	8.80	Put	Bond Future	935.0000	1,070.0000	14.439	0	0	0
2011/09/30	R203 2012/05/03	8.70	Call	Bond Future	4,255.0000	3,888.0000	(8.625)	0	0	0
2011/09/30	R203 2012/05/03	8.70	Put	Bond Future	1,046.0000	1,193.0000	14.054	0	0	0
2011/09/30	R203 2012/08/02			Bond Future	8.0370	8.1630	1.568	0.0000	0.0000	0
2011/09/30	R203 2012/08/02	8.50	Call	Bond Future	3,815.0000	3,495.0000	(8.388)	0	0	0
2011/09/30	R203 2012/08/02	8.50	Put	Bond Future	1,918.0000	2,119.0000	10.480	0	0	0
2011/09/30	R203 2012/08/02	8.55	Call	Bond Future	3,942.0000	3,616.0000	(8.270)	0	0	0
2011/09/30	R203 2012/08/02	8.55	Put	Bond Future	1,843.0000	2,037.0000	10.526	0	0	0
2011/09/30	R203 2012/08/02	8.45	Call	Bond Future	3,689.0000	3,375.0000	(8.512)	0	0	0
2011/09/30	R203 2012/08/02	8.45	Put	Bond Future	1,995.0000	2,201.0000	10.326	0	0	0
2011/09/30	R204 2011/11/03			Bond Future	7.9670	8.0730	1.330	0.0000	0.0000	3,182
2011/09/30	R204 2011/11/03	8.75	Call	Bond Future	4,141.0000	3,604.0000	(12.968)	0	0	0
2011/09/30	R204 2011/11/03	8.75	Put	Bond Future	51.0000	80.0000	56.863	0	0	0

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2011/09/30	R204 2011/11/03	8.80	Call	Bond Future	4,384.0000	3,842.0000	(12.363)	0	0	0
2011/09/30	R204 2011/11/03	8.80	Put	Bond Future	40.0000	64.0000	60.000	0	0	0
2011/09/30	R204 2011/11/03	8.70	Call	Bond Future	3,900.0000	3,370.0000	(13.590)	0	0	0
2011/09/30	R204 2011/11/03	8.70	Put	Bond Future	65.0000	101.0000	55.385	0	0	0
2011/09/30	R204 2012/02/02			Bond Future	8.0700	8.1800	1.363	0.0000	0.0000	0
2011/09/30	R204 2012/02/02	9.00	Call	Bond Future	5,134.0000	4,662.0000	(9.194)	0	0	0
2011/09/30	R204 2012/02/02	9.00	Put	Bond Future	454.0000	551.0000	21.366	0	0	0
2011/09/30	R204 2012/02/02	9.05	Call	Bond Future	5,339.0000	4,860.0000	(8.972)	0	0	0
2011/09/30	R204 2012/02/02	9.05	Put	Bond Future	415.0000	505.0000	21.687	0	0	0
2011/09/30	R204 2012/02/02	8.95	Call	Bond Future	4,931.0000	4,467.0000	(9.410)	0	0	0
2011/09/30	R204 2012/02/02	8.95	Put	Bond Future	496.0000	600.0000	20.968	0	0	0
2011/09/30	R204 2012/05/03			Bond Future	8.1660	8.2820	1.421	0.0000	0.0000	0
2011/09/30	R204 2012/05/03	8.75	Call	Bond Future	4,280.0000	3,888.0000	(9.159)	0	0	0
2011/09/30	R204 2012/05/03	8.75	Put	Bond Future	1,406.0000	1,593.0000	13.300	0	0	0
2011/09/30	R204 2012/05/03	8.80	Call	Bond Future	4,452.0000	4,053.0000	(8.962)	0	0	0
2011/09/30	R204 2012/05/03	8.80	Put	Bond Future	1,337.0000	1,517.0000	13.463	0	0	0
2011/09/30	R204 2012/05/03	8.70	Call	Bond Future	4,117.0000	3,733.0000	(9.327)	0	0	0
2011/09/30	R204 2012/05/03	8.70	Put	Bond Future	1,485.0000	1,680.0000	13.131	0	0	0
2011/09/30	R204 2012/08/02			Bond Future	8.2570	8.3790	1.478	0.0000	0.0000	0
2011/09/30	R204 2012/08/02	8.50	Call	Bond Future	3,724.0000	3,389.0000	(8.996)	0	0	0
2011/09/30	R204 2012/08/02	8.50	Put	Bond Future	2,556.0000	2,810.0000	9.937	0	0	0
2011/09/30	R204 2012/08/02	8.55	Call	Bond Future	3,862.0000	3,520.0000	(8.856)	0	0	0
2011/09/30	R204 2012/08/02	8.55	Put	Bond Future	2,456.0000	2,702.0000	10.016	0	0	0
2011/09/30	R204 2012/08/02	8.45	Call	Bond Future	3,588.0000	3,260.0000	(9.142)	0	0	0
2011/09/30	R204 2012/08/02	8.45	Put	Bond Future	2,659.0000	2,919.0000	9.778	0	0	0
2011/09/30	R206 2011/11/03			Bond Future	6.2160	6.3250	1.754	0.0000	0.0000	12,577
2011/09/30	R206 2011/11/03	7.75	Call	Bond Future	3,083.0000	2,860.0000	(7.233)	0	0	0
2011/09/30	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R206 2011/11/03	7.80	Call	Bond Future	3,181.0000	2,958.0000	(7.010)	0	0	0
2011/09/30	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R206 2011/11/03	7.70	Call	Bond Future	2,984.0000	2,761.0000	(7.473)	0	0	0
2011/09/30	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R206 2012/02/02			Bond Future	6.2690	6.3940	1.994	0.0000	0.0000	0
2011/09/30	R206 2012/02/02	8.00	Call	Bond Future	3,104.0000	2,880.0000	(7.216)	0	0	0

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2011/09/30	R206 2012/02/02	8.00	Put	Bond Future	9.0000	12.0000	33.333	0	0	0
2011/09/30	R206 2012/02/02	8.05	Call	Bond Future	3,190.0000	2,966.0000	(7.022)	0	0	0
2011/09/30	R206 2012/02/02	8.05	Put	Bond Future	7.0000	11.0000	57.143	0	0	0
2011/09/30	R206 2012/02/02	7.95	Call	Bond Future	3,018.0000	2,795.0000	(7.389)	0	0	0
2011/09/30	R206 2012/02/02	7.95	Put	Bond Future	10.0000	15.0000	50.000	0	0	0
2011/09/30	R206 2012/05/03			Bond Future	6.3010	6.4460	2.301	0.0000	0.0000	0
2011/09/30	R206 2012/05/03	7.50	Call	Bond Future	2,061.0000	1,869.0000	(9.316)	0	0	0
2011/09/30	R206 2012/05/03	7.50	Put	Bond Future	168.0000	207.0000	23.214	0	0	0
2011/09/30	R206 2012/05/03	7.55	Call	Bond Future	2,127.0000	1,932.0000	(9.168)	0	0	0
2011/09/30	R206 2012/05/03	7.55	Put	Bond Future	156.0000	192.0000	23.077	0	0	0
2011/09/30	R206 2012/05/03	7.45	Call	Bond Future	1,997.0000	1,807.0000	(9.514)	0	0	0
2011/09/30	R206 2012/05/03	7.45	Put	Bond Future	182.0000	223.0000	22.527	0	0	0
2011/09/30	R206 2012/08/02			Bond Future	6.2940	6.4650	2.717	0.0000	0.0000	0
2011/09/30	R206 2012/08/02	7.25	Call	Bond Future	1,617.0000	1,446.0000	(10.575)	0	0	0
2011/09/30	R206 2012/08/02	7.25	Put	Bond Future	319.0000	381.0000	19.436	0	0	0
2011/09/30	R206 2012/08/02	7.30	Call	Bond Future	1,667.0000	1,494.0000	(10.378)	0	0	0
2011/09/30	R206 2012/08/02	7.30	Put	Bond Future	301.0000	362.0000	20.266	0	0	0
2011/09/30	R206 2012/08/02	7.20	Call	Bond Future	1,566.0000	1,398.0000	(10.728)	0	0	0
2011/09/30	R206 2012/08/02	7.20	Put	Bond Future	335.0000	401.0000	19.701	0	0	0
2011/09/30	R207 2011/11/03			Bond Future	8.1910	8.2970	1.294	0.0000	0.0000	8,999
2011/09/30	R207 2011/11/03	8.75	Call	Bond Future	3,270.0000	2,748.0000	(15.963)	0	0	0
2011/09/30	R207 2011/11/03	8.75	Put	Bond Future	164.0000	241.0000	46.951	0	0	0
2011/09/30	R207 2011/11/03	8.80	Call	Bond Future	3,511.0000	2,977.0000	(15.209)	0	0	0
2011/09/30	R207 2011/11/03	8.80	Put	Bond Future	133.0000	198.0000	48.872	0	0	0
2011/09/30	R207 2011/11/03	8.70	Call	Bond Future	3,034.0000	2,525.0000	(16.777)	0	0	0
2011/09/30	R207 2011/11/03	8.70	Put	Bond Future	200.0000	290.0000	45.000	0	0	0
2011/09/30	R207 2011/11/03	7.90	Put	Bond Future	2,098.0000	2,547.0000	21.401	0	0	0
2011/09/30	R207 2011/11/03	7.90	Call	Bond Future	428.0000	278.0000	(35.047)	0	0	2,000
2011/09/30	R207 2011/11/03	8.15	Call	Bond Future	950.0000	680.0000	(28.421)	0	0	0
2011/09/30	R207 2011/11/03	8.15	Put	Bond Future	1,183.0000	1,512.0000	27.811	0	0	2,000
2011/09/30	R207 2011/11/03	8.35	Call	Bond Future	1,572.0000	1,201.0000	(23.601)	0	0	0
2011/09/30	R207 2011/11/03	8.35	Put	Bond Future	675.0000	903.0000	33.778	0	0	2,000
2011/09/30	R207 2011/11/03	7.30	Put	Bond Future	5,256.0000	5,842.0000	11.149	0	0	0
2011/09/30	R207 2011/11/03	7.30	Call	Bond Future	25.0000	12.0000	(52.000)	0	0	900

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2011/09/30	R207 2011/11/03	7.75	Put	Bond Future	2,784.0000	3,289.0000	18.139	0	0	0
2011/09/30	R207 2011/11/03	7.75	Call	Bond Future	239.0000	145.0000	(39.331)	0	0	300
2011/09/30	R207 2011/11/03	7.95	Put	Bond Future	1,890.0000	2,317.0000	22.593	0	0	300
2011/09/30	R207 2011/11/03	7.95	Call	Bond Future	510.0000	338.0000	(33.725)	0	0	0
2011/09/30	R207 2011/11/03	8.40	Call	Bond Future	1,755.0000	1,360.0000	(22.507)	0	0	0
2011/09/30	R207 2011/11/03	8.40	Put	Bond Future	578.0000	782.0000	35.294	0	0	900
2011/09/30	R207 2012/02/02			Bond Future	8.2900	8.4010	1.339	0.0000	0.0000	0
2011/09/30	R207 2012/02/02	9.00	Call	Bond Future	4,592.0000	4,127.0000	(10.126)	0	0	0
2011/09/30	R207 2012/02/02	9.00	Put	Bond Future	776.0000	921.0000	18.686	0	0	0
2011/09/30	R207 2012/02/02	9.05	Call	Bond Future	4,793.0000	4,320.0000	(9.869)	0	0	0
2011/09/30	R207 2012/02/02	9.05	Put	Bond Future	716.0000	853.0000	19.134	0	0	0
2011/09/30	R207 2012/02/02	8.95	Call	Bond Future	4,394.0000	3,938.0000	(10.378)	0	0	0
2011/09/30	R207 2012/02/02	8.95	Put	Bond Future	841.0000	994.0000	18.193	0	0	0
2011/09/30	R207 2012/05/03			Bond Future	8.3860	8.5010	1.371	0.0000	0.0000	0
2011/09/30	R207 2012/05/03	8.75	Call	Bond Future	3,961.0000	3,584.0000	(9.518)	0	0	0
2011/09/30	R207 2012/05/03	8.75	Put	Bond Future	2,035.0000	2,272.0000	11.646	0	0	0
2011/09/30	R207 2012/05/03	8.80	Call	Bond Future	4,123.0000	3,738.0000	(9.338)	0	0	0
2011/09/30	R207 2012/05/03	8.80	Put	Bond Future	1,936.0000	2,165.0000	11.829	0	0	0
2011/09/30	R207 2012/05/03	8.70	Call	Bond Future	3,796.0000	3,427.0000	(9.721)	0	0	0
2011/09/30	R207 2012/05/03	8.70	Put	Bond Future	2,132.0000	2,377.0000	11.492	0	0	0
2011/09/30	R207 2012/08/02			Bond Future	8.4770	8.5980	1.427	0.0000	0.0000	0
2011/09/30	R207 2012/08/02	8.75	Call	Bond Future	4,102.0000	3,740.0000	(8.825)	0	0	0
2011/09/30	R207 2012/08/02	8.75	Put	Bond Future	2,694.0000	2,959.0000	9.837	0	0	0
2011/09/30	R207 2012/08/02	8.80	Call	Bond Future	4,252.0000	3,882.0000	(8.702)	0	0	0
2011/09/30	R207 2012/08/02	8.80	Put	Bond Future	2,589.0000	2,847.0000	9.965	0	0	0
2011/09/30	R207 2012/08/02	8.70	Call	Bond Future	3,956.0000	3,600.0000	(8.999)	0	0	0
2011/09/30	R207 2012/08/02	8.70	Put	Bond Future	2,804.0000	3,075.0000	9.665	0	0	0
2011/09/30	R208 2011/11/03			Bond Future	8.2330	8.3280	1.154	0.0000	0.0000	7,097
2011/09/30	R208 2011/11/03	8.75	Call	Bond Future	3,270.0000	2,778.0000	(15.046)	0	0	0
2011/09/30	R208 2011/11/03	8.75	Put	Bond Future	208.0000	289.0000	38.942	0	0	0
2011/09/30	R208 2011/11/03	8.80	Call	Bond Future	3,522.0000	3,018.0000	(14.310)	0	0	0
2011/09/30	R208 2011/11/03	8.80	Put	Bond Future	171.0000	240.0000	40.351	0	0	0
2011/09/30	R208 2011/11/03	8.70	Call	Bond Future	3,023.0000	2,546.0000	(15.779)	0	0	0
2011/09/30	R208 2011/11/03	8.70	Put	Bond Future	251.0000	347.0000	38.247	0	0	0

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2011/09/30	R208 2011/11/03	7.95	Put	Bond Future	2,194.0000	2,617.0000	19.280	0	0	0
2011/09/30	R208 2011/11/03	7.95	Call	Bond Future	460.0000	310.0000	(32.609)	0	0	1,995
2011/09/30	R208 2011/11/03	8.20	Put	Bond Future	1,227.0000	1,534.0000	25.020	0	0	0
2011/09/30	R208 2011/11/03	8.20	Call	Bond Future	1,027.0000	761.0000	(25.901)	0	0	665
2011/09/30	R208 2011/11/03	8.40	Call	Bond Future	1,702.0000	1,339.0000	(21.328)	0	0	0
2011/09/30	R208 2011/11/03	8.40	Put	Bond Future	698.0000	908.0000	30.086	0	0	665
2011/09/30	R208 2011/11/03	8.90	Call	Bond Future	4,039.0000	3,515.0000	(12.974)	0	0	0
2011/09/30	R208 2011/11/03	8.90	Put	Bond Future	113.0000	162.0000	43.363	0	0	1,995
2011/09/30	R208 2012/02/02			Bond Future	8.3240	8.4230	1.189	0.0000	0.0000	0
2011/09/30	R208 2012/02/02	9.00	Call	Bond Future	4,778.0000	4,338.0000	(9.209)	0	0	0
2011/09/30	R208 2012/02/02	9.00	Put	Bond Future	893.0000	1,036.0000	16.013	0	0	0
2011/09/30	R208 2012/02/02	9.05	Call	Bond Future	4,991.0000	4,543.0000	(8.976)	0	0	0
2011/09/30	R208 2012/02/02	9.05	Put	Bond Future	827.0000	962.0000	16.324	0	0	0
2011/09/30	R208 2012/02/02	8.95	Call	Bond Future	4,568.0000	4,137.0000	(9.435)	0	0	0
2011/09/30	R208 2012/02/02	8.95	Put	Bond Future	963.0000	1,115.0000	15.784	0	0	0
2011/09/30	R208 2012/05/03			Bond Future	8.4090	8.5120	1.225	0.0000	0.0000	0
2011/09/30	R208 2012/05/03	9.00	Call	Bond Future	4,974.0000	4,570.0000	(8.122)	0	0	0
2011/09/30	R208 2012/05/03	9.00	Put	Bond Future	1,645.0000	1,833.0000	11.429	0	0	0
2011/09/30	R208 2012/05/03	9.05	Call	Bond Future	5,164.0000	4,752.0000	(7.978)	0	0	0
2011/09/30	R208 2012/05/03	9.05	Put	Bond Future	1,561.0000	1,740.0000	11.467	0	0	0
2011/09/30	R208 2012/05/03	8.95	Call	Bond Future	4,786.0000	4,390.0000	(8.274)	0	0	0
2011/09/30	R208 2012/05/03	8.95	Put	Bond Future	1,732.0000	1,928.0000	11.316	0	0	0
2011/09/30	R208 2012/08/02			Bond Future	8.4890	8.5970	1.272	0.0000	0.0000	0
2011/09/30	R208 2012/08/02	8.75	Call	Bond Future	4,361.0000	4,010.0000	(8.049)	0	0	0
2011/09/30	R208 2012/08/02	8.75	Put	Bond Future	2,906.0000	3,161.0000	8.775	0	0	0
2011/09/30	R208 2012/08/02	8.80	Call	Bond Future	4,524.0000	4,166.0000	(7.913)	0	0	0
2011/09/30	R208 2012/08/02	8.80	Put	Bond Future	2,794.0000	3,041.0000	8.840	0	0	0
2011/09/30	R208 2012/08/02	8.70	Call	Bond Future	4,201.0000	3,857.0000	(8.189)	0	0	0
2011/09/30	R208 2012/08/02	8.70	Put	Bond Future	3,022.0000	3,284.0000	8.670	0	0	0
2011/09/30	R209 2011/11/03			Bond Future	8.8660	8.9570	1.026	0.0000	0.0000	1,383
2011/09/30	R209 2011/11/03	8.75	Call	Bond Future	1,143.0000	853.0000	(25.372)	0	0	0
2011/09/30	R209 2011/11/03	8.75	Put	Bond Future	2,060.0000	2,476.0000	20.194	0	0	0
2011/09/30	R209 2011/11/03	8.80	Call	Bond Future	1,311.0000	992.0000	(24.333)	0	0	0
2011/09/30	R209 2011/11/03	8.80	Put	Bond Future	1,830.0000	2,218.0000	21.202	0	0	0

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2011/09/30	R209 2011/11/03	8.70	Call	Bond Future	989.0000	727.0000	(26.491)	0	0	0
2011/09/30	R209 2011/11/03	8.70	Put	Bond Future	2,306.0000	2,751.0000	19.297	0	0	0
2011/09/30	R209 2012/02/02			Bond Future	8.9380	9.0310	1.041	0.0000	0.0000	0
2011/09/30	R209 2012/02/02	9.00	Call	Bond Future	3,357.0000	2,969.0000	(11.558)	0	0	0
2011/09/30	R209 2012/02/02	9.00	Put	Bond Future	2,881.0000	3,205.0000	11.246	0	0	0
2011/09/30	R209 2012/02/02	9.05	Call	Bond Future	3,559.0000	3,158.0000	(11.267)	0	0	0
2011/09/30	R209 2012/02/02	9.05	Put	Bond Future	2,703.0000	3,014.0000	11.506	0	0	0
2011/09/30	R209 2012/02/02	8.95	Call	Bond Future	3,161.0000	2,788.0000	(11.800)	0	0	0
2011/09/30	R209 2012/02/02	8.95	Put	Bond Future	3,068.0000	3,408.0000	11.082	0	0	0
2011/09/30	R209 2012/05/03			Bond Future	9.0050	9.1010	1.066	0.0000	0.0000	0
2011/09/30	R209 2012/05/03	9.00	Call	Bond Future	4,029.0000	3,649.0000	(9.432)	0	0	0
2011/09/30	R209 2012/05/03	9.00	Put	Bond Future	4,067.0000	4,413.0000	8.507	0	0	0
2011/09/30	R209 2012/05/03	9.05	Call	Bond Future	4,220.0000	3,829.0000	(9.265)	0	0	0
2011/09/30	R209 2012/05/03	9.05	Put	Bond Future	3,878.0000	4,213.0000	8.638	0	0	0
2011/09/30	R209 2012/05/03	8.95	Call	Bond Future	3,844.0000	3,474.0000	(9.625)	0	0	0
2011/09/30	R209 2012/05/03	8.95	Put	Bond Future	4,265.0000	4,621.0000	8.347	0	0	0
2011/09/30	R209 2012/08/02			Bond Future	9.0680	9.1660	1.081	0.0000	0.0000	0
2011/09/30	R209 2012/08/02	9.25	Call	Bond Future	5,619.0000	5,197.0000	(7.510)	0	0	0
2011/09/30	R209 2012/08/02	9.25	Put	Bond Future	4,269.0000	4,579.0000	7.262	0	0	0
2011/09/30	R209 2012/08/02	9.30	Call	Bond Future	5,818.0000	5,388.0000	(7.391)	0	0	0
2011/09/30	R209 2012/08/02	9.30	Put	Bond Future	4,104.0000	4,406.0000	7.359	0	0	0
2011/09/30	R209 2012/08/02	9.20	Call	Bond Future	5,422.0000	5,010.0000	(7.599)	0	0	0
2011/09/30	R209 2012/08/02	9.20	Put	Bond Future	4,439.0000	4,759.0000	7.209	0	0	0
2011/09/30	R210 2011/11/03			Bond Future	133.2213	133.2279	0.005	0.0000	0.0000	750
2011/09/30	R210 2011/11/03	131.00	Call	Bond Future	2,221.0000	2,228.0000	0.315	0	0	0
2011/09/30	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R210 2011/11/03	131.05	Call	Bond Future	2,171.0000	2,178.0000	0.322	0	0	0
2011/09/30	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R210 2011/11/03	130.95	Call	Bond Future	2,271.0000	2,278.0000	0.308	0	0	0
2011/09/30	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R211 2011/11/03			Bond Future	112.9585	112.9607	0.002	0.0000	0.0000	529
2011/09/30	R211 2011/11/03	1.25	Call	Bond Future	111,708.0000	111,711.0000	0.003	0	0	0
2011/09/30	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/09/30	R211 2011/11/03	1.30	Call	Bond Future	111,658.0000	111,661.0000	0.003	0	0	0
2011/09/30	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R211 2011/11/03	1.20	Call	Bond Future	111,758.0000	111,761.0000	0.003	0	0	0
2011/09/30	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R211 2012/02/02			Bond Future	113.2431	113.2452	0.002	0.0000	0.0000	0
2011/09/30	R211 2012/02/02	110.50	Call	Bond Future	2,743.0000	2,745.0000	0.073	0	0	0
2011/09/30	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R211 2012/02/02	110.55	Call	Bond Future	2,693.0000	2,695.0000	0.074	0	0	0
2011/09/30	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R211 2012/02/02	110.45	Call	Bond Future	2,793.0000	2,795.0000	0.072	0	0	0
2011/09/30	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R212 2011/11/03			Bond Future	109.7412	110.0405	0.273	0.0000	0.0000	2,667
2011/09/30	R212 2011/11/03	2.50	Call	Bond Future	107,241.0000	107,541.0000	0.280	0	0	0
2011/09/30	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R212 2011/11/03	2.55	Call	Bond Future	107,191.0000	107,491.0000	0.280	0	0	0
2011/09/30	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R212 2011/11/03	2.45	Call	Bond Future	107,291.0000	107,591.0000	0.280	0	0	0
2011/09/30	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R212 2012/02/02			Bond Future	109.8490	110.1526	0.276	0.0000	0.0000	0
2011/09/30	R212 2012/02/02	108.50	Call	Bond Future	1,349.0000	1,653.0000	22.535	0	0	0
2011/09/30	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R212 2012/02/02	108.55	Call	Bond Future	1,299.0000	1,603.0000	23.403	0	0	0
2011/09/30	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R212 2012/02/02	108.45	Call	Bond Future	1,399.0000	1,703.0000	21.730	0	0	0
2011/09/30	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2011/11/03			Bond Future	8.8800	8.9810	1.137	0.0000	0.0000	0
2011/09/30	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2011/11/03	8.75	Put	Bond Future	1,044.0000	1,841.0000	76.341	0	0	0
2011/09/30	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2011/11/03	8.80	Put	Bond Future	640.0000	1,437.0000	124.531	0	0	0
2011/09/30	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2011/11/03	8.70	Put	Bond Future	1,450.0000	2,248.0000	55.034	0	0	0
2011/09/30	R213 2012/02/02			Bond Future	8.9630	9.0660	1.149	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
2011/09/30	R213 2012/02/02	9.00	Call	Bond Future	289.0000	0.0000	(100.000)	0	0	0
2011/09/30	R213 2012/02/02	9.00	Put	Bond Future	0.0000	511.0000	100.000	0	0	0
2011/09/30	R213 2012/02/02	9.05	Call	Bond Future	677.0000	0.0000	(100.000)	0	0	0
2011/09/30	R213 2012/02/02	9.05	Put	Bond Future	0.0000	124.0000	100.000	0	0	0
2011/09/30	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2012/02/02	8.95	Put	Bond Future	102.0000	902.0000	784.314	0	0	0
2011/09/30	R213 2012/05/03			Bond Future	9.0360	9.1420	1.173	0.0000	0.0000	0
2011/09/30	R213 2012/05/03	9.25	Call	Bond Future	1,627.0000	815.0000	(49.908)	0	0	0
2011/09/30	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2012/05/03	9.30	Call	Bond Future	2,000.0000	1,188.0000	(40.600)	0	0	0
2011/09/30	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2012/05/03	9.20	Call	Bond Future	1,251.0000	439.0000	(64.908)	0	0	0
2011/09/30	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2012/08/02			Bond Future	9.1040	9.2140	1.208	0.0000	0.0000	0
2011/09/30	R213 2012/08/02	9.25	Call	Bond Future	1,100.0000	269.0000	(75.545)	0	0	0
2011/09/30	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2012/08/02	9.30	Call	Bond Future	1,472.0000	641.0000	(56.454)	0	0	0
2011/09/30	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	R213 2012/08/02	9.20	Call	Bond Future	726.0000	0.0000	(100.000)	0	0	0
2011/09/30	R213 2012/08/02	9.20	Put	Bond Future	0.0000	105.0000	100.000	0	0	0
2011/09/30	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/30	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/30	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/30	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/30	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/30	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/30	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/30	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/30	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/30	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/30	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/30	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/30	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/30	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/30	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>523390.00</b>