



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/03/2011

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
2011/03/02	AL7T 2011/05/05			Index Future	368.8870	370.8420	0.530	0.0000	0.0000	30
2011/03/02	AL7T 2011/08/04			Index Future	374.1260	376.1120	0.531	0.0000	0.0000	0
2011/03/02	ALBI 2011/05/05			Index Future	339.9030	341.5670	0.490	0.0000	0.0000	1,064
2011/03/02	ALBI 2011/08/04			Index Future	344.7310	346.4200	0.490	0.0000	0.0000	0
2011/03/02	CRD1 2011/05/05			Index Future	154.0840	154.6410	0.361	0.0000	0.0000	2
2011/03/02	CRD1 2011/08/04			Index Future	156.1990	156.7640	0.362	0.0000	0.0000	0
2011/03/02	GOVI 2011/05/05			GOVI	341.2140	342.7840	0.460	0.0000	0.0000	208
2011/03/02	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/02	GOVI 2011/05/05	349.00	Put	GOVI	77,860.0000	62,160.0000	(20.164)	0	0	0
2011/03/02	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/02	GOVI 2011/05/05	349.01	Put	GOVI	77,960.0000	62,260.0000	(20.139)	0	0	0
2011/03/02	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/02	GOVI 2011/05/05	348.99	Put	GOVI	77,760.0000	62,060.0000	(20.190)	0	0	0
2011/03/02	GOVI 2011/08/04			GOVI	346.0610	347.6550	0.461	0.0000	0.0000	0
2011/03/02	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/02	GOVI 2011/08/04	348.00	Put	GOVI	19,390.0000	3,450.0000	(82.207)	0	0	0
2011/03/02	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/02	GOVI 2011/08/04	348.01	Put	GOVI	19,490.0000	3,550.0000	(81.786)	0	0	0
2011/03/02	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/02	GOVI 2011/08/04	347.99	Put	GOVI	19,290.0000	3,350.0000	(82.633)	0	0	0
2011/03/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/02	IGOV 2011/05/05			Index Future	150.2810	150.4770	0.130	0.0000	0.0000	60

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2011/03/02	IGOV 2011/08/04			Index Future	152.4160	152.6150	0.131	0.0000	0.0000	0
2011/03/02	ILBI 2011/05/05			Index Future	406.3350	406.9550	0.153	0.0000	0.0000	336
2011/03/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/02	JBAF 2011/03/16			Jibar Tradeable Future	5.5950	5.5940	(0.018)	0.0000	0.0000	6,040
2011/03/02	JBAF 2011/04/20			Jibar Tradeable Future	5.6280	5.6420	0.249	0.0000	0.0000	2,000
2011/03/02	JBAF 2011/05/18			Jibar Tradeable Future	5.6780	5.6700	(0.141)	0.0000	0.0000	3,001
2011/03/02	JBAF 2011/06/15			Jibar Tradeable Future	5.6990	5.7010	0.035	0.0000	0.0000	3,890
2011/03/02	JBAF 2011/07/20			Jibar Tradeable Future	5.7160	5.7590	0.752	0.0000	0.0000	2,000
2011/03/02	JBAF 2011/08/17			Jibar Tradeable Future	5.8270	5.8110	(0.275)	0.0000	0.0000	0
2011/03/02	JBAF 2011/09/21			Jibar Tradeable Future	5.9350	5.9080	(0.455)	0.0000	0.0000	14,390
2011/03/02	JBAF 2011/12/21			Jibar Tradeable Future	6.4170	6.3880	(0.452)	0.0000	0.0000	5,390
2011/03/02	JBAF 2012/03/20			Jibar Tradeable Future	6.8420	6.7890	(0.775)	0.0000	0.0000	1,290
2011/03/02	JBAF 2012/06/20			Jibar Tradeable Future	7.2690	7.2140	(0.757)	0.0000	0.0000	2,890
2011/03/02	JBAF 2012/09/19			Jibar Tradeable Future	7.6940	7.6350	(0.767)	0.0000	0.0000	44,510
2011/03/02	JBAF 2012/12/19			Jibar Tradeable Future	8.0800	8.0800	0.000	0.0000	0.0000	490
2011/03/02	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/02	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/02	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/02	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/03/02	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/02	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/02	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/02	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/02	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/02	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/02	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/02	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/02	OTH1 2011/05/05			Index Future	332.4640	334.6310	0.652	0.0000	0.0000	3
2011/03/02	OTH1 2011/08/04			Index Future	337.1870	339.3860	0.652	0.0000	0.0000	0
2011/03/02	R157 2011/05/05			Bond Future	7.8750	7.7860	(1.130)	0.0000	0.0000	2,605
2011/03/02	R157 2011/05/05	7.75	Call	Bond Future	684.0000	839.0000	22.661	0	0	0
2011/03/02	R157 2011/05/05	7.75	Put	Bond Future	1,195.0000	986.0000	(17.490)	0	0	0
2011/03/02	R157 2011/05/05	7.80	Call	Bond Future	774.0000	942.0000	21.705	0	0	0
2011/03/02	R157 2011/05/05	7.80	Put	Bond Future	1,080.0000	885.0000	(18.056)	0	0	0
2011/03/02	R157 2011/05/05	7.70	Call	Bond Future	601.0000	744.0000	23.794	0	0	0
2011/03/02	R157 2011/05/05	7.70	Put	Bond Future	1,317.0000	1,097.0000	(16.705)	0	0	0
2011/03/02	R157 2011/05/05	7.65	Call	Bond Future	526.0000	656.0000	24.715	0	0	0
2011/03/02	R157 2011/05/05	7.65	Put	Bond Future	1,448.0000	1,214.0000	(16.160)	0	0	0
2011/03/02	R157 2011/08/04			Bond Future	8.0390	7.9420	(1.207)	0.0000	0.0000	0
2011/03/02	R157 2011/08/04	7.50	Call	Bond Future	619.0000	728.0000	17.609	0	0	0
2011/03/02	R157 2011/08/04	7.50	Put	Bond Future	2,707.0000	2,444.0000	(9.716)	0	0	0
2011/03/02	R157 2011/08/04	7.55	Call	Bond Future	679.0000	795.0000	17.084	0	0	0
2011/03/02	R157 2011/08/04	7.55	Put	Bond Future	2,571.0000	2,315.0000	(9.957)	0	0	0
2011/03/02	R157 2011/08/04	7.45	Call	Bond Future	565.0000	666.0000	17.876	0	0	0
2011/03/02	R157 2011/08/04	7.45	Put	Bond Future	2,849.0000	2,578.0000	(9.512)	0	0	0
2011/03/02	R157 2011/11/03			Bond Future	8.2210	8.1160	(1.277)	0.0000	0.0000	3,694

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2011/03/02	R157 2011/11/03	8.25	Call	Bond Future	1,908.0000	2,106.0000	10.377	0	0	0
2011/03/02	R157 2011/11/03	8.25	Put	Bond Future	1,804.0000	1,624.0000	(9.978)	0	0	0
2011/03/02	R157 2011/11/03	8.30	Call	Bond Future	2,005.0000	2,209.0000	10.175	0	0	0
2011/03/02	R157 2011/11/03	8.30	Put	Bond Future	1,722.0000	1,548.0000	(10.105)	0	0	0
2011/03/02	R157 2011/11/03	8.20	Call	Bond Future	1,814.0000	2,006.0000	10.584	0	0	0
2011/03/02	R157 2011/11/03	8.20	Put	Bond Future	1,889.0000	1,704.0000	(9.794)	0	0	0
2011/03/02	R157 2012/02/02			Bond Future	8.4190	8.3050	(1.354)	0.0000	0.0000	0
2011/03/02	R157 2012/02/02	8.50	Call	Bond Future	2,339.0000	2,543.0000	8.722	0	0	0
2011/03/02	R157 2012/02/02	8.50	Put	Bond Future	2,068.0000	1,890.0000	(8.607)	0	0	0
2011/03/02	R157 2012/02/02	8.55	Call	Bond Future	2,432.0000	2,641.0000	8.594	0	0	0
2011/03/02	R157 2012/02/02	8.55	Put	Bond Future	1,995.0000	1,821.0000	(8.722)	0	0	0
2011/03/02	R157 2012/02/02	8.45	Call	Bond Future	2,249.0000	2,448.0000	8.848	0	0	0
2011/03/02	R157 2012/02/02	8.45	Put	Bond Future	2,145.0000	1,962.0000	(8.531)	0	0	0
2011/03/02	R186 2011/05/05			Bond Future	9.0390	8.9330	(1.173)	0.0000	0.0000	18,980
2011/03/02	R186 2011/05/05	8.75	Call	Bond Future	1,301.0000	1,638.0000	25.903	0	0	0
2011/03/02	R186 2011/05/05	8.75	Put	Bond Future	3,952.0000	3,327.0000	(15.815)	0	0	0
2011/03/02	R186 2011/05/05	8.80	Call	Bond Future	1,461.0000	1,826.0000	24.983	0	0	0
2011/03/02	R186 2011/05/05	8.80	Put	Bond Future	3,646.0000	3,050.0000	(16.347)	0	0	0
2011/03/02	R186 2011/05/05	8.70	Call	Bond Future	1,153.0000	1,463.0000	26.886	0	0	0
2011/03/02	R186 2011/05/05	8.70	Put	Bond Future	4,271.0000	3,620.0000	(15.242)	0	0	0
2011/03/02	R186 2011/05/05	8.00	Put	Bond Future	10,097.0000	9,189.0000	(8.993)	0	0	0
2011/03/02	R186 2011/05/05	8.00	Call	Bond Future	125.0000	178.0000	42.400	0	0	5,500
2011/03/02	R186 2011/08/04			Bond Future	9.1430	9.0340	(1.192)	0.0000	0.0000	0
2011/03/02	R186 2011/08/04	8.25	Call	Bond Future	975.0000	1,175.0000	20.513	0	0	0
2011/03/02	R186 2011/08/04	8.25	Put	Bond Future	9,290.0000	8,521.0000	(8.278)	0	0	0
2011/03/02	R186 2011/08/04	8.30	Call	Bond Future	1,070.0000	1,284.0000	20.000	0	0	0
2011/03/02	R186 2011/08/04	8.30	Put	Bond Future	8,896.0000	8,141.0000	(8.487)	0	0	0
2011/03/02	R186 2011/08/04	8.20	Call	Bond Future	887.0000	1,072.0000	20.857	0	0	0
2011/03/02	R186 2011/08/04	8.20	Put	Bond Future	9,694.0000	8,910.0000	(8.087)	0	0	0
2011/03/02	R186 2011/11/03			Bond Future	9.2480	9.1350	(1.222)	0.0000	0.0000	12,982
2011/03/02	R186 2011/11/03	9.00	Call	Bond Future	3,753.0000	4,200.0000	11.910	0	0	0
2011/03/02	R186 2011/11/03	9.00	Put	Bond Future	5,929.0000	5,392.0000	(9.057)	0	0	0
2011/03/02	R186 2011/11/03	9.05	Call	Bond Future	3,948.0000	4,410.0000	11.702	0	0	0
2011/03/02	R186 2011/11/03	9.05	Put	Bond Future	5,681.0000	5,159.0000	(9.189)	0	0	0

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2011/03/02	R186 2011/11/03	8.95	Call	Bond Future	3,563.0000	3,996.0000	12.153	0	0	0
2011/03/02	R186 2011/11/03	8.95	Put	Bond Future	6,186.0000	5,635.0000	(8.907)	0	0	0
2011/03/02	R186 2012/02/02			Bond Future	9.3520	9.2350	(1.251)	0.0000	0.0000	0
2011/03/02	R186 2012/02/02	9.00	Call	Bond Future	4,025.0000	4,466.0000	10.957	0	0	0
2011/03/02	R186 2012/02/02	9.00	Put	Bond Future	7,069.0000	6,512.0000	(7.879)	0	0	0
2011/03/02	R186 2012/02/02	9.05	Call	Bond Future	4,212.0000	4,666.0000	10.779	0	0	0
2011/03/02	R186 2012/02/02	9.05	Put	Bond Future	6,816.0000	6,272.0000	(7.981)	0	0	0
2011/03/02	R186 2012/02/02	8.95	Call	Bond Future	3,844.0000	4,272.0000	11.134	0	0	0
2011/03/02	R186 2012/02/02	8.95	Put	Bond Future	7,331.0000	6,760.0000	(7.789)	0	0	0
2011/03/02	R201 2011/05/05			Bond Future	7.4860	7.4350	(0.681)	0.0000	0.0000	484
2011/03/02	R201 2011/05/05	7.75	Call	Bond Future	1,225.0000	1,334.0000	8.898	0	0	0
2011/03/02	R201 2011/05/05	7.75	Put	Bond Future	386.0000	332.0000	(13.990)	0	0	0
2011/03/02	R201 2011/05/05	7.80	Call	Bond Future	1,336.0000	1,450.0000	8.533	0	0	0
2011/03/02	R201 2011/05/05	7.80	Put	Bond Future	339.0000	290.0000	(14.454)	0	0	0
2011/03/02	R201 2011/05/05	7.70	Call	Bond Future	1,119.0000	1,223.0000	9.294	0	0	0
2011/03/02	R201 2011/05/05	7.70	Put	Bond Future	438.0000	379.0000	(13.470)	0	0	0
2011/03/02	R201 2011/08/04			Bond Future	7.6390	7.5830	(0.733)	0.0000	0.0000	0
2011/03/02	R201 2011/08/04	7.25	Call	Bond Future	580.0000	634.0000	9.310	0	0	0
2011/03/02	R201 2011/08/04	7.25	Put	Bond Future	1,746.0000	1,634.0000	(6.415)	0	0	0
2011/03/02	R201 2011/08/04	7.30	Call	Bond Future	633.0000	692.0000	9.321	0	0	0
2011/03/02	R201 2011/08/04	7.30	Put	Bond Future	1,649.0000	1,541.0000	(6.549)	0	0	0
2011/03/02	R201 2011/08/04	7.20	Call	Bond Future	529.0000	581.0000	9.830	0	0	0
2011/03/02	R201 2011/08/04	7.20	Put	Bond Future	1,847.0000	1,732.0000	(6.226)	0	0	0
2011/03/02	R201 2011/11/03			Bond Future	7.8080	7.7470	(0.781)	0.0000	0.0000	0
2011/03/02	R201 2011/11/03	8.00	Call	Bond Future	1,604.0000	1,699.0000	5.923	0	0	0
2011/03/02	R201 2011/11/03	8.00	Put	Bond Future	1,075.0000	1,001.0000	(6.884)	0	0	0
2011/03/02	R201 2011/11/03	8.05	Call	Bond Future	1,686.0000	1,784.0000	5.813	0	0	0
2011/03/02	R201 2011/11/03	8.05	Put	Bond Future	1,019.0000	949.0000	(6.869)	0	0	0
2011/03/02	R201 2011/11/03	7.95	Call	Bond Future	1,524.0000	1,616.0000	6.037	0	0	0
2011/03/02	R201 2011/11/03	7.95	Put	Bond Future	1,132.0000	1,055.0000	(6.802)	0	0	0
2011/03/02	R201 2012/02/02			Bond Future	7.9880	7.9210	(0.839)	0.0000	0.0000	0
2011/03/02	R201 2012/02/02	8.25	Call	Bond Future	1,958.0000	2,055.0000	4.954	0	0	0
2011/03/02	R201 2012/02/02	8.25	Put	Bond Future	1,292.0000	1,218.0000	(5.728)	0	0	0
2011/03/02	R201 2012/02/02	8.30	Call	Bond Future	2,034.0000	2,133.0000	4.867	0	0	0

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2011/03/02	R201 2012/02/02	8.30	Put	Bond Future	1,242.0000	1,170.0000	(5.797)	0	0	0
2011/03/02	R201 2012/02/02	8.20	Call	Bond Future	1,883.0000	1,978.0000	5.045	0	0	0
2011/03/02	R201 2012/02/02	8.20	Put	Bond Future	1,344.0000	1,268.0000	(5.655)	0	0	0
2011/03/02	R202 2011/05/05			Bond Future	0.3290	0.3290	0.000	0.0000	0.0000	10,489
2011/03/02	R202 2011/05/05	2.05	Call	Bond Future	42,656.0000	42,656.0000	0.000	0	0	0
2011/03/02	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R202 2011/05/05	2.10	Call	Bond Future	43,684.0000	43,684.0000	0.000	0	0	0
2011/03/02	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R202 2011/05/05	2.00	Call	Bond Future	41,617.0000	41,617.0000	0.000	0	0	0
2011/03/02	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R203 2011/05/05			Bond Future	8.4630	8.4010	(0.733)	0.0000	0.0000	516
2011/03/02	R203 2011/05/05	8.25	Call	Bond Future	727.0000	834.0000	14.718	0	0	0
2011/03/02	R203 2011/05/05	8.25	Put	Bond Future	1,757.0000	1,566.0000	(10.871)	0	0	0
2011/03/02	R203 2011/05/05	8.30	Call	Bond Future	821.0000	937.0000	14.129	0	0	0
2011/03/02	R203 2011/05/05	8.30	Put	Bond Future	1,608.0000	1,426.0000	(11.318)	0	0	0
2011/03/02	R203 2011/05/05	8.20	Call	Bond Future	641.0000	739.0000	15.289	0	0	0
2011/03/02	R203 2011/05/05	8.20	Put	Bond Future	1,915.0000	1,714.0000	(10.496)	0	0	0
2011/03/02	R203 2011/08/04			Bond Future	8.6050	8.5400	(0.755)	0.0000	0.0000	0
2011/03/02	R203 2011/08/04	8.00	Call	Bond Future	744.0000	825.0000	10.887	0	0	0
2011/03/02	R203 2011/08/04	8.00	Put	Bond Future	3,590.0000	3,370.0000	(6.128)	0	0	0
2011/03/02	R203 2011/08/04	8.05	Call	Bond Future	813.0000	899.0000	10.578	0	0	0
2011/03/02	R203 2011/08/04	8.05	Put	Bond Future	3,420.0000	3,205.0000	(6.287)	0	0	0
2011/03/02	R203 2011/08/04	7.95	Call	Bond Future	677.0000	753.0000	11.226	0	0	0
2011/03/02	R203 2011/08/04	7.95	Put	Bond Future	3,763.0000	3,538.0000	(5.979)	0	0	0
2011/03/02	R203 2011/11/03			Bond Future	8.7570	8.6880	(0.788)	0.0000	0.0000	1,416
2011/03/02	R203 2011/11/03	8.50	Call	Bond Future	1,803.0000	1,934.0000	7.266	0	0	0
2011/03/02	R203 2011/11/03	8.50	Put	Bond Future	2,953.0000	2,777.0000	(5.960)	0	0	0
2011/03/02	R203 2011/11/03	8.55	Call	Bond Future	1,904.0000	2,040.0000	7.143	0	0	0
2011/03/02	R203 2011/11/03	8.55	Put	Bond Future	2,829.0000	2,658.0000	(6.045)	0	0	0
2011/03/02	R203 2011/11/03	8.45	Call	Bond Future	1,705.0000	1,832.0000	7.449	0	0	0
2011/03/02	R203 2011/11/03	8.45	Put	Bond Future	3,080.0000	2,900.0000	(5.844)	0	0	0
2011/03/02	R203 2012/02/02			Bond Future	8.9160	8.8430	(0.819)	0.0000	0.0000	0
2011/03/02	R203 2012/02/02	8.75	Call	Bond Future	2,420.0000	2,566.0000	6.033	0	0	0

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2011/03/02	R203 2012/02/02	8.75	Put	Bond Future	3,130.0000	2,965.0000	(5.272)	0	0	0
2011/03/02	R203 2012/02/02	8.80	Call	Bond Future	2,526.0000	2,675.0000	5.899	0	0	0
2011/03/02	R203 2012/02/02	8.80	Put	Bond Future	3,022.0000	2,859.0000	(5.394)	0	0	0
2011/03/02	R203 2012/02/02	8.70	Call	Bond Future	2,317.0000	2,459.0000	6.129	0	0	0
2011/03/02	R203 2012/02/02	8.70	Put	Bond Future	3,242.0000	3,073.0000	(5.213)	0	0	0
2011/03/02	R204 2011/05/05			Bond Future	8.6560	8.5900	(0.762)	0.0000	0.0000	100
2011/03/02	R204 2011/05/05	8.50	Call	Bond Future	950.0000	1,092.0000	14.947	0	0	0
2011/03/02	R204 2011/05/05	8.50	Put	Bond Future	1,792.0000	1,579.0000	(11.886)	0	0	0
2011/03/02	R204 2011/05/05	8.55	Call	Bond Future	1,064.0000	1,217.0000	14.380	0	0	0
2011/03/02	R204 2011/05/05	8.55	Put	Bond Future	1,635.0000	1,433.0000	(12.355)	0	0	0
2011/03/02	R204 2011/05/05	8.45	Call	Bond Future	844.0000	975.0000	15.521	0	0	0
2011/03/02	R204 2011/05/05	8.45	Put	Bond Future	1,958.0000	1,734.0000	(11.440)	0	0	0
2011/03/02	R204 2011/08/04			Bond Future	8.7910	8.7220	(0.785)	0.0000	0.0000	0
2011/03/02	R204 2011/08/04	8.00	Call	Bond Future	642.0000	720.0000	12.150	0	0	0
2011/03/02	R204 2011/08/04	8.00	Put	Bond Future	4,866.0000	4,584.0000	(5.795)	0	0	0
2011/03/02	R204 2011/08/04	8.05	Call	Bond Future	703.0000	786.0000	11.807	0	0	0
2011/03/02	R204 2011/08/04	8.05	Put	Bond Future	4,653.0000	4,377.0000	(5.932)	0	0	0
2011/03/02	R204 2011/08/04	7.95	Call	Bond Future	584.0000	657.0000	12.500	0	0	0
2011/03/02	R204 2011/08/04	7.95	Put	Bond Future	5,083.0000	4,796.0000	(5.646)	0	0	0
2011/03/02	R204 2011/11/03			Bond Future	8.9300	8.8580	(0.806)	0.0000	0.0000	1,876
2011/03/02	R204 2011/11/03	8.75	Call	Bond Future	2,285.0000	2,451.0000	7.265	0	0	0
2011/03/02	R204 2011/11/03	8.75	Put	Bond Future	3,195.0000	2,999.0000	(6.135)	0	0	0
2011/03/02	R204 2011/11/03	8.80	Call	Bond Future	2,404.0000	2,575.0000	7.113	0	0	0
2011/03/02	R204 2011/11/03	8.80	Put	Bond Future	3,060.0000	2,869.0000	(6.242)	0	0	0
2011/03/02	R204 2011/11/03	8.70	Call	Bond Future	2,170.0000	2,330.0000	7.373	0	0	0
2011/03/02	R204 2011/11/03	8.70	Put	Bond Future	3,335.0000	3,132.0000	(6.087)	0	0	0
2011/03/02	R204 2012/02/02			Bond Future	9.0720	8.9960	(0.838)	0.0000	0.0000	0
2011/03/02	R204 2012/02/02	9.00	Call	Bond Future	2,954.0000	3,137.0000	6.195	0	0	0
2011/03/02	R204 2012/02/02	9.00	Put	Bond Future	3,305.0000	3,117.0000	(5.688)	0	0	0
2011/03/02	R204 2012/02/02	9.05	Call	Bond Future	3,077.0000	3,265.0000	6.110	0	0	0
2011/03/02	R204 2012/02/02	9.05	Put	Bond Future	3,184.0000	3,002.0000	(5.716)	0	0	0
2011/03/02	R204 2012/02/02	8.95	Call	Bond Future	2,833.0000	3,012.0000	6.318	0	0	0
2011/03/02	R204 2012/02/02	8.95	Put	Bond Future	3,428.0000	3,237.0000	(5.572)	0	0	0

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2011/03/02	R206 2011/05/05			Bond Future	7.2120	7.1380	(1.026)	0.0000	0.0000	0
2011/03/02	R206 2011/05/05	7.50	Call	Bond Future	950.0000	1,076.0000	13.263	0	0	0
2011/03/02	R206 2011/05/05	7.50	Put	Bond Future	258.0000	206.0000	(20.155)	0	0	0
2011/03/02	R206 2011/05/05	7.55	Call	Bond Future	1,036.0000	1,167.0000	12.645	0	0	0
2011/03/02	R206 2011/05/05	7.55	Put	Bond Future	225.0000	177.0000	(21.333)	0	0	0
2011/03/02	R206 2011/05/05	7.45	Call	Bond Future	866.0000	986.0000	13.857	0	0	0
2011/03/02	R206 2011/05/05	7.45	Put	Bond Future	294.0000	235.0000	(20.068)	0	0	0
2011/03/02	R206 2011/08/04			Bond Future	7.3850	7.3020	(1.124)	0.0000	0.0000	0
2011/03/02	R206 2011/08/04	7.00	Call	Bond Future	417.0000	479.0000	14.868	0	0	0
2011/03/02	R206 2011/08/04	7.00	Put	Bond Future	1,265.0000	1,145.0000	(9.486)	0	0	0
2011/03/02	R206 2011/08/04	7.05	Call	Bond Future	459.0000	524.0000	14.161	0	0	0
2011/03/02	R206 2011/08/04	7.05	Put	Bond Future	1,197.0000	1,080.0000	(9.774)	0	0	0
2011/03/02	R206 2011/08/04	6.95	Call	Bond Future	380.0000	438.0000	15.263	0	0	0
2011/03/02	R206 2011/08/04	6.95	Put	Bond Future	1,339.0000	1,215.0000	(9.261)	0	0	0
2011/03/02	R206 2011/11/03			Bond Future	7.5770	7.4840	(1.227)	0.0000	0.0000	0
2011/03/02	R206 2011/11/03	7.75	Call	Bond Future	1,117.0000	1,221.0000	9.311	0	0	0
2011/03/02	R206 2011/11/03	7.75	Put	Bond Future	775.0000	695.0000	(10.323)	0	0	0
2011/03/02	R206 2011/11/03	7.80	Call	Bond Future	1,175.0000	1,282.0000	9.106	0	0	0
2011/03/02	R206 2011/11/03	7.80	Put	Bond Future	735.0000	658.0000	(10.476)	0	0	0
2011/03/02	R206 2011/11/03	7.70	Call	Bond Future	1,060.0000	1,161.0000	9.528	0	0	0
2011/03/02	R206 2011/11/03	7.70	Put	Bond Future	817.0000	734.0000	(10.159)	0	0	0
2011/03/02	R206 2012/02/02			Bond Future	7.7970	7.6910	(1.359)	0.0000	0.0000	0
2011/03/02	R206 2012/02/02	8.00	Call	Bond Future	1,258.0000	1,364.0000	8.426	0	0	0
2011/03/02	R206 2012/02/02	8.00	Put	Bond Future	901.0000	820.0000	(8.990)	0	0	0
2011/03/02	R206 2012/02/02	8.05	Call	Bond Future	1,310.0000	1,418.0000	8.244	0	0	0
2011/03/02	R206 2012/02/02	8.05	Put	Bond Future	866.0000	787.0000	(9.122)	0	0	0
2011/03/02	R206 2012/02/02	7.95	Call	Bond Future	1,207.0000	1,310.0000	8.534	0	0	0
2011/03/02	R206 2012/02/02	7.95	Put	Bond Future	938.0000	854.0000	(8.955)	0	0	0
2011/03/02	R207 2011/05/05			Bond Future	8.7510	8.6550	(1.097)	0.0000	0.0000	1,020
2011/03/02	R207 2011/05/05	8.50	Call	Bond Future	845.0000	1,042.0000	23.314	0	0	0
2011/03/02	R207 2011/05/05	8.50	Put	Bond Future	2,277.0000	1,929.0000	(15.283)	0	0	0
2011/03/02	R207 2011/05/05	8.55	Call	Bond Future	949.0000	1,163.0000	22.550	0	0	0
2011/03/02	R207 2011/05/05	8.55	Put	Bond Future	2,093.0000	1,763.0000	(15.767)	0	0	0
2011/03/02	R207 2011/05/05	8.45	Call	Bond Future	748.0000	930.0000	24.332	0	0	0

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2011/03/02	R207 2011/05/05	8.45	Put	Bond Future	2,468.0000	2,106.0000	(14.668)	0	0	0
2011/03/02	R207 2011/08/04			Bond Future	8.8770	8.7770	(1.127)	0.0000	0.0000	0
2011/03/02	R207 2011/08/04	8.25	Call	Bond Future	960.0000	1,118.0000	16.458	0	0	0
2011/03/02	R207 2011/08/04	8.25	Put	Bond Future	4,486.0000	4,093.0000	(8.761)	0	0	0
2011/03/02	R207 2011/08/04	8.30	Call	Bond Future	1,042.0000	1,209.0000	16.027	0	0	0
2011/03/02	R207 2011/08/04	8.30	Put	Bond Future	4,280.0000	3,896.0000	(8.972)	0	0	0
2011/03/02	R207 2011/08/04	8.20	Call	Bond Future	884.0000	1,033.0000	16.855	0	0	0
2011/03/02	R207 2011/08/04	8.20	Put	Bond Future	4,699.0000	4,297.0000	(8.555)	0	0	0
2011/03/02	R207 2011/11/03			Bond Future	9.0020	8.8970	(1.166)	0.0000	0.0000	600
2011/03/02	R207 2011/11/03	8.75	Call	Bond Future	2,237.0000	2,488.0000	11.220	0	0	0
2011/03/02	R207 2011/11/03	8.75	Put	Bond Future	3,595.0000	3,283.0000	(8.679)	0	0	0
2011/03/02	R207 2011/11/03	8.80	Call	Bond Future	2,357.0000	2,616.0000	10.989	0	0	0
2011/03/02	R207 2011/11/03	8.80	Put	Bond Future	3,444.0000	3,140.0000	(8.827)	0	0	0
2011/03/02	R207 2011/11/03	8.70	Call	Bond Future	2,121.0000	2,363.0000	11.410	0	0	0
2011/03/02	R207 2011/11/03	8.70	Put	Bond Future	3,752.0000	3,431.0000	(8.555)	0	0	0
2011/03/02	R207 2012/02/02			Bond Future	9.1300	9.0210	(1.194)	0.0000	0.0000	0
2011/03/02	R207 2012/02/02	9.00	Call	Bond Future	2,966.0000	3,244.0000	9.373	0	0	0
2011/03/02	R207 2012/02/02	9.00	Put	Bond Future	3,643.0000	3,354.0000	(7.933)	0	0	0
2011/03/02	R207 2012/02/02	9.05	Call	Bond Future	3,093.0000	3,379.0000	9.247	0	0	0
2011/03/02	R207 2012/02/02	9.05	Put	Bond Future	3,509.0000	3,228.0000	(8.008)	0	0	0
2011/03/02	R207 2012/02/02	8.95	Call	Bond Future	2,842.0000	3,113.0000	9.536	0	0	0
2011/03/02	R207 2012/02/02	8.95	Put	Bond Future	3,782.0000	3,485.0000	(7.853)	0	0	0
2011/03/02	R208 2011/05/05			Bond Future	8.8440	8.7230	(1.368)	0.0000	0.0000	190
2011/03/02	R208 2011/05/05	8.50	Call	Bond Future	725.0000	957.0000	32.000	0	0	0
2011/03/02	R208 2011/05/05	8.50	Put	Bond Future	2,792.0000	2,304.0000	(17.479)	0	0	0
2011/03/02	R208 2011/05/05	8.55	Call	Bond Future	820.0000	1,072.0000	30.732	0	0	0
2011/03/02	R208 2011/05/05	8.55	Put	Bond Future	2,583.0000	2,115.0000	(18.118)	0	0	0
2011/03/02	R208 2011/05/05	8.45	Call	Bond Future	638.0000	850.0000	33.229	0	0	0
2011/03/02	R208 2011/05/05	8.45	Put	Bond Future	3,011.0000	2,503.0000	(16.871)	0	0	0
2011/03/02	R208 2011/08/04			Bond Future	8.9590	8.8320	(1.418)	0.0000	0.0000	0
2011/03/02	R208 2011/08/04	8.25	Call	Bond Future	859.0000	1,054.0000	22.701	0	0	0
2011/03/02	R208 2011/08/04	8.25	Put	Bond Future	5,082.0000	4,540.0000	(10.665)	0	0	0
2011/03/02	R208 2011/08/04	8.30	Call	Bond Future	936.0000	1,143.0000	22.115	0	0	0
2011/03/02	R208 2011/08/04	8.30	Put	Bond Future	4,853.0000	4,322.0000	(10.942)	0	0	0

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2011/03/02	R208 2011/08/04	8.20	Call	Bond Future	787.0000	970.0000	23.253	0	0	0
2011/03/02	R208 2011/08/04	8.20	Put	Bond Future	5,318.0000	4,763.0000	(10.436)	0	0	0
2011/03/02	R208 2011/11/03			Bond Future	9.0760	8.9450	(1.443)	0.0000	0.0000	5,603
2011/03/02	R208 2011/11/03	8.75	Call	Bond Future	2,198.0000	2,518.0000	14.559	0	0	0
2011/03/02	R208 2011/11/03	8.75	Put	Bond Future	4,061.0000	3,639.0000	(10.392)	0	0	0
2011/03/02	R208 2011/11/03	8.80	Call	Bond Future	2,318.0000	2,650.0000	14.323	0	0	0
2011/03/02	R208 2011/11/03	8.80	Put	Bond Future	3,892.0000	3,481.0000	(10.560)	0	0	0
2011/03/02	R208 2011/11/03	8.70	Call	Bond Future	2,081.0000	2,390.0000	14.849	0	0	0
2011/03/02	R208 2011/11/03	8.70	Put	Bond Future	4,234.0000	3,801.0000	(10.227)	0	0	0
2011/03/02	R208 2012/02/02			Bond Future	9.1940	9.0570	(1.490)	0.0000	0.0000	0
2011/03/02	R208 2012/02/02	9.00	Call	Bond Future	3,070.0000	3,436.0000	11.922	0	0	0
2011/03/02	R208 2012/02/02	9.00	Put	Bond Future	4,145.0000	3,754.0000	(9.433)	0	0	0
2011/03/02	R208 2012/02/02	9.05	Call	Bond Future	3,202.0000	3,577.0000	11.711	0	0	0
2011/03/02	R208 2012/02/02	9.05	Put	Bond Future	3,999.0000	3,616.0000	(9.577)	0	0	0
2011/03/02	R208 2012/02/02	8.95	Call	Bond Future	2,941.0000	3,297.0000	12.105	0	0	0
2011/03/02	R208 2012/02/02	8.95	Put	Bond Future	4,296.0000	3,895.0000	(9.334)	0	0	0
2011/03/02	R209 2011/05/05			Bond Future	9.0630	8.9580	(1.159)	0.0000	0.0000	21,100
2011/03/02	R209 2011/05/05	8.50	Call	Bond Future	519.0000	684.0000	31.792	0	0	0
2011/03/02	R209 2011/05/05	8.50	Put	Bond Future	5,003.0000	4,364.0000	(12.772)	0	0	0
2011/03/02	R209 2011/05/05	8.55	Call	Bond Future	601.0000	785.0000	30.616	0	0	0
2011/03/02	R209 2011/05/05	8.55	Put	Bond Future	4,669.0000	4,049.0000	(13.279)	0	0	0
2011/03/02	R209 2011/05/05	8.45	Call	Bond Future	447.0000	594.0000	32.886	0	0	0
2011/03/02	R209 2011/05/05	8.45	Put	Bond Future	5,351.0000	4,694.0000	(12.278)	0	0	0
2011/03/02	R209 2011/08/04			Bond Future	9.1420	9.0340	(1.181)	0.0000	0.0000	0
2011/03/02	R209 2011/08/04	8.50	Call	Bond Future	1,297.0000	1,533.0000	18.196	0	0	0
2011/03/02	R209 2011/08/04	8.50	Put	Bond Future	6,369.0000	5,791.0000	(9.075)	0	0	0
2011/03/02	R209 2011/08/04	8.55	Call	Bond Future	1,410.0000	1,660.0000	17.730	0	0	0
2011/03/02	R209 2011/08/04	8.55	Put	Bond Future	6,067.0000	5,502.0000	(9.313)	0	0	0
2011/03/02	R209 2011/08/04	8.45	Call	Bond Future	1,193.0000	1,414.0000	18.525	0	0	0
2011/03/02	R209 2011/08/04	8.45	Put	Bond Future	6,684.0000	6,091.0000	(8.872)	0	0	0
2011/03/02	R209 2011/08/04	10.10	Call	Bond Future	7,571.0000	8,233.0000	8.744	0	0	0
2011/03/02	R209 2011/08/04	10.10	Put	Bond Future	952.0000	799.0000	(16.071)	0	0	0
2011/03/02	R209 2011/11/03			Bond Future	9.2210	9.1110	(1.193)	0.0000	0.0000	1,033
2011/03/02	R209 2011/11/03	8.75	Call	Bond Future	2,464.0000	2,785.0000	13.028	0	0	0

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2011/03/02	R209 2011/11/03	8.75	Put	Bond Future	6,077.0000	5,580.0000	(8.178)	0	0	0
2011/03/02	R209 2011/11/03	8.80	Call	Bond Future	2,610.0000	2,943.0000	12.759	0	0	0
2011/03/02	R209 2011/11/03	8.80	Put	Bond Future	5,825.0000	5,340.0000	(8.326)	0	0	0
2011/03/02	R209 2011/11/03	8.70	Call	Bond Future	2,326.0000	2,635.0000	13.285	0	0	0
2011/03/02	R209 2011/11/03	8.70	Put	Bond Future	6,339.0000	5,830.0000	(8.030)	0	0	0
2011/03/02	R209 2012/02/02			Bond Future	9.2990	9.1850	(1.226)	0.0000	0.0000	0
2011/03/02	R209 2012/02/02	9.00	Call	Bond Future	3,676.0000	4,063.0000	10.528	0	0	0
2011/03/02	R209 2012/02/02	9.00	Put	Bond Future	5,904.0000	5,455.0000	(7.605)	0	0	0
2011/03/02	R209 2012/02/02	9.05	Call	Bond Future	3,840.0000	4,238.0000	10.365	0	0	0
2011/03/02	R209 2012/02/02	9.05	Put	Bond Future	5,688.0000	5,249.0000	(7.718)	0	0	0
2011/03/02	R209 2012/02/02	8.95	Call	Bond Future	3,516.0000	3,892.0000	10.694	0	0	0
2011/03/02	R209 2012/02/02	8.95	Put	Bond Future	6,128.0000	5,667.0000	(7.523)	0	0	0
2011/03/02	R211 2011/05/05			Bond Future	1.5870	1.5900	0.189	0.0000	0.0000	539
2011/03/02	R211 2011/05/05	2.14	Call	Bond Future	3,049.0000	3,032.0000	(0.558)	0	0	0
2011/03/02	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R211 2011/05/05	2.19	Call	Bond Future	3,319.0000	3,303.0000	(0.482)	0	0	0
2011/03/02	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R211 2011/05/05	2.09	Call	Bond Future	2,777.0000	2,761.0000	(0.576)	0	0	0
2011/03/02	R211 2011/05/05	2.09	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/03/02	R212 2011/05/05			Bond Future	2.3980	2.3990	0.042	0.0000	0.0000	2,518
2011/03/02	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R212 2011/05/05	2.25	Put	Bond Future	1,430.0000	1,439.0000	0.629	0	0	0
2011/03/02	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R212 2011/05/05	2.30	Put	Bond Future	944.0000	954.0000	1.059	0	0	0
2011/03/02	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R212 2011/05/05	2.20	Put	Bond Future	1,918.0000	1,928.0000	0.521	0	0	0
2011/03/02	R213 2011/05/05			Bond Future	9.0860	8.9970	(0.980)	0.0000	0.0000	0
2011/03/02	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/05/05	8.00	Put	Bond Future	9,154.0000	8,458.0000	(7.603)	0	0	0
2011/03/02	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/05/05	8.05	Put	Bond Future	8,699.0000	8,003.0000	(8.001)	0	0	0
2011/03/02	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/05/05	7.95	Put	Bond Future	9,612.0000	8,916.0000	(7.241)	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
2011/03/02	R213 2011/08/04			Bond Future	9.1730	9.0810	(1.003)	0.0000	0.0000	0
2011/03/02	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/08/04	8.00	Put	Bond Future	9,786.0000	9,078.0000	(7.235)	0	0	0
2011/03/02	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/08/04	8.05	Put	Bond Future	9,333.0000	8,625.0000	(7.586)	0	0	0
2011/03/02	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/08/04	7.95	Put	Bond Future	10,242.0000	9,534.0000	(6.913)	0	0	0
2011/03/02	R213 2011/11/03			Bond Future	9.2620	9.1670	(1.026)	0.0000	0.0000	0
2011/03/02	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/11/03	8.75	Put	Bond Future	3,999.0000	3,279.0000	(18.005)	0	0	0
2011/03/02	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/11/03	8.80	Put	Bond Future	3,595.0000	2,875.0000	(20.028)	0	0	0
2011/03/02	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2011/11/03	8.70	Put	Bond Future	4,406.0000	3,686.0000	(16.341)	0	0	0
2011/03/02	R213 2012/02/02			Bond Future	9.3510	9.2540	(1.037)	0.0000	0.0000	0
2011/03/02	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2012/02/02	9.00	Put	Bond Future	2,665.0000	1,942.0000	(27.129)	0	0	0
2011/03/02	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2012/02/02	9.05	Put	Bond Future	2,278.0000	1,554.0000	(31.782)	0	0	0
2011/03/02	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/02	R213 2012/02/02	8.95	Put	Bond Future	3,056.0000	2,333.0000	(23.658)	0	0	0
2011/03/02	TRT1 2011/05/05			Index Future	336.9690	338.5500	0.469	0.0000	0.0000	100
2011/03/02	TRT1 2011/08/04			Index Future	341.5940	343.1990	0.470	0.0000	0.0000	0
Total										178939.00