



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/10/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	AL7T 2011/11/03			Index Future	396.7180	398.9960	0.574	0.0000	0.0000	16
2011/10/05	AL7T 2012/02/02			Index Future	402.4120	404.7230	0.574	0.0000	0.0000	0
2011/10/05	ALBI 2011/11/03			Index Future	363.5100	365.6020	0.575	0.0000	0.0000	1,692
2011/10/05	ALBI 2012/02/02			Index Future	368.7270	370.8490	0.575	0.0000	0.0000	0
2011/10/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	CAAG 2011/10/24			Can-Do Future	8.2909	8.0416	(3.007)	0.0000	0.0000	0
2011/10/05	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,591.0000	1,342.0000	(15.651)	0	0	0
2011/10/05	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,541.0000	1,293.0000	(16.093)	0	0	0
2011/10/05	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/10/05	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,641.0000	1,392.0000	(15.174)	0	0	0
2011/10/05	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	CAAG 2011/10/24	7.00	Put	Can-Do Future	1.0000	2.0000	100.000	0	0	0
2011/10/05	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,292.0000	1,044.0000	(19.195)	0	0	14,286
2011/10/05	CAAG 2011/10/24	7.40	Put	Can-Do Future	4.0000	13.0000	225.000	0	0	0
2011/10/05	CAAG 2011/10/24	7.40	Call	Can-Do Future	895.0000	655.0000	(26.816)	0	0	6,757
2011/10/05	CAAG 2011/10/24	8.75	Put	Can-Do Future	557.0000	764.0000	37.163	0	0	0
2011/10/05	CAAG 2011/10/24	8.75	Call	Can-Do Future	98.0000	56.0000	(42.857)	0	0	11,429
2011/10/05	CAAG 2011/10/24	8.50	Put	Can-Do Future	364.0000	545.0000	49.725	0	0	0
2011/10/05	CAAG 2011/10/24	8.50	Call	Can-Do Future	155.0000	87.0000	(43.871)	0	0	11,765
2011/10/05	CAAG 2011/10/24	9.00	Put	Can-Do Future	773.0000	994.0000	28.590	0	0	0
2011/10/05	CAAG 2011/10/24	9.00	Call	Can-Do Future	64.0000	36.0000	(43.750)	0	0	11,111
2011/10/05	CAAJ 2011/10/20			Any day expiry	8.2858	8.0363	(3.011)	0.0000	0.0000	0
2011/10/05	CAAJ 2011/10/20	7.75	Call	Any day expiry	559.0000	352.0000	(37.030)	0	0	0
2011/10/05	CAAJ 2011/10/20	7.75	Put	Any day expiry	23.0000	66.0000	186.957	0	0	0
2011/10/05	CAAJ 2011/10/20	7.80	Call	Any day expiry	516.0000	319.0000	(38.178)	0	0	0
2011/10/05	CAAJ 2011/10/20	7.80	Put	Any day expiry	30.0000	83.0000	176.667	0	0	0
2011/10/05	CAAJ 2011/10/20	7.70	Call	Any day expiry	603.0000	388.0000	(35.655)	0	0	0
2011/10/05	CAAJ 2011/10/20	7.70	Put	Any day expiry	17.0000	52.0000	205.882	0	0	0

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2011/10/05	CAAK 2011/12/19			Can-Do Future	0.0831	0.0700	(15.764)	0.0000	0.0000	12,659
2011/10/05	CAAL 2011/12/19			Can-Do Future	0.1201	0.0943	(21.482)	0.0000	0.0000	18,519
2011/10/05	CAAM2011/12/19			Can-Do Future	0.1080	0.1366	26.481	0.0000	0.0000	12,423
2011/10/05	CAAN 2012/03/30			Can-Do Future	0.5679	0.4736	(16.605)	0.0000	0.0000	100,000
2011/10/05	CAAO 2012/03/30			Can-Do Future	0.0810	0.1418	75.062	0.0000	0.0000	100,000
2011/10/05	CAAP 2011/12/19			Can-Do Future	0.1250	0.1539	23.120	0.0000	0.0000	12,346
2011/10/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/05	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/05	GOVI 2011/11/03			GOVI	364.7640	366.8110	0.561	0.0000	0.0000	163
2011/10/05	GOVI 2011/11/03	357.00	Call	GOVI	77,640.0000	98,110.0000	26.365	0	0	0
2011/10/05	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/05	GOVI 2011/11/03	357.01	Call	GOVI	77,540.0000	98,010.0000	26.399	0	0	0
2011/10/05	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/05	GOVI 2011/11/03	356.99	Call	GOVI	77,740.0000	98,210.0000	26.331	0	0	0
2011/10/05	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/05	GOVI 2012/02/02			GOVI	369.9990	372.0760	0.561	0.0000	0.0000	0
2011/10/05	GOVI 2012/02/02	369.00	Call	GOVI	9,990.0000	30,760.0000	207.908	0	0	0
2011/10/05	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/05	GOVI 2012/02/02	369.01	Call	GOVI	9,890.0000	30,660.0000	210.010	0	0	0
2011/10/05	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/05	GOVI 2012/02/02	368.99	Call	GOVI	10,090.0000	30,860.0000	205.847	0	0	0
2011/10/05	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/05	IGOV 2011/11/03			Index Future	160.4040	160.3690	(0.022)	0.0000	0.0000	85
2011/10/05	IGOV 2012/02/02			Index Future	162.7070	162.6710	(0.022)	0.0000	0.0000	0
2011/10/05	ILBI 2012/02/02			Index Future	440.8800	440.8800	0.000	0.0000	0.0000	88
2011/10/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/05	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	1,000
2011/10/05	JBAF 2011/11/16			Jibar Tradeable Future	5.4700	5.4700	0.000	0.0000	0.0000	1,700
2011/10/05	JBAF 2011/12/21			Jibar Tradeable Future	5.3600	5.3600	0.000	0.0000	0.0000	5,541
2011/10/05	JBAF 2012/01/18			Jibar Tradeable Future	5.3300	5.3200	(0.188)	0.0000	0.0000	0
2011/10/05	JBAF 2012/02/15			Jibar Tradeable Future	5.2800	5.2600	(0.379)	0.0000	0.0000	0
2011/10/05	JBAF 2012/03/20			Jibar Tradeable Future	5.2600	5.2400	(0.380)	0.0000	0.0000	1,340
2011/10/05	JBAF 2012/06/20			Jibar Tradeable Future	5.3100	5.2600	(0.942)	0.0000	0.0000	2,890
2011/10/05	JBAF 2012/09/19			Jibar Tradeable Future	5.4900	5.3800	(2.004)	0.0000	0.0000	44,760
2011/10/05	JBAF 2012/12/19			Jibar Tradeable Future	5.7000	5.5700	(2.281)	0.0000	0.0000	990
2011/10/05	JBAF 2013/03/20			Jibar Tradeable Future	5.9800	5.8300	(2.508)	0.0000	0.0000	790
2011/10/05	JBAF 2013/06/19			Jibar Tradeable Future	6.2900	6.1300	(2.544)	0.0000	0.0000	1,250
2011/10/05	JBAF 2013/09/18			Jibar Tradeable Future	6.5900	6.4200	(2.580)	93.5500	93.5500	500
2011/10/05	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/05	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/05	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/05	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/05	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/05	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/05	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/05	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/05	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/05	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/05	OTH1 2011/11/03			Index Future	356.4630	358.7860	0.652	0.0000	0.0000	0
2011/10/05	OTH1 2012/02/02			Index Future	361.5800	363.9350	0.651	0.0000	0.0000	0
2011/10/05	R157 2011/11/03			Bond Future	6.9820	6.8460	(1.948)	0.0000	0.0000	15,695
2011/10/05	R157 2011/11/03	8.25	Call	Bond Future	4,662.0000	5,176.0000	11.025	0	0	0
2011/10/05	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R157 2011/11/03	8.30	Call	Bond Future	4,841.0000	5,355.0000	10.618	0	0	0
2011/10/05	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R157 2011/11/03	8.20	Call	Bond Future	4,483.0000	4,997.0000	11.466	0	0	0
2011/10/05	R157 2011/11/03	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/05	R157 2011/11/03	6.55	Put	Bond Future	1,731.0000	1,297.0000	(25.072)	0	0	0
2011/10/05	R157 2011/11/03	6.55	Call	Bond Future	89.0000	169.0000	89.888	0	0	1,200
2011/10/05	R157 2011/11/03	7.00	Put	Bond Future	545.0000	325.0000	(40.367)	0	0	0
2011/10/05	R157 2011/11/03	7.00	Call	Bond Future	613.0000	907.0000	47.961	0	0	400
2011/10/05	R157 2011/11/03	7.10	Call	Bond Future	829.0000	1,174.0000	41.616	0	0	0
2011/10/05	R157 2011/11/03	7.10	Put	Bond Future	385.0000	216.0000	(43.896)	0	0	400
2011/10/05	R157 2011/11/03	7.55	Call	Bond Future	2,167.0000	2,651.0000	22.335	0	0	0

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2011/10/05	R157 2011/11/03	7.55	Put	Bond Future	50.0000	20.0000	(60.000)	0	0	1,200
2011/10/05	R157 2012/02/02			Bond Future	7.0860	6.9380	(2.089)	0.0000	0.0000	0
2011/10/05	R157 2012/02/02	8.50	Call	Bond Future	4,948.0000	5,437.0000	9.883	0	0	0
2011/10/05	R157 2012/02/02	8.50	Put	Bond Future	104.0000	71.0000	(31.731)	0	0	0
2011/10/05	R157 2012/02/02	8.55	Call	Bond Future	5,103.0000	5,596.0000	9.661	0	0	0
2011/10/05	R157 2012/02/02	8.55	Put	Bond Future	92.0000	63.0000	(31.522)	0	0	0
2011/10/05	R157 2012/02/02	8.45	Call	Bond Future	4,793.0000	5,279.0000	10.140	0	0	0
2011/10/05	R157 2012/02/02	8.45	Put	Bond Future	116.0000	80.0000	(31.034)	0	0	0
2011/10/05	R157 2012/02/02	6.55	Call	Bond Future	511.0000	664.0000	29.941	0	0	0
2011/10/05	R157 2012/02/02	6.55	Put	Bond Future	2,415.0000	2,046.0000	(15.280)	0	0	130
2011/10/05	R157 2012/02/02	6.00	Put	Bond Future	4,045.0000	3,584.0000	(11.397)	0	0	0
2011/10/05	R157 2012/02/02	6.00	Call	Bond Future	148.0000	209.0000	41.216	0	0	130
2011/10/05	R157 2012/02/02	7.05	Call	Bond Future	1,192.0000	1,459.0000	22.399	0	0	0
2011/10/05	R157 2012/02/02	7.05	Put	Bond Future	1,319.0000	1,064.0000	(19.333)	0	0	130
2011/10/05	R157 2012/05/03			Bond Future	7.1470	7.0130	(1.875)	0.0000	0.0000	0
2011/10/05	R157 2012/05/03	8.25	Call	Bond Future	3,942.0000	4,307.0000	9.259	0	0	0
2011/10/05	R157 2012/05/03	8.25	Put	Bond Future	399.0000	325.0000	(18.546)	0	0	0
2011/10/05	R157 2012/05/03	8.30	Call	Bond Future	4,073.0000	4,442.0000	9.060	0	0	0
2011/10/05	R157 2012/05/03	8.30	Put	Bond Future	373.0000	302.0000	(19.035)	0	0	0
2011/10/05	R157 2012/05/03	8.20	Call	Bond Future	3,813.0000	4,173.0000	9.441	0	0	0
2011/10/05	R157 2012/05/03	8.20	Put	Bond Future	428.0000	348.0000	(18.692)	0	0	0
2011/10/05	R157 2012/08/02			Bond Future	7.2510	7.0740	(2.441)	0.0000	0.0000	0
2011/10/05	R157 2012/08/02	8.00	Call	Bond Future	3,230.0000	3,608.0000	11.703	0	0	0
2011/10/05	R157 2012/08/02	8.00	Put	Bond Future	990.0000	830.0000	(16.162)	0	0	0
2011/10/05	R157 2012/08/02	8.05	Call	Bond Future	3,335.0000	3,718.0000	11.484	0	0	0
2011/10/05	R157 2012/08/02	8.05	Put	Bond Future	947.0000	792.0000	(16.367)	0	0	0
2011/10/05	R157 2012/08/02	7.95	Call	Bond Future	3,127.0000	3,499.0000	11.896	0	0	0
2011/10/05	R157 2012/08/02	7.95	Put	Bond Future	1,034.0000	869.0000	(15.957)	0	0	0
2011/10/05	R186 2011/11/03			Bond Future	8.6500	8.5460	(1.202)	0.0000	0.0000	30,167
2011/10/05	R186 2011/11/03	9.00	Call	Bond Future	3,725.0000	4,496.0000	20.698	0	0	0
2011/10/05	R186 2011/11/03	9.00	Put	Bond Future	545.0000	346.0000	(36.514)	0	0	0
2011/10/05	R186 2011/11/03	9.05	Call	Bond Future	4,076.0000	4,875.0000	19.603	0	0	0
2011/10/05	R186 2011/11/03	9.05	Put	Bond Future	452.0000	281.0000	(37.832)	0	0	0
2011/10/05	R186 2011/11/03	8.95	Call	Bond Future	3,386.0000	4,126.0000	21.855	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/05	R186 2011/11/03	8.95	Put	Bond Future	652.0000	422.0000	(35.276)	0	0	0
2011/10/05	R186 2011/11/03	8.75	Put	Bond Future	1,256.0000	878.0000	(30.096)	0	0	0
2011/10/05	R186 2011/11/03	8.75	Call	Bond Future	2,178.0000	2,770.0000	27.181	0	0	0
2011/10/05	R186 2011/11/03	8.10	Put	Bond Future	5,481.0000	4,623.0000	(15.654)	0	0	0
2011/10/05	R186 2011/11/03	8.10	Call	Bond Future	213.0000	325.0000	52.582	0	0	1,275
2011/10/05	R186 2011/11/03	8.35	Put	Bond Future	3,460.0000	2,751.0000	(20.491)	0	0	0
2011/10/05	R186 2011/11/03	8.35	Call	Bond Future	629.0000	890.0000	41.494	0	0	425
2011/10/05	R186 2011/11/03	8.55	Call	Bond Future	1,251.0000	1,674.0000	33.813	0	0	0
2011/10/05	R186 2011/11/03	8.55	Put	Bond Future	2,184.0000	1,636.0000	(25.092)	0	0	425
2011/10/05	R186 2011/11/03	9.10	Call	Bond Future	4,438.0000	5,262.0000	18.567	0	0	0
2011/10/05	R186 2011/11/03	9.10	Put	Bond Future	373.0000	226.0000	(39.410)	0	0	1,275
2011/10/05	R186 2011/11/03	7.80	Put	Bond Future	8,329.0000	7,385.0000	(11.334)	0	0	0
2011/10/05	R186 2011/11/03	7.80	Call	Bond Future	40.0000	67.0000	67.500	0	0	250
2011/10/05	R186 2011/11/03	8.00	Call	Bond Future	128.0000	201.0000	57.031	0	0	0
2011/10/05	R186 2011/11/03	8.00	Put	Bond Future	6,391.0000	5,494.0000	(14.035)	0	0	250
2011/10/05	R186 2011/11/03	8.20	Call	Bond Future	339.0000	502.0000	48.083	0	0	0
2011/10/05	R186 2011/11/03	8.20	Put	Bond Future	4,624.0000	3,816.0000	(17.474)	0	0	250
2011/10/05	R186 2012/02/02			Bond Future	8.7390	8.6310	(1.236)	0.0000	0.0000	2,501
2011/10/05	R186 2012/02/02	9.00	Call	Bond Future	4,848.0000	5,466.0000	12.748	0	0	0
2011/10/05	R186 2012/02/02	9.00	Put	Bond Future	2,510.0000	2,140.0000	(14.741)	0	0	100
2011/10/05	R186 2012/02/02	9.05	Call	Bond Future	5,119.0000	5,755.0000	12.424	0	0	0
2011/10/05	R186 2012/02/02	9.05	Put	Bond Future	2,341.0000	1,989.0000	(15.036)	0	0	0
2011/10/05	R186 2012/02/02	8.95	Call	Bond Future	4,586.0000	5,184.0000	13.040	0	0	0
2011/10/05	R186 2012/02/02	8.95	Put	Bond Future	2,691.0000	2,301.0000	(14.493)	0	0	0
2011/10/05	R186 2012/02/02	7.75	Put	Bond Future	10,188.0000	9,355.0000	(8.176)	0	0	0
2011/10/05	R186 2012/02/02	7.75	Call	Bond Future	660.0000	815.0000	23.485	0	0	6,000
2011/10/05	R186 2012/02/02	6.75	Put	Bond Future	20,399.0000	19,426.0000	(4.770)	0	0	0
2011/10/05	R186 2012/02/02	6.75	Call	Bond Future	44.0000	59.0000	34.091	0	0	6,000
2011/10/05	R186 2012/02/02	8.00	Put	Bond Future	8,116.0000	7,358.0000	(9.340)	0	0	0
2011/10/05	R186 2012/02/02	8.00	Call	Bond Future	1,101.0000	1,331.0000	20.890	0	0	100
2011/10/05	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R186 2012/02/02	13.25	Call	Bond Future	32,187.0000	33,175.0000	3.070	0	0	0
2011/10/05	R186 2012/02/02	98.00	Call	Bond Future	103,961.0000	104,949.0000	0.950	0	0	0
2011/10/05	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R186 2012/05/03			Bond Future	8.8220	8.7110	(1.258)	0.0000	0.0000	0

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2011/10/05	R186 2012/05/03	9.00	Call	Bond Future	5,665.0000	6,240.0000	10.150	0	0	0
2011/10/05	R186 2012/05/03	9.00	Put	Bond Future	4,093.0000	3,671.0000	(10.310)	0	0	0
2011/10/05	R186 2012/05/03	9.05	Call	Bond Future	5,910.0000	6,498.0000	9.949	0	0	0
2011/10/05	R186 2012/05/03	9.05	Put	Bond Future	3,902.0000	3,494.0000	(10.456)	0	0	0
2011/10/05	R186 2012/05/03	8.95	Call	Bond Future	5,426.0000	5,986.0000	10.321	0	0	0
2011/10/05	R186 2012/05/03	8.95	Put	Bond Future	4,292.0000	3,856.0000	(10.158)	0	0	0
2011/10/05	R186 2012/08/02			Bond Future	8.9010	8.7860	(1.292)	0.0000	0.0000	0
2011/10/05	R186 2012/08/02	8.75	Call	Bond Future	4,993.0000	5,492.0000	9.994	0	0	0
2011/10/05	R186 2012/08/02	8.75	Put	Bond Future	6,327.0000	5,812.0000	(8.140)	0	0	0
2011/10/05	R186 2012/08/02	8.80	Call	Bond Future	5,202.0000	5,714.0000	9.842	0	0	0
2011/10/05	R186 2012/08/02	8.80	Put	Bond Future	6,092.0000	5,590.0000	(8.240)	0	0	0
2011/10/05	R186 2012/08/02	8.70	Call	Bond Future	4,789.0000	5,275.0000	10.148	0	0	0
2011/10/05	R186 2012/08/02	8.70	Put	Bond Future	6,569.0000	6,042.0000	(8.023)	0	0	0
2011/10/05	R189 2011/11/03			Bond Future	214.3146	214.2166	(0.046)	0.0000	0.0000	0
2011/10/05	R189 2011/11/03	212.00	Call	Bond Future	2,315.0000	2,217.0000	(4.233)	0	0	0
2011/10/05	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R189 2011/11/03	212.05	Call	Bond Future	2,265.0000	2,167.0000	(4.327)	0	0	0
2011/10/05	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R189 2011/11/03	211.95	Call	Bond Future	2,365.0000	2,267.0000	(4.144)	0	0	0
2011/10/05	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R197 2011/11/03			Bond Future	241.7360	241.9939	0.107	0.0000	0.0000	183
2011/10/05	R197 2011/11/03	238.50	Call	Bond Future	3,236.0000	3,494.0000	7.973	0	0	0
2011/10/05	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R197 2011/11/03	238.55	Call	Bond Future	3,186.0000	3,444.0000	8.098	0	0	0
2011/10/05	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R197 2011/11/03	238.45	Call	Bond Future	3,286.0000	3,544.0000	7.851	0	0	0
2011/10/05	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R201 2011/11/03			Bond Future	6.5990	6.4580	(2.137)	0.0000	0.0000	3,084
2011/10/05	R201 2011/11/03	8.00	Call	Bond Future	3,942.0000	4,349.0000	10.325	0	0	0
2011/10/05	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R201 2011/11/03	8.05	Call	Bond Future	4,079.0000	4,486.0000	9.978	0	0	0
2011/10/05	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R201 2011/11/03	7.95	Call	Bond Future	3,804.0000	4,211.0000	10.699	0	0	0

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2011/10/05	R201	2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R201	2012/02/02			Bond Future	6.6760	6.5210	(2.322)	0.0000	0.0000	0
2011/10/05	R201	2012/02/02	8.25	Call	Bond Future	4,092.0000	4,501.0000	9.995	0	0	0
2011/10/05	R201	2012/02/02	8.25	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2011/10/05	R201	2012/02/02	8.30	Call	Bond Future	4,216.0000	4,626.0000	9.725	0	0	0
2011/10/05	R201	2012/02/02	8.30	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/10/05	R201	2012/02/02	8.20	Call	Bond Future	3,967.0000	4,375.0000	10.285	0	0	0
2011/10/05	R201	2012/02/02	8.20	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	0
2011/10/05	R201	2012/05/03			Bond Future	6.7380	6.5660	(2.553)	0.0000	0.0000	0
2011/10/05	R201	2012/05/03	7.75	Call	Bond Future	2,644.0000	3,004.0000	13.616	0	0	0
2011/10/05	R201	2012/05/03	7.75	Put	Bond Future	213.0000	153.0000	(28.169)	0	0	0
2011/10/05	R201	2012/05/03	7.80	Call	Bond Future	2,744.0000	3,108.0000	13.265	0	0	0
2011/10/05	R201	2012/05/03	7.80	Put	Bond Future	195.0000	138.0000	(29.231)	0	0	0
2011/10/05	R201	2012/05/03	7.70	Call	Bond Future	2,545.0000	2,900.0000	13.949	0	0	0
2011/10/05	R201	2012/05/03	7.70	Put	Bond Future	232.0000	167.0000	(28.017)	0	0	0
2011/10/05	R201	2012/08/02			Bond Future	6.7840	6.5920	(2.830)	0.0000	0.0000	0
2011/10/05	R201	2012/08/02	7.50	Call	Bond Future	2,015.0000	2,336.0000	15.931	0	0	0
2011/10/05	R201	2012/08/02	7.50	Put	Bond Future	443.0000	337.0000	(23.928)	0	0	0
2011/10/05	R201	2012/08/02	7.55	Call	Bond Future	2,097.0000	2,423.0000	15.546	0	0	0
2011/10/05	R201	2012/08/02	7.55	Put	Bond Future	416.0000	316.0000	(24.038)	0	0	0
2011/10/05	R201	2012/08/02	7.45	Call	Bond Future	1,935.0000	2,251.0000	16.331	0	0	0
2011/10/05	R201	2012/08/02	7.45	Put	Bond Future	472.0000	361.0000	(23.517)	0	0	0
2011/10/05	R202	2011/11/03			Bond Future	178.6212	178.3653	(0.143)	0.0000	0.0000	32,686
2011/10/05	R202	2011/11/03	0.50	Call	Bond Future	178,121.0000	177,865.0000	(0.144)	0	0	0
2011/10/05	R202	2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R202	2011/11/03	0.55	Call	Bond Future	178,071.0000	177,815.0000	(0.144)	0	0	0
2011/10/05	R202	2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R202	2011/11/03	0.45	Call	Bond Future	178,171.0000	177,915.0000	(0.144)	0	0	0
2011/10/05	R202	2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R202	2012/02/02			Bond Future	178.5219	178.2623	(0.145)	0.0000	0.0000	0
2011/10/05	R202	2012/02/02	177.00	Call	Bond Future	1,522.0000	1,262.0000	(17.083)	0	0	0
2011/10/05	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R202	2012/02/02	177.05	Call	Bond Future	1,472.0000	1,212.0000	(17.663)	0	0	0
2011/10/05	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/05	R202 2012/02/02	176.95	Call	Bond Future	1,572.0000	1,312.0000	(16.539)	0	0	0
2011/10/05	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R203 2011/11/03			Bond Future	7.8120	7.6860	(1.613)	0.0000	0.0000	2,109
2011/10/05	R203 2011/11/03	8.50	Call	Bond Future	3,209.0000	3,775.0000	17.638	0	0	0
2011/10/05	R203 2011/11/03	8.50	Put	Bond Future	47.0000	21.0000	(55.319)	0	0	0
2011/10/05	R203 2011/11/03	8.55	Call	Bond Future	3,423.0000	3,995.0000	16.710	0	0	0
2011/10/05	R203 2011/11/03	8.55	Put	Bond Future	36.0000	16.0000	(55.556)	0	0	0
2011/10/05	R203 2011/11/03	8.45	Call	Bond Future	2,998.0000	3,557.0000	18.646	0	0	0
2011/10/05	R203 2011/11/03	8.45	Put	Bond Future	62.0000	29.0000	(53.226)	0	0	0
2011/10/05	R203 2012/02/02			Bond Future	7.9260	7.7940	(1.665)	0.0000	0.0000	0
2011/10/05	R203 2012/02/02	8.75	Call	Bond Future	4,132.0000	4,614.0000	11.665	0	0	0
2011/10/05	R203 2012/02/02	8.75	Put	Bond Future	510.0000	397.0000	(22.157)	0	0	0
2011/10/05	R203 2012/02/02	8.80	Call	Bond Future	4,305.0000	4,795.0000	11.382	0	0	0
2011/10/05	R203 2012/02/02	8.80	Put	Bond Future	469.0000	363.0000	(22.601)	0	0	0
2011/10/05	R203 2012/02/02	8.70	Call	Bond Future	3,961.0000	4,435.0000	11.967	0	0	0
2011/10/05	R203 2012/02/02	8.70	Put	Bond Future	554.0000	433.0000	(21.841)	0	0	0
2011/10/05	R203 2012/05/03			Bond Future	8.0310	7.8910	(1.743)	0.0000	0.0000	0
2011/10/05	R203 2012/05/03	8.75	Call	Bond Future	4,112.0000	4,549.0000	10.627	0	0	0
2011/10/05	R203 2012/05/03	8.75	Put	Bond Future	1,071.0000	903.0000	(15.686)	0	0	0
2011/10/05	R203 2012/05/03	8.80	Call	Bond Future	4,261.0000	4,706.0000	10.444	0	0	0
2011/10/05	R203 2012/05/03	8.80	Put	Bond Future	1,013.0000	852.0000	(15.893)	0	0	0
2011/10/05	R203 2012/05/03	8.70	Call	Bond Future	3,965.0000	4,395.0000	10.845	0	0	0
2011/10/05	R203 2012/05/03	8.70	Put	Bond Future	1,132.0000	956.0000	(15.548)	0	0	0
2011/10/05	R203 2012/08/02			Bond Future	8.1310	7.9820	(1.832)	0.0000	0.0000	0
2011/10/05	R203 2012/08/02	8.50	Call	Bond Future	3,556.0000	3,932.0000	10.574	0	0	0
2011/10/05	R203 2012/08/02	8.50	Put	Bond Future	2,048.0000	1,807.0000	(11.768)	0	0	0
2011/10/05	R203 2012/08/02	8.55	Call	Bond Future	3,679.0000	4,062.0000	10.410	0	0	0
2011/10/05	R203 2012/08/02	8.55	Put	Bond Future	1,968.0000	1,734.0000	(11.890)	0	0	0
2011/10/05	R203 2012/08/02	8.45	Call	Bond Future	3,434.0000	3,804.0000	10.775	0	0	0
2011/10/05	R203 2012/08/02	8.45	Put	Bond Future	2,128.0000	1,881.0000	(11.607)	0	0	0
2011/10/05	R204 2011/11/03			Bond Future	8.0660	7.9510	(1.426)	0.0000	0.0000	3,163
2011/10/05	R204 2011/11/03	8.75	Call	Bond Future	3,620.0000	4,204.0000	16.133	0	0	0
2011/10/05	R204 2011/11/03	8.75	Put	Bond Future	59.0000	28.0000	(52.542)	0	0	0

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2011/10/05	R204 2011/11/03	8.80	Call	Bond Future	3,861.0000	4,451.0000	15.281	0	0	0
2011/10/05	R204 2011/11/03	8.80	Put	Bond Future	46.0000	21.0000	(54.348)	0	0	0
2011/10/05	R204 2011/11/03	8.70	Call	Bond Future	3,382.0000	3,959.0000	17.061	0	0	0
2011/10/05	R204 2011/11/03	8.70	Put	Bond Future	76.0000	38.0000	(50.000)	0	0	0
2011/10/05	R204 2012/02/02			Bond Future	8.1730	8.0520	(1.480)	0.0000	0.0000	0
2011/10/05	R204 2012/02/02	9.00	Call	Bond Future	4,669.0000	5,183.0000	11.009	0	0	0
2011/10/05	R204 2012/02/02	9.00	Put	Bond Future	521.0000	410.0000	(21.305)	0	0	0
2011/10/05	R204 2012/02/02	9.05	Call	Bond Future	4,869.0000	5,390.0000	10.700	0	0	0
2011/10/05	R204 2012/02/02	9.05	Put	Bond Future	478.0000	373.0000	(21.967)	0	0	0
2011/10/05	R204 2012/02/02	8.95	Call	Bond Future	4,473.0000	4,978.0000	11.290	0	0	0
2011/10/05	R204 2012/02/02	8.95	Put	Bond Future	570.0000	449.0000	(21.228)	0	0	0
2011/10/05	R204 2012/05/03			Bond Future	8.2740	8.1480	(1.523)	0.0000	0.0000	0
2011/10/05	R204 2012/05/03	8.75	Call	Bond Future	3,892.0000	4,309.0000	10.714	0	0	0
2011/10/05	R204 2012/05/03	8.75	Put	Bond Future	1,557.0000	1,345.0000	(13.616)	0	0	0
2011/10/05	R204 2012/05/03	8.80	Call	Bond Future	4,057.0000	4,483.0000	10.500	0	0	0
2011/10/05	R204 2012/05/03	8.80	Put	Bond Future	1,481.0000	1,277.0000	(13.774)	0	0	0
2011/10/05	R204 2012/05/03	8.70	Call	Bond Future	3,735.0000	4,144.0000	10.950	0	0	0
2011/10/05	R204 2012/05/03	8.70	Put	Bond Future	1,642.0000	1,422.0000	(13.398)	0	0	0
2011/10/05	R204 2012/08/02			Bond Future	8.3720	8.2390	(1.589)	0.0000	0.0000	0
2011/10/05	R204 2012/08/02	8.50	Call	Bond Future	3,387.0000	3,744.0000	10.540	0	0	0
2011/10/05	R204 2012/08/02	8.50	Put	Bond Future	2,774.0000	2,489.0000	(10.274)	0	0	0
2011/10/05	R204 2012/08/02	8.55	Call	Bond Future	3,519.0000	3,884.0000	10.372	0	0	0
2011/10/05	R204 2012/08/02	8.55	Put	Bond Future	2,668.0000	2,391.0000	(10.382)	0	0	0
2011/10/05	R204 2012/08/02	8.45	Call	Bond Future	3,258.0000	3,607.0000	10.712	0	0	0
2011/10/05	R204 2012/08/02	8.45	Put	Bond Future	2,884.0000	2,591.0000	(10.160)	0	0	0
2011/10/05	R206 2011/11/03			Bond Future	6.2880	6.1510	(2.179)	0.0000	0.0000	12,577
2011/10/05	R206 2011/11/03	7.75	Call	Bond Future	2,935.0000	3,216.0000	9.574	0	0	0
2011/10/05	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R206 2011/11/03	7.80	Call	Bond Future	3,034.0000	3,315.0000	9.262	0	0	0
2011/10/05	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R206 2011/11/03	7.70	Call	Bond Future	2,837.0000	3,117.0000	9.870	0	0	0
2011/10/05	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R206 2012/02/02			Bond Future	6.3510	6.1950	(2.456)	0.0000	0.0000	0
2011/10/05	R206 2012/02/02	8.00	Call	Bond Future	2,956.0000	3,236.0000	9.472	0	0	0

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2011/10/05	R206 2012/02/02	8.00	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	0
2011/10/05	R206 2012/02/02	8.05	Call	Bond Future	3,042.0000	3,323.0000	9.237	0	0	0
2011/10/05	R206 2012/02/02	8.05	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2011/10/05	R206 2012/02/02	7.95	Call	Bond Future	2,870.0000	3,149.0000	9.721	0	0	0
2011/10/05	R206 2012/02/02	7.95	Put	Bond Future	12.0000	6.0000	(50.000)	0	0	0
2011/10/05	R206 2012/05/03			Bond Future	6.3960	6.2160	(2.814)	0.0000	0.0000	0
2011/10/05	R206 2012/05/03	7.50	Call	Bond Future	1,929.0000	2,170.0000	12.494	0	0	0
2011/10/05	R206 2012/05/03	7.50	Put	Bond Future	188.0000	141.0000	(25.000)	0	0	0
2011/10/05	R206 2012/05/03	7.55	Call	Bond Future	1,994.0000	2,237.0000	12.187	0	0	0
2011/10/05	R206 2012/05/03	7.55	Put	Bond Future	175.0000	130.0000	(25.714)	0	0	0
2011/10/05	R206 2012/05/03	7.45	Call	Bond Future	1,866.0000	2,104.0000	12.755	0	0	0
2011/10/05	R206 2012/05/03	7.45	Put	Bond Future	203.0000	153.0000	(24.631)	0	0	0
2011/10/05	R206 2012/08/02			Bond Future	6.4100	6.1960	(3.339)	0.0000	0.0000	0
2011/10/05	R206 2012/08/02	7.25	Call	Bond Future	1,495.0000	1,712.0000	14.515	0	0	0
2011/10/05	R206 2012/08/02	7.25	Put	Bond Future	355.0000	279.0000	(21.408)	0	0	0
2011/10/05	R206 2012/08/02	7.30	Call	Bond Future	1,544.0000	1,763.0000	14.184	0	0	0
2011/10/05	R206 2012/08/02	7.30	Put	Bond Future	337.0000	263.0000	(21.958)	0	0	0
2011/10/05	R206 2012/08/02	7.20	Call	Bond Future	1,446.0000	1,660.0000	14.799	0	0	0
2011/10/05	R206 2012/08/02	7.20	Put	Bond Future	374.0000	294.0000	(21.390)	0	0	0
2011/10/05	R207 2011/11/03			Bond Future	8.2840	8.1800	(1.255)	0.0000	0.0000	8,999
2011/10/05	R207 2011/11/03	8.75	Call	Bond Future	2,771.0000	3,280.0000	18.369	0	0	0
2011/10/05	R207 2011/11/03	8.75	Put	Bond Future	191.0000	111.0000	(41.885)	0	0	0
2011/10/05	R207 2011/11/03	8.80	Call	Bond Future	3,005.0000	3,528.0000	17.404	0	0	0
2011/10/05	R207 2011/11/03	8.80	Put	Bond Future	153.0000	88.0000	(42.484)	0	0	0
2011/10/05	R207 2011/11/03	8.70	Call	Bond Future	2,542.0000	3,037.0000	19.473	0	0	0
2011/10/05	R207 2011/11/03	8.70	Put	Bond Future	234.0000	141.0000	(39.744)	0	0	0
2011/10/05	R207 2011/11/03	7.90	Put	Bond Future	2,445.0000	1,974.0000	(19.264)	0	0	0
2011/10/05	R207 2011/11/03	7.90	Call	Bond Future	249.0000	367.0000	47.390	0	0	2,000
2011/10/05	R207 2011/11/03	8.15	Call	Bond Future	648.0000	884.0000	36.420	0	0	0
2011/10/05	R207 2011/11/03	8.15	Put	Bond Future	1,407.0000	1,055.0000	(25.018)	0	0	2,000
2011/10/05	R207 2011/11/03	8.35	Call	Bond Future	1,179.0000	1,523.0000	29.177	0	0	0
2011/10/05	R207 2011/11/03	8.35	Put	Bond Future	808.0000	564.0000	(30.198)	0	0	2,000
2011/10/05	R207 2011/11/03	7.30	Put	Bond Future	5,765.0000	5,182.0000	(10.113)	0	0	0
2011/10/05	R207 2011/11/03	7.30	Call	Bond Future	8.0000	14.0000	75.000	0	0	900

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2011/10/05	R207 2011/11/03	7.75	Put	Bond Future	3,194.0000	2,673.0000	(16.312)	0	0	0
2011/10/05	R207 2011/11/03	7.75	Call	Bond Future	123.0000	191.0000	55.285	0	0	300
2011/10/05	R207 2011/11/03	7.95	Put	Bond Future	2,214.0000	1,765.0000	(20.280)	0	0	300
2011/10/05	R207 2011/11/03	7.95	Call	Bond Future	308.0000	447.0000	45.130	0	0	0
2011/10/05	R207 2011/11/03	8.40	Call	Bond Future	1,343.0000	1,713.0000	27.550	0	0	0
2011/10/05	R207 2011/11/03	8.40	Put	Bond Future	692.0000	474.0000	(31.503)	0	0	900
2011/10/05	R207 2012/02/02			Bond Future	8.3880	8.2790	(1.299)	0.0000	0.0000	0
2011/10/05	R207 2012/02/02	9.00	Call	Bond Future	4,151.0000	4,598.0000	10.768	0	0	0
2011/10/05	R207 2012/02/02	9.00	Put	Bond Future	874.0000	722.0000	(17.391)	0	0	0
2011/10/05	R207 2012/02/02	9.05	Call	Bond Future	4,345.0000	4,802.0000	10.518	0	0	0
2011/10/05	R207 2012/02/02	9.05	Put	Bond Future	807.0000	664.0000	(17.720)	0	0	0
2011/10/05	R207 2012/02/02	8.95	Call	Bond Future	3,960.0000	4,398.0000	11.061	0	0	0
2011/10/05	R207 2012/02/02	8.95	Put	Bond Future	945.0000	784.0000	(17.037)	0	0	0
2011/10/05	R207 2012/05/03			Bond Future	8.4880	8.3740	(1.343)	0.0000	0.0000	0
2011/10/05	R207 2012/05/03	8.75	Call	Bond Future	3,598.0000	3,962.0000	10.117	0	0	0
2011/10/05	R207 2012/05/03	8.75	Put	Bond Future	2,217.0000	1,972.0000	(11.051)	0	0	0
2011/10/05	R207 2012/05/03	8.80	Call	Bond Future	3,753.0000	4,125.0000	9.912	0	0	0
2011/10/05	R207 2012/05/03	8.80	Put	Bond Future	2,111.0000	1,874.0000	(11.227)	0	0	0
2011/10/05	R207 2012/05/03	8.70	Call	Bond Future	3,441.0000	3,796.0000	10.317	0	0	0
2011/10/05	R207 2012/05/03	8.70	Put	Bond Future	2,321.0000	2,067.0000	(10.944)	0	0	0
2011/10/05	R207 2012/08/02			Bond Future	8.5850	8.4660	(1.386)	0.0000	0.0000	0
2011/10/05	R207 2012/08/02	8.75	Call	Bond Future	3,755.0000	4,104.0000	9.294	0	0	0
2011/10/05	R207 2012/08/02	8.75	Put	Bond Future	2,907.0000	2,639.0000	(9.219)	0	0	0
2011/10/05	R207 2012/08/02	8.80	Call	Bond Future	3,898.0000	4,254.0000	9.133	0	0	0
2011/10/05	R207 2012/08/02	8.80	Put	Bond Future	2,795.0000	2,534.0000	(9.338)	0	0	0
2011/10/05	R207 2012/08/02	8.70	Call	Bond Future	3,615.0000	3,956.0000	9.433	0	0	0
2011/10/05	R207 2012/08/02	8.70	Put	Bond Future	3,023.0000	2,747.0000	(9.130)	0	0	0
2011/10/05	R208 2011/11/03			Bond Future	8.3060	8.2120	(1.132)	0.0000	0.0000	7,097
2011/10/05	R208 2011/11/03	8.75	Call	Bond Future	2,844.0000	3,328.0000	17.018	0	0	0
2011/10/05	R208 2011/11/03	8.75	Put	Bond Future	222.0000	139.0000	(37.387)	0	0	0
2011/10/05	R208 2011/11/03	8.80	Call	Bond Future	3,092.0000	3,589.0000	16.074	0	0	0
2011/10/05	R208 2011/11/03	8.80	Put	Bond Future	181.0000	110.0000	(39.227)	0	0	0
2011/10/05	R208 2011/11/03	8.70	Call	Bond Future	2,604.0000	3,072.0000	17.972	0	0	0
2011/10/05	R208 2011/11/03	8.70	Put	Bond Future	273.0000	173.0000	(36.630)	0	0	0

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2011/10/05	R208 2011/11/03	7.95	Put	Bond Future	2,466.0000	2,018.0000	(18.167)	0	0	0
2011/10/05	R208 2011/11/03	7.95	Call	Bond Future	291.0000	411.0000	41.237	0	0	1,995
2011/10/05	R208 2011/11/03	8.20	Put	Bond Future	1,390.0000	1,061.0000	(23.669)	0	0	0
2011/10/05	R208 2011/11/03	8.20	Call	Bond Future	749.0000	988.0000	31.909	0	0	665
2011/10/05	R208 2011/11/03	8.40	Call	Bond Future	1,349.0000	1,692.0000	25.426	0	0	0
2011/10/05	R208 2011/11/03	8.40	Put	Bond Future	786.0000	561.0000	(28.626)	0	0	665
2011/10/05	R208 2011/11/03	8.90	Call	Bond Future	3,602.0000	4,121.0000	14.409	0	0	0
2011/10/05	R208 2011/11/03	8.90	Put	Bond Future	117.0000	68.0000	(41.880)	0	0	1,995
2011/10/05	R208 2012/02/02			Bond Future	8.4000	8.3020	(1.167)	0.0000	0.0000	0
2011/10/05	R208 2012/02/02	9.00	Call	Bond Future	4,405.0000	4,832.0000	9.694	0	0	0
2011/10/05	R208 2012/02/02	9.00	Put	Bond Future	968.0000	817.0000	(15.599)	0	0	0
2011/10/05	R208 2012/02/02	9.05	Call	Bond Future	4,613.0000	5,049.0000	9.452	0	0	0
2011/10/05	R208 2012/02/02	9.05	Put	Bond Future	897.0000	755.0000	(15.831)	0	0	0
2011/10/05	R208 2012/02/02	8.95	Call	Bond Future	4,201.0000	4,619.0000	9.950	0	0	0
2011/10/05	R208 2012/02/02	8.95	Put	Bond Future	1,044.0000	884.0000	(15.326)	0	0	0
2011/10/05	R208 2012/05/03			Bond Future	8.4880	8.3870	(1.190)	0.0000	0.0000	0
2011/10/05	R208 2012/05/03	9.00	Call	Bond Future	4,635.0000	5,023.0000	8.371	0	0	0
2011/10/05	R208 2012/05/03	9.00	Put	Bond Future	1,760.0000	1,567.0000	(10.966)	0	0	0
2011/10/05	R208 2012/05/03	9.05	Call	Bond Future	4,819.0000	5,215.0000	8.217	0	0	0
2011/10/05	R208 2012/05/03	9.05	Put	Bond Future	1,670.0000	1,484.0000	(11.138)	0	0	0
2011/10/05	R208 2012/05/03	8.95	Call	Bond Future	4,453.0000	4,834.0000	8.556	0	0	0
2011/10/05	R208 2012/05/03	8.95	Put	Bond Future	1,854.0000	1,653.0000	(10.841)	0	0	0
2011/10/05	R208 2012/08/02			Bond Future	8.5720	8.4670	(1.225)	0.0000	0.0000	0
2011/10/05	R208 2012/08/02	8.75	Call	Bond Future	4,065.0000	4,400.0000	8.241	0	0	0
2011/10/05	R208 2012/08/02	8.75	Put	Bond Future	3,076.0000	2,821.0000	(8.290)	0	0	0
2011/10/05	R208 2012/08/02	8.80	Call	Bond Future	4,223.0000	4,564.0000	8.075	0	0	0
2011/10/05	R208 2012/08/02	8.80	Put	Bond Future	2,959.0000	2,710.0000	(8.415)	0	0	0
2011/10/05	R208 2012/08/02	8.70	Call	Bond Future	3,910.0000	4,237.0000	8.363	0	0	0
2011/10/05	R208 2012/08/02	8.70	Put	Bond Future	3,197.0000	2,934.0000	(8.226)	0	0	0
2011/10/05	R209 2011/11/03			Bond Future	8.9950	8.9020	(1.034)	0.0000	0.0000	1,374
2011/10/05	R209 2011/11/03	8.75	Call	Bond Future	675.0000	897.0000	32.889	0	0	0
2011/10/05	R209 2011/11/03	8.75	Put	Bond Future	2,590.0000	2,094.0000	(19.151)	0	0	0
2011/10/05	R209 2011/11/03	8.80	Call	Bond Future	799.0000	1,050.0000	31.414	0	0	0
2011/10/05	R209 2011/11/03	8.80	Put	Bond Future	2,317.0000	1,850.0000	(20.155)	0	0	0

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2011/10/05	R209 2011/11/03	8.70	Call	Bond Future	565.0000	760.0000	34.513	0	0	0
2011/10/05	R209 2011/11/03	8.70	Put	Bond Future	2,881.0000	2,358.0000	(18.153)	0	0	0
2011/10/05	R209 2012/02/02			Bond Future	9.0710	8.9750	(1.058)	0.0000	0.0000	0
2011/10/05	R209 2012/02/02	9.00	Call	Bond Future	2,768.0000	3,129.0000	13.042	0	0	0
2011/10/05	R209 2012/02/02	9.00	Put	Bond Future	3,307.0000	2,938.0000	(11.158)	0	0	0
2011/10/05	R209 2012/02/02	9.05	Call	Bond Future	2,951.0000	3,326.0000	12.708	0	0	0
2011/10/05	R209 2012/02/02	9.05	Put	Bond Future	3,110.0000	2,754.0000	(11.447)	0	0	0
2011/10/05	R209 2012/02/02	8.95	Call	Bond Future	2,593.0000	2,939.0000	13.344	0	0	0
2011/10/05	R209 2012/02/02	8.95	Put	Bond Future	3,516.0000	3,131.0000	(10.950)	0	0	0
2011/10/05	R209 2012/05/03			Bond Future	9.1420	9.0430	(1.083)	0.0000	0.0000	0
2011/10/05	R209 2012/05/03	9.00	Call	Bond Future	3,461.0000	3,823.0000	10.459	0	0	0
2011/10/05	R209 2012/05/03	9.00	Put	Bond Future	4,532.0000	4,150.0000	(8.429)	0	0	0
2011/10/05	R209 2012/05/03	9.05	Call	Bond Future	3,636.0000	4,010.0000	10.286	0	0	0
2011/10/05	R209 2012/05/03	9.05	Put	Bond Future	4,327.0000	3,957.0000	(8.551)	0	0	0
2011/10/05	R209 2012/05/03	8.95	Call	Bond Future	3,292.0000	3,642.0000	10.632	0	0	0
2011/10/05	R209 2012/05/03	8.95	Put	Bond Future	4,746.0000	4,352.0000	(8.302)	0	0	0
2011/10/05	R209 2012/08/02			Bond Future	9.2090	9.1080	(1.097)	0.0000	0.0000	0
2011/10/05	R209 2012/08/02	9.25	Call	Bond Future	4,992.0000	5,399.0000	8.153	0	0	0
2011/10/05	R209 2012/08/02	9.25	Put	Bond Future	4,691.0000	4,349.0000	(7.291)	0	0	0
2011/10/05	R209 2012/08/02	9.30	Call	Bond Future	5,179.0000	5,595.0000	8.032	0	0	0
2011/10/05	R209 2012/08/02	9.30	Put	Bond Future	4,514.0000	4,181.0000	(7.377)	0	0	0
2011/10/05	R209 2012/08/02	9.20	Call	Bond Future	4,808.0000	5,206.0000	8.278	0	0	0
2011/10/05	R209 2012/08/02	9.20	Put	Bond Future	4,874.0000	4,523.0000	(7.201)	0	0	0
2011/10/05	R210 2011/11/03			Bond Future	132.7089	132.7287	0.015	0.0000	0.0000	750
2011/10/05	R210 2011/11/03	131.00	Call	Bond Future	1,709.0000	1,729.0000	1.170	0	0	0
2011/10/05	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R210 2011/11/03	131.05	Call	Bond Future	1,659.0000	1,679.0000	1.206	0	0	0
2011/10/05	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R210 2011/11/03	130.95	Call	Bond Future	1,759.0000	1,779.0000	1.137	0	0	0
2011/10/05	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R211 2011/11/03			Bond Future	112.9652	112.9717	0.006	0.0000	0.0000	529
2011/10/05	R211 2011/11/03	1.25	Call	Bond Future	111,715.0000	111,722.0000	0.006	0	0	0
2011/10/05	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/05	R211 2011/11/03	1.30	Call	Bond Future	111,665.0000	111,672.0000	0.006	0	0	0
2011/10/05	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R211 2011/11/03	1.20	Call	Bond Future	111,765.0000	111,772.0000	0.006	0	0	0
2011/10/05	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R211 2012/02/02			Bond Future	113.2489	113.2554	0.006	0.0000	0.0000	0
2011/10/05	R211 2012/02/02	110.50	Call	Bond Future	2,749.0000	2,755.0000	0.218	0	0	0
2011/10/05	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R211 2012/02/02	110.55	Call	Bond Future	2,699.0000	2,705.0000	0.222	0	0	0
2011/10/05	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R211 2012/02/02	110.45	Call	Bond Future	2,799.0000	2,805.0000	0.214	0	0	0
2011/10/05	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R212 2011/11/03			Bond Future	109.7079	109.7233	0.014	0.0000	0.0000	2,667
2011/10/05	R212 2011/11/03	2.50	Call	Bond Future	107,208.0000	107,223.0000	0.014	0	0	0
2011/10/05	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R212 2011/11/03	2.55	Call	Bond Future	107,158.0000	107,173.0000	0.014	0	0	0
2011/10/05	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R212 2011/11/03	2.45	Call	Bond Future	107,258.0000	107,273.0000	0.014	0	0	0
2011/10/05	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R212 2012/02/02			Bond Future	109.8143	109.8299	0.014	0.0000	0.0000	0
2011/10/05	R212 2012/02/02	108.50	Call	Bond Future	1,314.0000	1,330.0000	1.218	0	0	0
2011/10/05	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R212 2012/02/02	108.55	Call	Bond Future	1,264.0000	1,280.0000	1.266	0	0	0
2011/10/05	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R212 2012/02/02	108.45	Call	Bond Future	1,364.0000	1,380.0000	1.173	0	0	0
2011/10/05	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2011/11/03			Bond Future	9.0040	8.9260	(0.866)	0.0000	0.0000	0
2011/10/05	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2011/11/03	8.75	Put	Bond Future	2,021.0000	1,408.0000	(30.332)	0	0	0
2011/10/05	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2011/11/03	8.80	Put	Bond Future	1,617.0000	1,004.0000	(37.910)	0	0	0
2011/10/05	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2011/11/03	8.70	Put	Bond Future	2,427.0000	1,815.0000	(25.216)	0	0	0
2011/10/05	R213 2012/02/02			Bond Future	9.0900	9.0100	(0.880)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/05	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2012/02/02	9.00	Put	Bond Future	696.0000	78.0000	(88.793)	0	0	0
2011/10/05	R213 2012/02/02	9.05	Call	Bond Future	0.0000	310.0000	100.000	0	0	0
2011/10/05	R213 2012/02/02	9.05	Put	Bond Future	308.0000	0.0000	(100.000)	0	0	0
2011/10/05	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2012/02/02	8.95	Put	Bond Future	1,087.0000	468.0000	(56.946)	0	0	0
2011/10/05	R213 2012/05/03			Bond Future	9.1670	9.0840	(0.905)	0.0000	0.0000	0
2011/10/05	R213 2012/05/03	9.25	Call	Bond Future	625.0000	1,258.0000	101.280	0	0	0
2011/10/05	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2012/05/03	9.30	Call	Bond Future	998.0000	1,631.0000	63.427	0	0	0
2011/10/05	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2012/05/03	9.20	Call	Bond Future	249.0000	882.0000	254.217	0	0	0
2011/10/05	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2012/08/02			Bond Future	9.2400	9.1540	(0.931)	0.0000	0.0000	0
2011/10/05	R213 2012/08/02	9.25	Call	Bond Future	75.0000	721.0000	861.333	0	0	0
2011/10/05	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2012/08/02	9.30	Call	Bond Future	446.0000	1,093.0000	145.067	0	0	0
2011/10/05	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	R213 2012/08/02	9.20	Call	Bond Future	0.0000	347.0000	100.000	0	0	0
2011/10/05	R213 2012/08/02	9.20	Put	Bond Future	300.0000	0.0000	(100.000)	0	0	0
2011/10/05	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/05	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/05	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/05	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/05	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/05	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/05	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/05	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/05	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/05	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/05	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/05	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/05	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/05	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/05	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										531341.00