



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 03/03/2011

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
2011/03/03	AL7T 2011/05/05			Index Future	370.8420	369.8450	(0.269)	0.0000	0.0000	30
2011/03/03	AL7T 2011/08/04			Index Future	376.1120	375.1020	(0.269)	0.0000	0.0000	0
2011/03/03	ALBI 2011/05/05			Index Future	341.5670	340.8400	(0.213)	0.0000	0.0000	1,064
2011/03/03	ALBI 2011/08/04			Index Future	346.4200	345.6850	(0.212)	0.0000	0.0000	0
2011/03/03	CRD1 2011/05/05			Index Future	154.6410	154.4280	(0.138)	0.0000	0.0000	2
2011/03/03	CRD1 2011/08/04			Index Future	156.7640	156.5490	(0.137)	0.0000	0.0000	0
2011/03/03	GOVI 2011/05/05			GOVI	342.7840	342.0640	(0.210)	0.0000	0.0000	208
2011/03/03	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/03	GOVI 2011/05/05	349.00	Put	GOVI	62,160.0000	69,360.0000	11.583	0	0	0
2011/03/03	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/03	GOVI 2011/05/05	349.01	Put	GOVI	62,260.0000	69,460.0000	11.564	0	0	0
2011/03/03	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/03	GOVI 2011/05/05	348.99	Put	GOVI	62,060.0000	69,260.0000	11.602	0	0	0
2011/03/03	GOVI 2011/08/04			GOVI	347.6550	346.9270	(0.209)	0.0000	0.0000	0
2011/03/03	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/03	GOVI 2011/08/04	348.00	Put	GOVI	3,450.0000	10,730.0000	211.014	0	0	0
2011/03/03	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/03	GOVI 2011/08/04	348.01	Put	GOVI	3,550.0000	10,830.0000	205.070	0	0	0
2011/03/03	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/03	GOVI 2011/08/04	347.99	Put	GOVI	3,350.0000	10,630.0000	217.313	0	0	0
2011/03/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/03	IGOV 2011/05/05			Index Future	150.4770	150.4180	(0.039)	0.0000	0.0000	60

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2011/03/03	IGOV 2011/08/04			Index Future	152.6150	152.5560	(0.039)	0.0000	0.0000	0
2011/03/03	ILBI 2011/05/05			Index Future	406.9550	406.7890	(0.041)	0.0000	0.0000	336
2011/03/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/03	JBAF 2011/03/16			Jibar Tradeable Future	5.5940	5.5950	0.018	0.0000	0.0000	6,040
2011/03/03	JBAF 2011/04/20			Jibar Tradeable Future	5.6420	5.6370	(0.089)	0.0000	0.0000	2,000
2011/03/03	JBAF 2011/05/18			Jibar Tradeable Future	5.6700	5.6880	0.317	0.0000	0.0000	3,001
2011/03/03	JBAF 2011/06/15			Jibar Tradeable Future	5.7010	5.7100	0.158	0.0000	0.0000	3,890
2011/03/03	JBAF 2011/07/20			Jibar Tradeable Future	5.7590	5.7200	(0.677)	0.0000	0.0000	2,000
2011/03/03	JBAF 2011/08/17			Jibar Tradeable Future	5.8110	5.8170	0.103	0.0000	0.0000	0
2011/03/03	JBAF 2011/09/21			Jibar Tradeable Future	5.9080	5.8990	(0.152)	0.0000	0.0000	14,390
2011/03/03	JBAF 2011/12/21			Jibar Tradeable Future	6.3880	6.4020	0.219	0.0000	0.0000	5,390
2011/03/03	JBAF 2012/03/20			Jibar Tradeable Future	6.7890	6.8240	0.516	0.0000	0.0000	1,290
2011/03/03	JBAF 2012/06/20			Jibar Tradeable Future	7.2140	7.2630	0.679	0.0000	0.0000	2,890
2011/03/03	JBAF 2012/09/19			Jibar Tradeable Future	7.6350	7.6700	0.458	0.0000	0.0000	44,510
2011/03/03	JBAF 2012/12/19			Jibar Tradeable Future	8.0800	8.0400	(0.495)	0.0000	0.0000	490
2011/03/03	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/03	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/03	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/03	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/03/03	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/03	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/03	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/03	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/03	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/03	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/03	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/03	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/03	OTH1 2011/05/05			Index Future	334.6310	333.8670	(0.228)	0.0000	0.0000	3
2011/03/03	OTH1 2011/08/04			Index Future	339.3860	338.6140	(0.227)	0.0000	0.0000	0
2011/03/03	R157 2011/05/05			Bond Future	7.7860	7.8260	0.514	0.0000	0.0000	2,605
2011/03/03	R157 2011/05/05	7.75	Call	Bond Future	839.0000	756.0000	(9.893)	0	0	0
2011/03/03	R157 2011/05/05	7.75	Put	Bond Future	986.0000	1,067.0000	8.215	0	0	0
2011/03/03	R157 2011/05/05	7.80	Call	Bond Future	942.0000	853.0000	(9.448)	0	0	0
2011/03/03	R157 2011/05/05	7.80	Put	Bond Future	885.0000	959.0000	8.362	0	0	0
2011/03/03	R157 2011/05/05	7.70	Call	Bond Future	744.0000	667.0000	(10.349)	0	0	0
2011/03/03	R157 2011/05/05	7.70	Put	Bond Future	1,097.0000	1,183.0000	7.840	0	0	0
2011/03/03	R157 2011/05/05	7.65	Call	Bond Future	656.0000	585.0000	(10.823)	0	0	0
2011/03/03	R157 2011/05/05	7.65	Put	Bond Future	1,214.0000	1,307.0000	7.661	0	0	0
2011/03/03	R157 2011/08/04			Bond Future	7.9420	7.9860	0.554	0.0000	0.0000	0
2011/03/03	R157 2011/08/04	7.50	Call	Bond Future	728.0000	671.0000	(7.830)	0	0	0
2011/03/03	R157 2011/08/04	7.50	Put	Bond Future	2,444.0000	2,556.0000	4.583	0	0	0
2011/03/03	R157 2011/08/04	7.55	Call	Bond Future	795.0000	734.0000	(7.673)	0	0	0
2011/03/03	R157 2011/08/04	7.55	Put	Bond Future	2,315.0000	2,423.0000	4.665	0	0	0
2011/03/03	R157 2011/08/04	7.45	Call	Bond Future	666.0000	613.0000	(7.958)	0	0	0
2011/03/03	R157 2011/08/04	7.45	Put	Bond Future	2,578.0000	2,694.0000	4.500	0	0	0
2011/03/03	R157 2011/11/03			Bond Future	8.1160	8.1640	0.591	0.0000	0.0000	3,694

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2011/03/03	R157 2011/11/03	8.25	Call	Bond Future	2,106.0000	2,008.0000	(4.653)	0	0	0
2011/03/03	R157 2011/11/03	8.25	Put	Bond Future	1,624.0000	1,699.0000	4.618	0	0	0
2011/03/03	R157 2011/11/03	8.30	Call	Bond Future	2,209.0000	2,109.0000	(4.527)	0	0	0
2011/03/03	R157 2011/11/03	8.30	Put	Bond Future	1,548.0000	1,621.0000	4.716	0	0	0
2011/03/03	R157 2011/11/03	8.20	Call	Bond Future	2,006.0000	1,911.0000	(4.736)	0	0	0
2011/03/03	R157 2011/11/03	8.20	Put	Bond Future	1,704.0000	1,782.0000	4.577	0	0	0
2011/03/03	R157 2012/02/02			Bond Future	8.3050	8.3560	0.614	0.0000	0.0000	0
2011/03/03	R157 2012/02/02	8.50	Call	Bond Future	2,543.0000	2,446.0000	(3.814)	0	0	0
2011/03/03	R157 2012/02/02	8.50	Put	Bond Future	1,890.0000	1,964.0000	3.915	0	0	0
2011/03/03	R157 2012/02/02	8.55	Call	Bond Future	2,641.0000	2,542.0000	(3.749)	0	0	0
2011/03/03	R157 2012/02/02	8.55	Put	Bond Future	1,821.0000	1,893.0000	3.954	0	0	0
2011/03/03	R157 2012/02/02	8.45	Call	Bond Future	2,448.0000	2,353.0000	(3.881)	0	0	0
2011/03/03	R157 2012/02/02	8.45	Put	Bond Future	1,962.0000	2,038.0000	3.874	0	0	0
2011/03/03	R186 2011/05/05			Bond Future	8.9330	8.9530	0.224	0.0000	0.0000	19,980
2011/03/03	R186 2011/05/05	8.75	Call	Bond Future	1,638.0000	1,549.0000	(5.433)	0	0	0
2011/03/03	R186 2011/05/05	8.75	Put	Bond Future	3,327.0000	3,420.0000	2.795	0	0	0
2011/03/03	R186 2011/05/05	8.80	Call	Bond Future	1,826.0000	1,731.0000	(5.203)	0	0	0
2011/03/03	R186 2011/05/05	8.80	Put	Bond Future	3,050.0000	3,137.0000	2.852	0	0	0
2011/03/03	R186 2011/05/05	8.70	Call	Bond Future	1,463.0000	1,379.0000	(5.742)	0	0	0
2011/03/03	R186 2011/05/05	8.70	Put	Bond Future	3,620.0000	3,718.0000	2.707	0	0	0
2011/03/03	R186 2011/05/05	8.00	Put	Bond Future	9,189.0000	9,352.0000	1.774	0	0	0
2011/03/03	R186 2011/05/05	8.00	Call	Bond Future	178.0000	159.0000	(10.674)	0	0	5,500
2011/03/03	R186 2011/08/04			Bond Future	9.0340	9.0540	0.221	0.0000	0.0000	0
2011/03/03	R186 2011/08/04	8.25	Call	Bond Future	1,175.0000	1,125.0000	(4.255)	0	0	0
2011/03/03	R186 2011/08/04	8.25	Put	Bond Future	8,521.0000	8,650.0000	1.514	0	0	0
2011/03/03	R186 2011/08/04	8.30	Call	Bond Future	1,284.0000	1,231.0000	(4.128)	0	0	0
2011/03/03	R186 2011/08/04	8.30	Put	Bond Future	8,141.0000	8,267.0000	1.548	0	0	0
2011/03/03	R186 2011/08/04	8.20	Call	Bond Future	1,072.0000	1,026.0000	(4.291)	0	0	0
2011/03/03	R186 2011/08/04	8.20	Put	Bond Future	8,910.0000	9,043.0000	1.493	0	0	0
2011/03/03	R186 2011/11/03			Bond Future	9.1350	9.1560	0.230	0.0000	0.0000	12,982
2011/03/03	R186 2011/11/03	9.00	Call	Bond Future	4,200.0000	4,103.0000	(2.310)	0	0	0
2011/03/03	R186 2011/11/03	9.00	Put	Bond Future	5,392.0000	5,479.0000	1.614	0	0	0
2011/03/03	R186 2011/11/03	9.05	Call	Bond Future	4,410.0000	4,309.0000	(2.290)	0	0	0
2011/03/03	R186 2011/11/03	9.05	Put	Bond Future	5,159.0000	5,241.0000	1.589	0	0	0

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2011/03/03	R186 2011/11/03	8.95	Call	Bond Future	3,996.0000	3,901.0000	(2.377)	0	0	0
2011/03/03	R186 2011/11/03	8.95	Put	Bond Future	5,635.0000	5,724.0000	1.579	0	0	0
2011/03/03	R186 2012/02/02			Bond Future	9.2350	9.2560	0.227	0.0000	0.0000	0
2011/03/03	R186 2012/02/02	9.00	Call	Bond Future	4,466.0000	4,375.0000	(2.038)	0	0	0
2011/03/03	R186 2012/02/02	9.00	Put	Bond Future	6,512.0000	6,601.0000	1.367	0	0	0
2011/03/03	R186 2012/02/02	9.05	Call	Bond Future	4,666.0000	4,572.0000	(2.015)	0	0	0
2011/03/03	R186 2012/02/02	9.05	Put	Bond Future	6,272.0000	6,358.0000	1.371	0	0	0
2011/03/03	R186 2012/02/02	8.95	Call	Bond Future	4,272.0000	4,183.0000	(2.083)	0	0	0
2011/03/03	R186 2012/02/02	8.95	Put	Bond Future	6,760.0000	6,851.0000	1.346	0	0	0
2011/03/03	R201 2011/05/05			Bond Future	7.4350	7.4970	0.834	0.0000	0.0000	484
2011/03/03	R201 2011/05/05	7.75	Call	Bond Future	1,334.0000	1,191.0000	(10.720)	0	0	0
2011/03/03	R201 2011/05/05	7.75	Put	Bond Future	332.0000	387.0000	16.566	0	0	0
2011/03/03	R201 2011/05/05	7.80	Call	Bond Future	1,450.0000	1,301.0000	(10.276)	0	0	0
2011/03/03	R201 2011/05/05	7.80	Put	Bond Future	290.0000	339.0000	16.897	0	0	0
2011/03/03	R201 2011/05/05	7.70	Call	Bond Future	1,223.0000	1,086.0000	(11.202)	0	0	0
2011/03/03	R201 2011/05/05	7.70	Put	Bond Future	379.0000	440.0000	16.095	0	0	0
2011/03/03	R201 2011/08/04			Bond Future	7.5830	7.6500	0.884	0.0000	0.0000	0
2011/03/03	R201 2011/08/04	7.25	Call	Bond Future	634.0000	563.0000	(11.199)	0	0	0
2011/03/03	R201 2011/08/04	7.25	Put	Bond Future	1,634.0000	1,762.0000	7.834	0	0	0
2011/03/03	R201 2011/08/04	7.30	Call	Bond Future	692.0000	615.0000	(11.127)	0	0	0
2011/03/03	R201 2011/08/04	7.30	Put	Bond Future	1,541.0000	1,663.0000	7.917	0	0	0
2011/03/03	R201 2011/08/04	7.20	Call	Bond Future	581.0000	513.0000	(11.704)	0	0	0
2011/03/03	R201 2011/08/04	7.20	Put	Bond Future	1,732.0000	1,863.0000	7.564	0	0	0
2011/03/03	R201 2011/11/03			Bond Future	7.7470	7.8210	0.955	0.0000	0.0000	0
2011/03/03	R201 2011/11/03	8.00	Call	Bond Future	1,699.0000	1,578.0000	(7.122)	0	0	0
2011/03/03	R201 2011/11/03	8.00	Put	Bond Future	1,001.0000	1,085.0000	8.392	0	0	0
2011/03/03	R201 2011/11/03	8.05	Call	Bond Future	1,784.0000	1,660.0000	(6.951)	0	0	0
2011/03/03	R201 2011/11/03	8.05	Put	Bond Future	949.0000	1,029.0000	8.430	0	0	0
2011/03/03	R201 2011/11/03	7.95	Call	Bond Future	1,616.0000	1,499.0000	(7.240)	0	0	0
2011/03/03	R201 2011/11/03	7.95	Put	Bond Future	1,055.0000	1,143.0000	8.341	0	0	0
2011/03/03	R201 2012/02/02			Bond Future	7.9210	8.0020	1.023	0.0000	0.0000	0
2011/03/03	R201 2012/02/02	8.25	Call	Bond Future	2,055.0000	1,933.0000	(5.937)	0	0	0
2011/03/03	R201 2012/02/02	8.25	Put	Bond Future	1,218.0000	1,303.0000	6.979	0	0	0
2011/03/03	R201 2012/02/02	8.30	Call	Bond Future	2,133.0000	2,009.0000	(5.813)	0	0	0

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2011/03/03	R201 2012/02/02	8.30	Put	Bond Future	1,170.0000	1,253.0000	7.094	0	0	0
2011/03/03	R201 2012/02/02	8.20	Call	Bond Future	1,978.0000	1,858.0000	(6.067)	0	0	0
2011/03/03	R201 2012/02/02	8.20	Put	Bond Future	1,268.0000	1,355.0000	6.861	0	0	0
2011/03/03	R202 2011/05/05			Bond Future	0.3290	0.3290	0.000	0.0000	0.0000	10,489
2011/03/03	R202 2011/05/05	2.05	Call	Bond Future	42,656.0000	42,656.0000	0.000	0	0	0
2011/03/03	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R202 2011/05/05	2.10	Call	Bond Future	43,684.0000	43,684.0000	0.000	0	0	0
2011/03/03	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R202 2011/05/05	2.00	Call	Bond Future	41,617.0000	41,617.0000	0.000	0	0	0
2011/03/03	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R203 2011/05/05			Bond Future	8.4010	8.4520	0.607	0.0000	0.0000	516
2011/03/03	R203 2011/05/05	8.25	Call	Bond Future	834.0000	730.0000	(12.470)	0	0	0
2011/03/03	R203 2011/05/05	8.25	Put	Bond Future	1,566.0000	1,707.0000	9.004	0	0	0
2011/03/03	R203 2011/05/05	8.30	Call	Bond Future	937.0000	825.0000	(11.953)	0	0	0
2011/03/03	R203 2011/05/05	8.30	Put	Bond Future	1,426.0000	1,559.0000	9.327	0	0	0
2011/03/03	R203 2011/05/05	8.20	Call	Bond Future	739.0000	642.0000	(13.126)	0	0	0
2011/03/03	R203 2011/05/05	8.20	Put	Bond Future	1,714.0000	1,863.0000	8.693	0	0	0
2011/03/03	R203 2011/08/04			Bond Future	8.5400	8.5930	0.621	0.0000	0.0000	0
2011/03/03	R203 2011/08/04	8.00	Call	Bond Future	825.0000	750.0000	(9.091)	0	0	0
2011/03/03	R203 2011/08/04	8.00	Put	Bond Future	3,370.0000	3,541.0000	5.074	0	0	0
2011/03/03	R203 2011/08/04	8.05	Call	Bond Future	899.0000	819.0000	(8.899)	0	0	0
2011/03/03	R203 2011/08/04	8.05	Put	Bond Future	3,205.0000	3,371.0000	5.179	0	0	0
2011/03/03	R203 2011/08/04	7.95	Call	Bond Future	753.0000	682.0000	(9.429)	0	0	0
2011/03/03	R203 2011/08/04	7.95	Put	Bond Future	3,538.0000	3,713.0000	4.946	0	0	0
2011/03/03	R203 2011/11/03			Bond Future	8.6880	8.7440	0.645	0.0000	0.0000	1,416
2011/03/03	R203 2011/11/03	8.50	Call	Bond Future	1,934.0000	1,819.0000	(5.946)	0	0	0
2011/03/03	R203 2011/11/03	8.50	Put	Bond Future	2,777.0000	2,911.0000	4.825	0	0	0
2011/03/03	R203 2011/11/03	8.55	Call	Bond Future	2,040.0000	1,920.0000	(5.882)	0	0	0
2011/03/03	R203 2011/11/03	8.55	Put	Bond Future	2,658.0000	2,787.0000	4.853	0	0	0
2011/03/03	R203 2011/11/03	8.45	Call	Bond Future	1,832.0000	1,720.0000	(6.114)	0	0	0
2011/03/03	R203 2011/11/03	8.45	Put	Bond Future	2,900.0000	3,038.0000	4.759	0	0	0
2011/03/03	R203 2012/02/02			Bond Future	8.8430	8.9030	0.679	0.0000	0.0000	0
2011/03/03	R203 2012/02/02	8.75	Call	Bond Future	2,566.0000	2,438.0000	(4.988)	0	0	0

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2011/03/03	R203 2012/02/02	8.75	Put	Bond Future	2,965.0000	3,093.0000	4.317	0	0	0
2011/03/03	R203 2012/02/02	8.80	Call	Bond Future	2,675.0000	2,544.0000	(4.897)	0	0	0
2011/03/03	R203 2012/02/02	8.80	Put	Bond Future	2,859.0000	2,984.0000	4.372	0	0	0
2011/03/03	R203 2012/02/02	8.70	Call	Bond Future	2,459.0000	2,335.0000	(5.043)	0	0	0
2011/03/03	R203 2012/02/02	8.70	Put	Bond Future	3,073.0000	3,205.0000	4.295	0	0	0
2011/03/03	R204 2011/05/05			Bond Future	8.5900	8.6300	0.466	0.0000	0.0000	100
2011/03/03	R204 2011/05/05	8.50	Call	Bond Future	1,092.0000	988.0000	(9.524)	0	0	0
2011/03/03	R204 2011/05/05	8.50	Put	Bond Future	1,579.0000	1,690.0000	7.030	0	0	0
2011/03/03	R204 2011/05/05	8.55	Call	Bond Future	1,217.0000	1,106.0000	(9.121)	0	0	0
2011/03/03	R204 2011/05/05	8.55	Put	Bond Future	1,433.0000	1,538.0000	7.327	0	0	0
2011/03/03	R204 2011/05/05	8.45	Call	Bond Future	975.0000	878.0000	(9.949)	0	0	0
2011/03/03	R204 2011/05/05	8.45	Put	Bond Future	1,734.0000	1,852.0000	6.805	0	0	0
2011/03/03	R204 2011/08/04			Bond Future	8.7220	8.7640	0.482	0.0000	0.0000	0
2011/03/03	R204 2011/08/04	8.00	Call	Bond Future	720.0000	663.0000	(7.917)	0	0	0
2011/03/03	R204 2011/08/04	8.00	Put	Bond Future	4,584.0000	4,746.0000	3.534	0	0	0
2011/03/03	R204 2011/08/04	8.05	Call	Bond Future	786.0000	726.0000	(7.634)	0	0	0
2011/03/03	R204 2011/08/04	8.05	Put	Bond Future	4,377.0000	4,536.0000	3.633	0	0	0
2011/03/03	R204 2011/08/04	7.95	Call	Bond Future	657.0000	604.0000	(8.067)	0	0	0
2011/03/03	R204 2011/08/04	7.95	Put	Bond Future	4,796.0000	4,962.0000	3.461	0	0	0
2011/03/03	R204 2011/11/03			Bond Future	8.8580	8.9020	0.497	0.0000	0.0000	1,876
2011/03/03	R204 2011/11/03	8.75	Call	Bond Future	2,451.0000	2,340.0000	(4.529)	0	0	0
2011/03/03	R204 2011/11/03	8.75	Put	Bond Future	2,999.0000	3,110.0000	3.701	0	0	0
2011/03/03	R204 2011/11/03	8.80	Call	Bond Future	2,575.0000	2,461.0000	(4.427)	0	0	0
2011/03/03	R204 2011/11/03	8.80	Put	Bond Future	2,869.0000	2,977.0000	3.764	0	0	0
2011/03/03	R204 2011/11/03	8.70	Call	Bond Future	2,330.0000	2,222.0000	(4.635)	0	0	0
2011/03/03	R204 2011/11/03	8.70	Put	Bond Future	3,132.0000	3,246.0000	3.640	0	0	0
2011/03/03	R204 2012/02/02			Bond Future	8.9960	9.0420	0.511	0.0000	0.0000	0
2011/03/03	R204 2012/02/02	9.00	Call	Bond Future	3,137.0000	3,018.0000	(3.793)	0	0	0
2011/03/03	R204 2012/02/02	9.00	Put	Bond Future	3,117.0000	3,223.0000	3.401	0	0	0
2011/03/03	R204 2012/02/02	9.05	Call	Bond Future	3,265.0000	3,143.0000	(3.737)	0	0	0
2011/03/03	R204 2012/02/02	9.05	Put	Bond Future	3,002.0000	3,104.0000	3.398	0	0	0
2011/03/03	R204 2012/02/02	8.95	Call	Bond Future	3,012.0000	2,895.0000	(3.884)	0	0	0
2011/03/03	R204 2012/02/02	8.95	Put	Bond Future	3,237.0000	3,344.0000	3.306	0	0	0

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2011/03/03	R206 2011/05/05			Bond Future	7.1380	7.1800	0.588	0.0000	0.0000	0
2011/03/03	R206 2011/05/05	7.50	Call	Bond Future	1,076.0000	998.0000	(7.249)	0	0	0
2011/03/03	R206 2011/05/05	7.50	Put	Bond Future	206.0000	229.0000	11.165	0	0	0
2011/03/03	R206 2011/05/05	7.55	Call	Bond Future	1,167.0000	1,087.0000	(6.855)	0	0	0
2011/03/03	R206 2011/05/05	7.55	Put	Bond Future	177.0000	199.0000	12.429	0	0	0
2011/03/03	R206 2011/05/05	7.45	Call	Bond Future	986.0000	911.0000	(7.606)	0	0	0
2011/03/03	R206 2011/05/05	7.45	Put	Bond Future	235.0000	262.0000	11.489	0	0	0
2011/03/03	R206 2011/08/04			Bond Future	7.3020	7.3490	0.644	0.0000	0.0000	0
2011/03/03	R206 2011/08/04	7.00	Call	Bond Future	479.0000	440.0000	(8.142)	0	0	0
2011/03/03	R206 2011/08/04	7.00	Put	Bond Future	1,145.0000	1,209.0000	5.590	0	0	0
2011/03/03	R206 2011/08/04	7.05	Call	Bond Future	524.0000	483.0000	(7.824)	0	0	0
2011/03/03	R206 2011/08/04	7.05	Put	Bond Future	1,080.0000	1,142.0000	5.741	0	0	0
2011/03/03	R206 2011/08/04	6.95	Call	Bond Future	438.0000	401.0000	(8.447)	0	0	0
2011/03/03	R206 2011/08/04	6.95	Put	Bond Future	1,215.0000	1,281.0000	5.432	0	0	0
2011/03/03	R206 2011/11/03			Bond Future	7.4840	7.5360	0.695	0.0000	0.0000	0
2011/03/03	R206 2011/11/03	7.75	Call	Bond Future	1,221.0000	1,159.0000	(5.078)	0	0	0
2011/03/03	R206 2011/11/03	7.75	Put	Bond Future	695.0000	736.0000	5.899	0	0	0
2011/03/03	R206 2011/11/03	7.80	Call	Bond Future	1,282.0000	1,219.0000	(4.914)	0	0	0
2011/03/03	R206 2011/11/03	7.80	Put	Bond Future	658.0000	698.0000	6.079	0	0	0
2011/03/03	R206 2011/11/03	7.70	Call	Bond Future	1,161.0000	1,101.0000	(5.168)	0	0	0
2011/03/03	R206 2011/11/03	7.70	Put	Bond Future	734.0000	777.0000	5.858	0	0	0
2011/03/03	R206 2012/02/02			Bond Future	7.6910	7.7510	0.780	0.0000	0.0000	0
2011/03/03	R206 2012/02/02	8.00	Call	Bond Future	1,364.0000	1,301.0000	(4.619)	0	0	0
2011/03/03	R206 2012/02/02	8.00	Put	Bond Future	820.0000	863.0000	5.244	0	0	0
2011/03/03	R206 2012/02/02	8.05	Call	Bond Future	1,418.0000	1,354.0000	(4.513)	0	0	0
2011/03/03	R206 2012/02/02	8.05	Put	Bond Future	787.0000	829.0000	5.337	0	0	0
2011/03/03	R206 2012/02/02	7.95	Call	Bond Future	1,310.0000	1,249.0000	(4.656)	0	0	0
2011/03/03	R206 2012/02/02	7.95	Put	Bond Future	854.0000	899.0000	5.269	0	0	0
2011/03/03	R207 2011/05/05			Bond Future	8.6550	8.6950	0.462	0.0000	0.0000	1,020
2011/03/03	R207 2011/05/05	8.50	Call	Bond Future	1,042.0000	941.0000	(9.693)	0	0	0
2011/03/03	R207 2011/05/05	8.50	Put	Bond Future	1,929.0000	2,056.0000	6.584	0	0	0
2011/03/03	R207 2011/05/05	8.55	Call	Bond Future	1,163.0000	1,054.0000	(9.372)	0	0	0
2011/03/03	R207 2011/05/05	8.55	Put	Bond Future	1,763.0000	1,881.0000	6.693	0	0	0
2011/03/03	R207 2011/05/05	8.45	Call	Bond Future	930.0000	836.0000	(10.108)	0	0	0



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2011/03/03	R207 2011/05/05	8.45	Put	Bond Future	2,106.0000	2,239.0000	6.315	0	0	0
2011/03/03	R207 2011/08/04			Bond Future	8.7770	8.8180	0.467	0.0000	0.0000	0
2011/03/03	R207 2011/08/04	8.25	Call	Bond Future	1,118.0000	1,042.0000	(6.798)	0	0	0
2011/03/03	R207 2011/08/04	8.25	Put	Bond Future	4,093.0000	4,243.0000	3.665	0	0	0
2011/03/03	R207 2011/08/04	8.30	Call	Bond Future	1,209.0000	1,129.0000	(6.617)	0	0	0
2011/03/03	R207 2011/08/04	8.30	Put	Bond Future	3,896.0000	4,043.0000	3.773	0	0	0
2011/03/03	R207 2011/08/04	8.20	Call	Bond Future	1,033.0000	961.0000	(6.970)	0	0	0
2011/03/03	R207 2011/08/04	8.20	Put	Bond Future	4,297.0000	4,451.0000	3.584	0	0	0
2011/03/03	R207 2011/11/03			Bond Future	8.8970	8.9410	0.495	0.0000	0.0000	600
2011/03/03	R207 2011/11/03	8.75	Call	Bond Future	2,488.0000	2,372.0000	(4.662)	0	0	0
2011/03/03	R207 2011/11/03	8.75	Put	Bond Future	3,283.0000	3,404.0000	3.686	0	0	0
2011/03/03	R207 2011/11/03	8.80	Call	Bond Future	2,616.0000	2,497.0000	(4.549)	0	0	0
2011/03/03	R207 2011/11/03	8.80	Put	Bond Future	3,140.0000	3,257.0000	3.726	0	0	0
2011/03/03	R207 2011/11/03	8.70	Call	Bond Future	2,363.0000	2,251.0000	(4.740)	0	0	0
2011/03/03	R207 2011/11/03	8.70	Put	Bond Future	3,431.0000	3,555.0000	3.614	0	0	0
2011/03/03	R207 2012/02/02			Bond Future	9.0210	9.0660	0.499	0.0000	0.0000	0
2011/03/03	R207 2012/02/02	9.00	Call	Bond Future	3,244.0000	3,120.0000	(3.822)	0	0	0
2011/03/03	R207 2012/02/02	9.00	Put	Bond Future	3,354.0000	3,465.0000	3.309	0	0	0
2011/03/03	R207 2012/02/02	9.05	Call	Bond Future	3,379.0000	3,252.0000	(3.759)	0	0	0
2011/03/03	R207 2012/02/02	9.05	Put	Bond Future	3,228.0000	3,335.0000	3.315	0	0	0
2011/03/03	R207 2012/02/02	8.95	Call	Bond Future	3,113.0000	2,992.0000	(3.887)	0	0	0
2011/03/03	R207 2012/02/02	8.95	Put	Bond Future	3,485.0000	3,599.0000	3.271	0	0	0
2011/03/03	R208 2011/05/05			Bond Future	8.7230	8.7780	0.631	0.0000	0.0000	190
2011/03/03	R208 2011/05/05	8.50	Call	Bond Future	957.0000	829.0000	(13.375)	0	0	0
2011/03/03	R208 2011/05/05	8.50	Put	Bond Future	2,304.0000	2,504.0000	8.681	0	0	0
2011/03/03	R208 2011/05/05	8.55	Call	Bond Future	1,072.0000	935.0000	(12.780)	0	0	0
2011/03/03	R208 2011/05/05	8.55	Put	Bond Future	2,115.0000	2,306.0000	9.031	0	0	0
2011/03/03	R208 2011/05/05	8.45	Call	Bond Future	850.0000	732.0000	(13.882)	0	0	0
2011/03/03	R208 2011/05/05	8.45	Put	Bond Future	2,503.0000	2,713.0000	8.390	0	0	0
2011/03/03	R208 2011/08/04			Bond Future	8.8320	8.8900	0.657	0.0000	0.0000	0
2011/03/03	R208 2011/08/04	8.25	Call	Bond Future	1,054.0000	952.0000	(9.677)	0	0	0
2011/03/03	R208 2011/08/04	8.25	Put	Bond Future	4,540.0000	4,775.0000	5.176	0	0	0
2011/03/03	R208 2011/08/04	8.30	Call	Bond Future	1,143.0000	1,035.0000	(9.449)	0	0	0
2011/03/03	R208 2011/08/04	8.30	Put	Bond Future	4,322.0000	4,552.0000	5.322	0	0	0

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2011/03/03	R208 2011/08/04	8.20	Call	Bond Future	970.0000	874.0000	(9.897)	0	0	0
2011/03/03	R208 2011/08/04	8.20	Put	Bond Future	4,763.0000	5,005.0000	5.081	0	0	0
2011/03/03	R208 2011/11/03			Bond Future	8.9450	9.0050	0.671	0.0000	0.0000	5,603
2011/03/03	R208 2011/11/03	8.75	Call	Bond Future	2,518.0000	2,359.0000	(6.315)	0	0	0
2011/03/03	R208 2011/11/03	8.75	Put	Bond Future	3,639.0000	3,821.0000	5.001	0	0	0
2011/03/03	R208 2011/11/03	8.80	Call	Bond Future	2,650.0000	2,485.0000	(6.226)	0	0	0
2011/03/03	R208 2011/11/03	8.80	Put	Bond Future	3,481.0000	3,658.0000	5.085	0	0	0
2011/03/03	R208 2011/11/03	8.70	Call	Bond Future	2,390.0000	2,236.0000	(6.444)	0	0	0
2011/03/03	R208 2011/11/03	8.70	Put	Bond Future	3,801.0000	3,988.0000	4.920	0	0	0
2011/03/03	R208 2012/02/02			Bond Future	9.0570	9.1200	0.696	0.0000	0.0000	0
2011/03/03	R208 2012/02/02	9.00	Call	Bond Future	3,436.0000	3,256.0000	(5.239)	0	0	0
2011/03/03	R208 2012/02/02	9.00	Put	Bond Future	3,754.0000	3,923.0000	4.502	0	0	0
2011/03/03	R208 2012/02/02	9.05	Call	Bond Future	3,577.0000	3,393.0000	(5.144)	0	0	0
2011/03/03	R208 2012/02/02	9.05	Put	Bond Future	3,616.0000	3,781.0000	4.563	0	0	0
2011/03/03	R208 2012/02/02	8.95	Call	Bond Future	3,297.0000	3,122.0000	(5.308)	0	0	0
2011/03/03	R208 2012/02/02	8.95	Put	Bond Future	3,895.0000	4,069.0000	4.467	0	0	0
2011/03/03	R209 2011/05/05			Bond Future	8.9580	8.9930	0.391	0.0000	0.0000	21,100
2011/03/03	R209 2011/05/05	8.50	Call	Bond Future	684.0000	609.0000	(10.965)	0	0	0
2011/03/03	R209 2011/05/05	8.50	Put	Bond Future	4,364.0000	4,559.0000	4.468	0	0	0
2011/03/03	R209 2011/05/05	8.55	Call	Bond Future	785.0000	703.0000	(10.446)	0	0	0
2011/03/03	R209 2011/05/05	8.55	Put	Bond Future	4,049.0000	4,237.0000	4.643	0	0	0
2011/03/03	R209 2011/05/05	8.45	Call	Bond Future	594.0000	526.0000	(11.448)	0	0	0
2011/03/03	R209 2011/05/05	8.45	Put	Bond Future	4,694.0000	4,896.0000	4.303	0	0	0
2011/03/03	R209 2011/08/04			Bond Future	9.0340	9.0700	0.398	0.0000	0.0000	0
2011/03/03	R209 2011/08/04	8.50	Call	Bond Future	1,533.0000	1,439.0000	(6.132)	0	0	0
2011/03/03	R209 2011/08/04	8.50	Put	Bond Future	5,791.0000	5,970.0000	3.091	0	0	0
2011/03/03	R209 2011/08/04	8.55	Call	Bond Future	1,660.0000	1,561.0000	(5.964)	0	0	0
2011/03/03	R209 2011/08/04	8.55	Put	Bond Future	5,502.0000	5,676.0000	3.162	0	0	0
2011/03/03	R209 2011/08/04	8.45	Call	Bond Future	1,414.0000	1,325.0000	(6.294)	0	0	0
2011/03/03	R209 2011/08/04	8.45	Put	Bond Future	6,091.0000	6,275.0000	3.021	0	0	0
2011/03/03	R209 2011/08/04	10.10	Call	Bond Future	8,233.0000	7,999.0000	(2.842)	0	0	0
2011/03/03	R209 2011/08/04	10.10	Put	Bond Future	799.0000	838.0000	4.881	0	0	0
2011/03/03	R209 2011/11/03			Bond Future	9.1110	9.1480	0.406	0.0000	0.0000	1,033
2011/03/03	R209 2011/11/03	8.75	Call	Bond Future	2,785.0000	2,663.0000	(4.381)	0	0	0

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2011/03/03	R209 2011/11/03	8.75	Put	Bond Future	5,580.0000	5,734.0000	2.760	0	0	0
2011/03/03	R209 2011/11/03	8.80	Call	Bond Future	2,943.0000	2,817.0000	(4.281)	0	0	0
2011/03/03	R209 2011/11/03	8.80	Put	Bond Future	5,340.0000	5,491.0000	2.828	0	0	0
2011/03/03	R209 2011/11/03	8.70	Call	Bond Future	2,635.0000	2,517.0000	(4.478)	0	0	0
2011/03/03	R209 2011/11/03	8.70	Put	Bond Future	5,830.0000	5,989.0000	2.727	0	0	0
2011/03/03	R209 2012/02/02			Bond Future	9.1850	9.2230	0.414	0.0000	0.0000	0
2011/03/03	R209 2012/02/02	9.00	Call	Bond Future	4,063.0000	3,921.0000	(3.495)	0	0	0
2011/03/03	R209 2012/02/02	9.00	Put	Bond Future	5,455.0000	5,593.0000	2.530	0	0	0
2011/03/03	R209 2012/02/02	9.05	Call	Bond Future	4,238.0000	4,092.0000	(3.445)	0	0	0
2011/03/03	R209 2012/02/02	9.05	Put	Bond Future	5,249.0000	5,384.0000	2.572	0	0	0
2011/03/03	R209 2012/02/02	8.95	Call	Bond Future	3,892.0000	3,754.0000	(3.546)	0	0	0
2011/03/03	R209 2012/02/02	8.95	Put	Bond Future	5,667.0000	5,810.0000	2.523	0	0	0
2011/03/03	R211 2011/05/05			Bond Future	1.5900	1.6010	0.692	0.0000	0.0000	539
2011/03/03	R211 2011/05/05	2.14	Call	Bond Future	3,032.0000	2,970.0000	(2.045)	0	0	0
2011/03/03	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R211 2011/05/05	2.19	Call	Bond Future	3,303.0000	3,241.0000	(1.877)	0	0	0
2011/03/03	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R211 2011/05/05	2.09	Call	Bond Future	2,761.0000	2,699.0000	(2.246)	0	0	0
2011/03/03	R211 2011/05/05	2.09	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/03/03	R212 2011/05/05			Bond Future	2.3990	2.3990	0.000	0.0000	0.0000	2,518
2011/03/03	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R212 2011/05/05	2.25	Put	Bond Future	1,439.0000	1,439.0000	0.000	0	0	0
2011/03/03	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R212 2011/05/05	2.30	Put	Bond Future	954.0000	954.0000	0.000	0	0	0
2011/03/03	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R212 2011/05/05	2.20	Put	Bond Future	1,928.0000	1,928.0000	0.000	0	0	0
2011/03/03	R213 2011/05/05			Bond Future	8.9970	9.0260	0.322	0.0000	0.0000	0
2011/03/03	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/05/05	8.00	Put	Bond Future	8,458.0000	8,686.0000	2.696	0	0	0
2011/03/03	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/05/05	8.05	Put	Bond Future	8,003.0000	8,231.0000	2.849	0	0	0
2011/03/03	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/05/05	7.95	Put	Bond Future	8,916.0000	9,144.0000	2.557	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
2011/03/03	R213 2011/08/04			Bond Future	9.0810	9.1110	0.330	0.0000	0.0000	0
2011/03/03	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/08/04	8.00	Put	Bond Future	9,078.0000	9,310.0000	2.556	0	0	0
2011/03/03	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/08/04	8.05	Put	Bond Future	8,625.0000	8,857.0000	2.690	0	0	0
2011/03/03	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/08/04	7.95	Put	Bond Future	9,534.0000	9,766.0000	2.433	0	0	0
2011/03/03	R213 2011/11/03			Bond Future	9.1670	9.1980	0.338	0.0000	0.0000	0
2011/03/03	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/11/03	8.75	Put	Bond Future	3,279.0000	3,515.0000	7.197	0	0	0
2011/03/03	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/11/03	8.80	Put	Bond Future	2,875.0000	3,111.0000	8.209	0	0	0
2011/03/03	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2011/11/03	8.70	Put	Bond Future	3,686.0000	3,922.0000	6.403	0	0	0
2011/03/03	R213 2012/02/02			Bond Future	9.2540	9.2860	0.346	0.0000	0.0000	0
2011/03/03	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2012/02/02	9.00	Put	Bond Future	1,942.0000	2,182.0000	12.358	0	0	0
2011/03/03	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2012/02/02	9.05	Put	Bond Future	1,554.0000	1,794.0000	15.444	0	0	0
2011/03/03	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/03	R213 2012/02/02	8.95	Put	Bond Future	2,333.0000	2,572.0000	10.244	0	0	0
2011/03/03	TRT1 2011/05/05			Index Future	338.5500	337.8430	(0.209)	0.0000	0.0000	100
2011/03/03	TRT1 2011/08/04			Index Future	343.1990	342.4820	(0.209)	0.0000	0.0000	0
<b>Total</b>										<b>179939.00</b>