



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/03/2011

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
2011/03/01	AL7T 2011/05/05			Index Future	369.5350	368.8870	(0.175)	0.0000	0.0000	30
2011/03/01	AL7T 2011/08/04			Index Future	374.7800	374.1260	(0.175)	0.0000	0.0000	0
2011/03/01	ALBI 2011/05/05			Index Future	340.4150	339.9030	(0.150)	0.0000	0.0000	1,064
2011/03/01	ALBI 2011/08/04			Index Future	345.2470	344.7310	(0.149)	0.0000	0.0000	0
2011/03/01	CRD1 2011/05/05			Index Future	154.1940	154.0840	(0.071)	0.0000	0.0000	2
2011/03/01	CRD1 2011/08/04			Index Future	156.3100	156.1990	(0.071)	0.0000	0.0000	0
2011/03/01	GOVI 2011/05/05			GOVI	341.7070	341.2140	(0.144)	0.0000	0.0000	208
2011/03/01	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/01	GOVI 2011/05/05	349.00	Put	GOVI	72,930.0000	77,860.0000	6.760	0	0	0
2011/03/01	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/01	GOVI 2011/05/05	349.01	Put	GOVI	73,030.0000	77,960.0000	6.751	0	0	0
2011/03/01	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/01	GOVI 2011/05/05	348.99	Put	GOVI	72,830.0000	77,760.0000	6.769	0	0	0
2011/03/01	GOVI 2011/08/04			GOVI	346.5580	346.0610	(0.143)	0.0000	0.0000	0
2011/03/01	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/01	GOVI 2011/08/04	348.00	Put	GOVI	14,420.0000	19,390.0000	34.466	0	0	0
2011/03/01	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/01	GOVI 2011/08/04	348.01	Put	GOVI	14,520.0000	19,490.0000	34.229	0	0	0
2011/03/01	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/01	GOVI 2011/08/04	347.99	Put	GOVI	14,320.0000	19,290.0000	34.707	0	0	0
2011/03/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/01	IGOV 2011/05/05			Index Future	150.1600	150.2810	0.081	0.0000	0.0000	60

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2011/03/01	IGOV 2011/08/04			Index Future	152.2920	152.4160	0.081	0.0000	0.0000	0
2011/03/01	ILBI 2011/05/05			Index Future	405.9810	406.3350	0.087	0.0000	0.0000	336
2011/03/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/01	JBAF 2011/03/16			Jibar Tradeable Future	5.6000	5.5950	(0.089)	0.0000	0.0000	6,040
2011/03/01	JBAF 2011/04/20			Jibar Tradeable Future	5.6600	5.6280	(0.565)	0.0000	0.0000	2,000
2011/03/01	JBAF 2011/05/18			Jibar Tradeable Future	5.7000	5.6780	(0.386)	0.0000	0.0000	3,001
2011/03/01	JBAF 2011/06/15			Jibar Tradeable Future	5.7400	5.6990	(0.714)	0.0000	0.0000	3,890
2011/03/01	JBAF 2011/07/20			Jibar Tradeable Future	5.8000	5.7160	(1.448)	0.0000	0.0000	2,000
2011/03/01	JBAF 2011/08/17			Jibar Tradeable Future	5.8600	5.8270	(0.563)	0.0000	0.0000	0
2011/03/01	JBAF 2011/09/21			Jibar Tradeable Future	6.0000	5.9350	(1.083)	0.0000	0.0000	14,390
2011/03/01	JBAF 2011/12/21			Jibar Tradeable Future	6.4200	6.4170	(0.047)	0.0000	0.0000	5,390
2011/03/01	JBAF 2012/03/20			Jibar Tradeable Future	6.8200	6.8420	0.323	0.0000	0.0000	1,290
2011/03/01	JBAF 2012/06/20			Jibar Tradeable Future	7.2600	7.2690	0.124	0.0000	0.0000	2,890
2011/03/01	JBAF 2012/09/19			Jibar Tradeable Future	7.6700	7.6940	0.313	0.0000	0.0000	44,510
2011/03/01	JBAF 2012/12/19			Jibar Tradeable Future	8.0800	8.0800	0.000	0.0000	0.0000	490
2011/03/01	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/01	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/01	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/01	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/03/01	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/01	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/01	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/01	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/01	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/01	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/01	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/01	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/01	OTH1 2011/05/05			Index Future	333.0780	332.4640	(0.184)	0.0000	0.0000	3
2011/03/01	OTH1 2011/08/04			Index Future	337.8060	337.1870	(0.183)	0.0000	0.0000	0
2011/03/01	R157 2011/05/05			Bond Future	7.8660	7.8750	0.114	0.0000	0.0000	2,605
2011/03/01	R157 2011/05/05	7.75	Call	Bond Future	706.0000	684.0000	(3.116)	0	0	0
2011/03/01	R157 2011/05/05	7.75	Put	Bond Future	1,180.0000	1,195.0000	1.271	0	0	0
2011/03/01	R157 2011/05/05	7.80	Call	Bond Future	797.0000	774.0000	(2.886)	0	0	0
2011/03/01	R157 2011/05/05	7.80	Put	Bond Future	1,067.0000	1,080.0000	1.218	0	0	0
2011/03/01	R157 2011/05/05	7.70	Call	Bond Future	622.0000	601.0000	(3.376)	0	0	0
2011/03/01	R157 2011/05/05	7.70	Put	Bond Future	1,302.0000	1,317.0000	1.152	0	0	0
2011/03/01	R157 2011/05/05	7.65	Call	Bond Future	545.0000	526.0000	(3.486)	0	0	0
2011/03/01	R157 2011/05/05	7.65	Put	Bond Future	1,430.0000	1,448.0000	1.259	0	0	0
2011/03/01	R157 2011/08/04			Bond Future	8.0290	8.0390	0.125	0.0000	0.0000	0
2011/03/01	R157 2011/08/04	7.50	Call	Bond Future	634.0000	619.0000	(2.366)	0	0	0
2011/03/01	R157 2011/08/04	7.50	Put	Bond Future	2,684.0000	2,707.0000	0.857	0	0	0
2011/03/01	R157 2011/08/04	7.55	Call	Bond Future	694.0000	679.0000	(2.161)	0	0	0
2011/03/01	R157 2011/08/04	7.55	Put	Bond Future	2,548.0000	2,571.0000	0.903	0	0	0
2011/03/01	R157 2011/08/04	7.45	Call	Bond Future	579.0000	565.0000	(2.418)	0	0	0
2011/03/01	R157 2011/08/04	7.45	Put	Bond Future	2,825.0000	2,849.0000	0.850	0	0	0
2011/03/01	R157 2011/11/03			Bond Future	8.2100	8.2210	0.134	0.0000	0.0000	3,694

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2011/03/01	R157 2011/11/03	8.25	Call	Bond Future	1,932.0000	1,908.0000	(1.242)	0	0	0
2011/03/01	R157 2011/11/03	8.25	Put	Bond Future	1,788.0000	1,804.0000	0.895	0	0	0
2011/03/01	R157 2011/11/03	8.30	Call	Bond Future	2,030.0000	2,005.0000	(1.232)	0	0	0
2011/03/01	R157 2011/11/03	8.30	Put	Bond Future	1,707.0000	1,722.0000	0.879	0	0	0
2011/03/01	R157 2011/11/03	8.20	Call	Bond Future	1,838.0000	1,814.0000	(1.306)	0	0	0
2011/03/01	R157 2011/11/03	8.20	Put	Bond Future	1,874.0000	1,889.0000	0.800	0	0	0
2011/03/01	R157 2012/02/02			Bond Future	8.4070	8.4190	0.143	0.0000	0.0000	0
2011/03/01	R157 2012/02/02	8.50	Call	Bond Future	2,364.0000	2,339.0000	(1.058)	0	0	0
2011/03/01	R157 2012/02/02	8.50	Put	Bond Future	2,053.0000	2,068.0000	0.731	0	0	0
2011/03/01	R157 2012/02/02	8.55	Call	Bond Future	2,457.0000	2,432.0000	(1.018)	0	0	0
2011/03/01	R157 2012/02/02	8.55	Put	Bond Future	1,979.0000	1,995.0000	0.808	0	0	0
2011/03/01	R157 2012/02/02	8.45	Call	Bond Future	2,273.0000	2,249.0000	(1.056)	0	0	0
2011/03/01	R157 2012/02/02	8.45	Put	Bond Future	2,129.0000	2,145.0000	0.752	0	0	0
2011/03/01	R186 2011/05/05			Bond Future	9.0140	9.0390	0.277	0.0000	0.0000	18,980
2011/03/01	R186 2011/05/05	8.75	Call	Bond Future	1,396.0000	1,301.0000	(6.805)	0	0	0
2011/03/01	R186 2011/05/05	8.75	Put	Bond Future	3,821.0000	3,952.0000	3.428	0	0	0
2011/03/01	R186 2011/05/05	8.80	Call	Bond Future	1,563.0000	1,461.0000	(6.526)	0	0	0
2011/03/01	R186 2011/05/05	8.80	Put	Bond Future	3,523.0000	3,646.0000	3.491	0	0	0
2011/03/01	R186 2011/05/05	8.70	Call	Bond Future	1,241.0000	1,153.0000	(7.091)	0	0	0
2011/03/01	R186 2011/05/05	8.70	Put	Bond Future	4,134.0000	4,271.0000	3.314	0	0	0
2011/03/01	R186 2011/05/05	8.00	Put	Bond Future	9,889.0000	10,097.0000	2.103	0	0	0
2011/03/01	R186 2011/05/05	8.00	Call	Bond Future	142.0000	125.0000	(11.972)	0	0	5,500
2011/03/01	R186 2011/08/04			Bond Future	9.1180	9.1430	0.274	0.0000	0.0000	0
2011/03/01	R186 2011/08/04	8.25	Call	Bond Future	1,029.0000	975.0000	(5.248)	0	0	0
2011/03/01	R186 2011/08/04	8.25	Put	Bond Future	9,123.0000	9,290.0000	1.831	0	0	0
2011/03/01	R186 2011/08/04	8.30	Call	Bond Future	1,127.0000	1,070.0000	(5.058)	0	0	0
2011/03/01	R186 2011/08/04	8.30	Put	Bond Future	8,732.0000	8,896.0000	1.878	0	0	0
2011/03/01	R186 2011/08/04	8.20	Call	Bond Future	936.0000	887.0000	(5.235)	0	0	0
2011/03/01	R186 2011/08/04	8.20	Put	Bond Future	9,522.0000	9,694.0000	1.806	0	0	0
2011/03/01	R186 2011/11/03			Bond Future	9.2210	9.2480	0.293	0.0000	0.0000	12,982
2011/03/01	R186 2011/11/03	9.00	Call	Bond Future	3,868.0000	3,753.0000	(2.973)	0	0	0
2011/03/01	R186 2011/11/03	9.00	Put	Bond Future	5,810.0000	5,929.0000	2.048	0	0	0
2011/03/01	R186 2011/11/03	9.05	Call	Bond Future	4,066.0000	3,948.0000	(2.902)	0	0	0
2011/03/01	R186 2011/11/03	9.05	Put	Bond Future	5,565.0000	5,681.0000	2.084	0	0	0

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2011/03/01	R186 2011/11/03	8.95	Call	Bond Future	3,675.0000	3,563.0000	(3.048)	0	0	0
2011/03/01	R186 2011/11/03	8.95	Put	Bond Future	6,064.0000	6,186.0000	2.012	0	0	0
2011/03/01	R186 2012/02/02			Bond Future	9.3250	9.3520	0.290	0.0000	0.0000	0
2011/03/01	R186 2012/02/02	9.00	Call	Bond Future	4,134.0000	4,025.0000	(2.637)	0	0	0
2011/03/01	R186 2012/02/02	9.00	Put	Bond Future	6,949.0000	7,069.0000	1.727	0	0	0
2011/03/01	R186 2012/02/02	9.05	Call	Bond Future	4,323.0000	4,212.0000	(2.568)	0	0	0
2011/03/01	R186 2012/02/02	9.05	Put	Bond Future	6,698.0000	6,816.0000	1.762	0	0	0
2011/03/01	R186 2012/02/02	8.95	Call	Bond Future	3,949.0000	3,844.0000	(2.659)	0	0	0
2011/03/01	R186 2012/02/02	8.95	Put	Bond Future	7,206.0000	7,331.0000	1.735	0	0	0
2011/03/01	R201 2011/05/05			Bond Future	7.4660	7.4860	0.268	0.0000	0.0000	484
2011/03/01	R201 2011/05/05	7.75	Call	Bond Future	1,274.0000	1,225.0000	(3.846)	0	0	0
2011/03/01	R201 2011/05/05	7.75	Put	Bond Future	371.0000	386.0000	4.043	0	0	0
2011/03/01	R201 2011/05/05	7.80	Call	Bond Future	1,387.0000	1,336.0000	(3.677)	0	0	0
2011/03/01	R201 2011/05/05	7.80	Put	Bond Future	326.0000	339.0000	3.988	0	0	0
2011/03/01	R201 2011/05/05	7.70	Call	Bond Future	1,166.0000	1,119.0000	(4.031)	0	0	0
2011/03/01	R201 2011/05/05	7.70	Put	Bond Future	421.0000	438.0000	4.038	0	0	0
2011/03/01	R201 2011/08/04			Bond Future	7.6180	7.6390	0.276	0.0000	0.0000	0
2011/03/01	R201 2011/08/04	7.25	Call	Bond Future	604.0000	580.0000	(3.974)	0	0	0
2011/03/01	R201 2011/08/04	7.25	Put	Bond Future	1,708.0000	1,746.0000	2.225	0	0	0
2011/03/01	R201 2011/08/04	7.30	Call	Bond Future	659.0000	633.0000	(3.945)	0	0	0
2011/03/01	R201 2011/08/04	7.30	Put	Bond Future	1,612.0000	1,649.0000	2.295	0	0	0
2011/03/01	R201 2011/08/04	7.20	Call	Bond Future	552.0000	529.0000	(4.167)	0	0	0
2011/03/01	R201 2011/08/04	7.20	Put	Bond Future	1,807.0000	1,847.0000	2.214	0	0	0
2011/03/01	R201 2011/11/03			Bond Future	7.7840	7.8080	0.308	0.0000	0.0000	0
2011/03/01	R201 2011/11/03	8.00	Call	Bond Future	1,645.0000	1,604.0000	(2.492)	0	0	0
2011/03/01	R201 2011/11/03	8.00	Put	Bond Future	1,049.0000	1,075.0000	2.479	0	0	0
2011/03/01	R201 2011/11/03	8.05	Call	Bond Future	1,728.0000	1,686.0000	(2.431)	0	0	0
2011/03/01	R201 2011/11/03	8.05	Put	Bond Future	995.0000	1,019.0000	2.412	0	0	0
2011/03/01	R201 2011/11/03	7.95	Call	Bond Future	1,564.0000	1,524.0000	(2.558)	0	0	0
2011/03/01	R201 2011/11/03	7.95	Put	Bond Future	1,106.0000	1,132.0000	2.351	0	0	0
2011/03/01	R201 2012/02/02			Bond Future	7.9620	7.9880	0.327	0.0000	0.0000	0
2011/03/01	R201 2012/02/02	8.25	Call	Bond Future	1,998.0000	1,958.0000	(2.002)	0	0	0
2011/03/01	R201 2012/02/02	8.25	Put	Bond Future	1,266.0000	1,292.0000	2.054	0	0	0
2011/03/01	R201 2012/02/02	8.30	Call	Bond Future	2,075.0000	2,034.0000	(1.976)	0	0	0

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2011/03/01	R201 2012/02/02	8.30	Put	Bond Future	1,216.0000	1,242.0000	2.138	0	0	0
2011/03/01	R201 2012/02/02	8.20	Call	Bond Future	1,923.0000	1,883.0000	(2.080)	0	0	0
2011/03/01	R201 2012/02/02	8.20	Put	Bond Future	1,318.0000	1,344.0000	1.973	0	0	0
2011/03/01	R202 2011/05/05			Bond Future	0.3560	0.3290	(7.584)	0.0000	0.0000	10,489
2011/03/01	R202 2011/05/05	2.05	Call	Bond Future	41,862.0000	42,656.0000	1.897	0	0	0
2011/03/01	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R202 2011/05/05	2.10	Call	Bond Future	42,890.0000	43,684.0000	1.851	0	0	0
2011/03/01	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R202 2011/05/05	2.00	Call	Bond Future	40,824.0000	41,617.0000	1.942	0	0	0
2011/03/01	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R203 2011/05/05			Bond Future	8.4380	8.4630	0.296	0.0000	0.0000	516
2011/03/01	R203 2011/05/05	8.25	Call	Bond Future	781.0000	727.0000	(6.914)	0	0	0
2011/03/01	R203 2011/05/05	8.25	Put	Bond Future	1,691.0000	1,757.0000	3.903	0	0	0
2011/03/01	R203 2011/05/05	8.30	Call	Bond Future	879.0000	821.0000	(6.598)	0	0	0
2011/03/01	R203 2011/05/05	8.30	Put	Bond Future	1,546.0000	1,608.0000	4.010	0	0	0
2011/03/01	R203 2011/05/05	8.20	Call	Bond Future	691.0000	641.0000	(7.236)	0	0	0
2011/03/01	R203 2011/05/05	8.20	Put	Bond Future	1,845.0000	1,915.0000	3.794	0	0	0
2011/03/01	R203 2011/08/04			Bond Future	8.5790	8.6050	0.303	0.0000	0.0000	0
2011/03/01	R203 2011/08/04	8.00	Call	Bond Future	783.0000	744.0000	(4.981)	0	0	0
2011/03/01	R203 2011/08/04	8.00	Put	Bond Future	3,509.0000	3,590.0000	2.308	0	0	0
2011/03/01	R203 2011/08/04	8.05	Call	Bond Future	854.0000	813.0000	(4.801)	0	0	0
2011/03/01	R203 2011/08/04	8.05	Put	Bond Future	3,341.0000	3,420.0000	2.365	0	0	0
2011/03/01	R203 2011/08/04	7.95	Call	Bond Future	713.0000	677.0000	(5.049)	0	0	0
2011/03/01	R203 2011/08/04	7.95	Put	Bond Future	3,679.0000	3,763.0000	2.283	0	0	0
2011/03/01	R203 2011/11/03			Bond Future	8.7290	8.7570	0.321	0.0000	0.0000	1,416
2011/03/01	R203 2011/11/03	8.50	Call	Bond Future	1,862.0000	1,803.0000	(3.169)	0	0	0
2011/03/01	R203 2011/11/03	8.50	Put	Bond Future	2,887.0000	2,953.0000	2.286	0	0	0
2011/03/01	R203 2011/11/03	8.55	Call	Bond Future	1,965.0000	1,904.0000	(3.104)	0	0	0
2011/03/01	R203 2011/11/03	8.55	Put	Bond Future	2,765.0000	2,829.0000	2.315	0	0	0
2011/03/01	R203 2011/11/03	8.45	Call	Bond Future	1,762.0000	1,705.0000	(3.235)	0	0	0
2011/03/01	R203 2011/11/03	8.45	Put	Bond Future	3,013.0000	3,080.0000	2.224	0	0	0
2011/03/01	R203 2012/02/02			Bond Future	8.8870	8.9160	0.326	0.0000	0.0000	0
2011/03/01	R203 2012/02/02	8.75	Call	Bond Future	2,483.0000	2,420.0000	(2.537)	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
2011/03/01	R203 2012/02/02	8.75	Put	Bond Future	3,070.0000	3,130.0000	1.954	0	0	0
2011/03/01	R203 2012/02/02	8.80	Call	Bond Future	2,590.0000	2,526.0000	(2.471)	0	0	0
2011/03/01	R203 2012/02/02	8.80	Put	Bond Future	2,962.0000	3,022.0000	2.026	0	0	0
2011/03/01	R203 2012/02/02	8.70	Call	Bond Future	2,379.0000	2,317.0000	(2.606)	0	0	0
2011/03/01	R203 2012/02/02	8.70	Put	Bond Future	3,181.0000	3,242.0000	1.918	0	0	0
2011/03/01	R204 2011/05/05			Bond Future	8.6210	8.6560	0.406	0.0000	0.0000	100
2011/03/01	R204 2011/05/05	8.50	Call	Bond Future	1,039.0000	950.0000	(8.566)	0	0	0
2011/03/01	R204 2011/05/05	8.50	Put	Bond Future	1,693.0000	1,792.0000	5.848	0	0	0
2011/03/01	R204 2011/05/05	8.55	Call	Bond Future	1,159.0000	1,064.0000	(8.197)	0	0	0
2011/03/01	R204 2011/05/05	8.55	Put	Bond Future	1,542.0000	1,635.0000	6.031	0	0	0
2011/03/01	R204 2011/05/05	8.45	Call	Bond Future	927.0000	844.0000	(8.954)	0	0	0
2011/03/01	R204 2011/05/05	8.45	Put	Bond Future	1,853.0000	1,958.0000	5.666	0	0	0
2011/03/01	R204 2011/08/04			Bond Future	8.7540	8.7910	0.423	0.0000	0.0000	0
2011/03/01	R204 2011/08/04	8.00	Call	Bond Future	690.0000	642.0000	(6.957)	0	0	0
2011/03/01	R204 2011/08/04	8.00	Put	Bond Future	4,721.0000	4,866.0000	3.071	0	0	0
2011/03/01	R204 2011/08/04	8.05	Call	Bond Future	755.0000	703.0000	(6.887)	0	0	0
2011/03/01	R204 2011/08/04	8.05	Put	Bond Future	4,513.0000	4,653.0000	3.102	0	0	0
2011/03/01	R204 2011/08/04	7.95	Call	Bond Future	630.0000	584.0000	(7.302)	0	0	0
2011/03/01	R204 2011/08/04	7.95	Put	Bond Future	4,936.0000	5,083.0000	2.978	0	0	0
2011/03/01	R204 2011/11/03			Bond Future	8.8910	8.9300	0.439	0.0000	0.0000	1,876
2011/03/01	R204 2011/11/03	8.75	Call	Bond Future	2,382.0000	2,285.0000	(4.072)	0	0	0
2011/03/01	R204 2011/11/03	8.75	Put	Bond Future	3,096.0000	3,195.0000	3.198	0	0	0
2011/03/01	R204 2011/11/03	8.80	Call	Bond Future	2,504.0000	2,404.0000	(3.994)	0	0	0
2011/03/01	R204 2011/11/03	8.80	Put	Bond Future	2,964.0000	3,060.0000	3.239	0	0	0
2011/03/01	R204 2011/11/03	8.70	Call	Bond Future	2,264.0000	2,170.0000	(4.152)	0	0	0
2011/03/01	R204 2011/11/03	8.70	Put	Bond Future	3,233.0000	3,335.0000	3.155	0	0	0
2011/03/01	R204 2012/02/02			Bond Future	9.0310	9.0720	0.454	0.0000	0.0000	0
2011/03/01	R204 2012/02/02	9.00	Call	Bond Future	3,059.0000	2,954.0000	(3.432)	0	0	0
2011/03/01	R204 2012/02/02	9.00	Put	Bond Future	3,210.0000	3,305.0000	2.960	0	0	0
2011/03/01	R204 2012/02/02	9.05	Call	Bond Future	3,185.0000	3,077.0000	(3.391)	0	0	0
2011/03/01	R204 2012/02/02	9.05	Put	Bond Future	3,092.0000	3,184.0000	2.975	0	0	0
2011/03/01	R204 2012/02/02	8.95	Call	Bond Future	2,936.0000	2,833.0000	(3.508)	0	0	0
2011/03/01	R204 2012/02/02	8.95	Put	Bond Future	3,332.0000	3,428.0000	2.881	0	0	0

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2011/03/01	R206 2011/05/05			Bond Future	7.1700	7.2120	0.586	0.0000	0.0000	0
2011/03/01	R206 2011/05/05	7.50	Call	Bond Future	1,026.0000	950.0000	(7.407)	0	0	0
2011/03/01	R206 2011/05/05	7.50	Put	Bond Future	233.0000	258.0000	10.730	0	0	0
2011/03/01	R206 2011/05/05	7.55	Call	Bond Future	1,115.0000	1,036.0000	(7.085)	0	0	0
2011/03/01	R206 2011/05/05	7.55	Put	Bond Future	202.0000	225.0000	11.386	0	0	0
2011/03/01	R206 2011/05/05	7.45	Call	Bond Future	939.0000	866.0000	(7.774)	0	0	0
2011/03/01	R206 2011/05/05	7.45	Put	Bond Future	266.0000	294.0000	10.526	0	0	0
2011/03/01	R206 2011/08/04			Bond Future	7.3390	7.3850	0.627	0.0000	0.0000	0
2011/03/01	R206 2011/08/04	7.00	Call	Bond Future	454.0000	417.0000	(8.150)	0	0	0
2011/03/01	R206 2011/08/04	7.00	Put	Bond Future	1,201.0000	1,265.0000	5.329	0	0	0
2011/03/01	R206 2011/08/04	7.05	Call	Bond Future	498.0000	459.0000	(7.831)	0	0	0
2011/03/01	R206 2011/08/04	7.05	Put	Bond Future	1,135.0000	1,197.0000	5.463	0	0	0
2011/03/01	R206 2011/08/04	6.95	Call	Bond Future	415.0000	380.0000	(8.434)	0	0	0
2011/03/01	R206 2011/08/04	6.95	Put	Bond Future	1,273.0000	1,339.0000	5.185	0	0	0
2011/03/01	R206 2011/11/03			Bond Future	7.5240	7.5770	0.704	0.0000	0.0000	0
2011/03/01	R206 2011/11/03	7.75	Call	Bond Future	1,178.0000	1,117.0000	(5.178)	0	0	0
2011/03/01	R206 2011/11/03	7.75	Put	Bond Future	731.0000	775.0000	6.019	0	0	0
2011/03/01	R206 2011/11/03	7.80	Call	Bond Future	1,238.0000	1,175.0000	(5.089)	0	0	0
2011/03/01	R206 2011/11/03	7.80	Put	Bond Future	693.0000	735.0000	6.061	0	0	0
2011/03/01	R206 2011/11/03	7.70	Call	Bond Future	1,120.0000	1,060.0000	(5.357)	0	0	0
2011/03/01	R206 2011/11/03	7.70	Put	Bond Future	772.0000	817.0000	5.829	0	0	0
2011/03/01	R206 2012/02/02			Bond Future	7.7370	7.7970	0.775	0.0000	0.0000	0
2011/03/01	R206 2012/02/02	8.00	Call	Bond Future	1,320.0000	1,258.0000	(4.697)	0	0	0
2011/03/01	R206 2012/02/02	8.00	Put	Bond Future	858.0000	901.0000	5.012	0	0	0
2011/03/01	R206 2012/02/02	8.05	Call	Bond Future	1,373.0000	1,310.0000	(4.588)	0	0	0
2011/03/01	R206 2012/02/02	8.05	Put	Bond Future	823.0000	866.0000	5.225	0	0	0
2011/03/01	R206 2012/02/02	7.95	Call	Bond Future	1,267.0000	1,207.0000	(4.736)	0	0	0
2011/03/01	R206 2012/02/02	7.95	Put	Bond Future	892.0000	938.0000	5.157	0	0	0
2011/03/01	R207 2011/05/05			Bond Future	8.7260	8.7510	0.287	0.0000	0.0000	1,020
2011/03/01	R207 2011/05/05	8.50	Call	Bond Future	906.0000	845.0000	(6.733)	0	0	0
2011/03/01	R207 2011/05/05	8.50	Put	Bond Future	2,196.0000	2,277.0000	3.689	0	0	0
2011/03/01	R207 2011/05/05	8.55	Call	Bond Future	1,015.0000	949.0000	(6.502)	0	0	0
2011/03/01	R207 2011/05/05	8.55	Put	Bond Future	2,018.0000	2,093.0000	3.717	0	0	0
2011/03/01	R207 2011/05/05	8.45	Call	Bond Future	805.0000	748.0000	(7.081)	0	0	0



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2011/03/01	R207 2011/05/05	8.45	Put	Bond Future	2,384.0000	2,468.0000	3.523	0	0	0
2011/03/01	R207 2011/08/04			Bond Future	8.8520	8.8770	0.282	0.0000	0.0000	0
2011/03/01	R207 2011/08/04	8.25	Call	Bond Future	1,006.0000	960.0000	(4.573)	0	0	0
2011/03/01	R207 2011/08/04	8.25	Put	Bond Future	4,395.0000	4,486.0000	2.071	0	0	0
2011/03/01	R207 2011/08/04	8.30	Call	Bond Future	1,090.0000	1,042.0000	(4.404)	0	0	0
2011/03/01	R207 2011/08/04	8.30	Put	Bond Future	4,191.0000	4,280.0000	2.124	0	0	0
2011/03/01	R207 2011/08/04	8.20	Call	Bond Future	927.0000	884.0000	(4.639)	0	0	0
2011/03/01	R207 2011/08/04	8.20	Put	Bond Future	4,604.0000	4,699.0000	2.063	0	0	0
2011/03/01	R207 2011/11/03			Bond Future	8.9750	9.0020	0.301	0.0000	0.0000	600
2011/03/01	R207 2011/11/03	8.75	Call	Bond Future	2,307.0000	2,237.0000	(3.034)	0	0	0
2011/03/01	R207 2011/11/03	8.75	Put	Bond Future	3,521.0000	3,595.0000	2.102	0	0	0
2011/03/01	R207 2011/11/03	8.80	Call	Bond Future	2,429.0000	2,357.0000	(2.964)	0	0	0
2011/03/01	R207 2011/11/03	8.80	Put	Bond Future	3,371.0000	3,444.0000	2.166	0	0	0
2011/03/01	R207 2011/11/03	8.70	Call	Bond Future	2,189.0000	2,121.0000	(3.106)	0	0	0
2011/03/01	R207 2011/11/03	8.70	Put	Bond Future	3,675.0000	3,752.0000	2.095	0	0	0
2011/03/01	R207 2012/02/02			Bond Future	9.1020	9.1300	0.308	0.0000	0.0000	0
2011/03/01	R207 2012/02/02	9.00	Call	Bond Future	3,042.0000	2,966.0000	(2.498)	0	0	0
2011/03/01	R207 2012/02/02	9.00	Put	Bond Future	3,574.0000	3,643.0000	1.931	0	0	0
2011/03/01	R207 2012/02/02	9.05	Call	Bond Future	3,171.0000	3,093.0000	(2.460)	0	0	0
2011/03/01	R207 2012/02/02	9.05	Put	Bond Future	3,442.0000	3,509.0000	1.947	0	0	0
2011/03/01	R207 2012/02/02	8.95	Call	Bond Future	2,916.0000	2,842.0000	(2.538)	0	0	0
2011/03/01	R207 2012/02/02	8.95	Put	Bond Future	3,710.0000	3,782.0000	1.941	0	0	0
2011/03/01	R208 2011/05/05			Bond Future	8.8140	8.8440	0.340	0.0000	0.0000	190
2011/03/01	R208 2011/05/05	8.50	Call	Bond Future	791.0000	725.0000	(8.344)	0	0	0
2011/03/01	R208 2011/05/05	8.50	Put	Bond Future	2,680.0000	2,792.0000	4.179	0	0	0
2011/03/01	R208 2011/05/05	8.55	Call	Bond Future	891.0000	820.0000	(7.969)	0	0	0
2011/03/01	R208 2011/05/05	8.55	Put	Bond Future	2,476.0000	2,583.0000	4.321	0	0	0
2011/03/01	R208 2011/05/05	8.45	Call	Bond Future	699.0000	638.0000	(8.727)	0	0	0
2011/03/01	R208 2011/05/05	8.45	Put	Bond Future	2,894.0000	3,011.0000	4.043	0	0	0
2011/03/01	R208 2011/08/04			Bond Future	8.9280	8.9590	0.347	0.0000	0.0000	0
2011/03/01	R208 2011/08/04	8.25	Call	Bond Future	912.0000	859.0000	(5.811)	0	0	0
2011/03/01	R208 2011/08/04	8.25	Put	Bond Future	4,956.0000	5,082.0000	2.542	0	0	0
2011/03/01	R208 2011/08/04	8.30	Call	Bond Future	991.0000	936.0000	(5.550)	0	0	0
2011/03/01	R208 2011/08/04	8.30	Put	Bond Future	4,729.0000	4,853.0000	2.622	0	0	0

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2011/03/01	R208 2011/08/04	8.20	Call	Bond Future	836.0000	787.0000	(5.861)	0	0	0
2011/03/01	R208 2011/08/04	8.20	Put	Bond Future	5,188.0000	5,318.0000	2.506	0	0	0
2011/03/01	R208 2011/11/03			Bond Future	9.0440	9.0760	0.354	0.0000	0.0000	5,602
2011/03/01	R208 2011/11/03	8.75	Call	Bond Future	2,281.0000	2,198.0000	(3.639)	0	0	0
2011/03/01	R208 2011/11/03	8.75	Put	Bond Future	3,963.0000	4,061.0000	2.473	0	0	0
2011/03/01	R208 2011/11/03	8.80	Call	Bond Future	2,404.0000	2,318.0000	(3.577)	0	0	0
2011/03/01	R208 2011/11/03	8.80	Put	Bond Future	3,797.0000	3,892.0000	2.502	0	0	0
2011/03/01	R208 2011/11/03	8.70	Call	Bond Future	2,161.0000	2,081.0000	(3.702)	0	0	0
2011/03/01	R208 2011/11/03	8.70	Put	Bond Future	4,134.0000	4,234.0000	2.419	0	0	0
2011/03/01	R208 2012/02/02			Bond Future	9.1600	9.1940	0.371	0.0000	0.0000	0
2011/03/01	R208 2012/02/02	9.00	Call	Bond Future	3,165.0000	3,070.0000	(3.002)	0	0	0
2011/03/01	R208 2012/02/02	9.00	Put	Bond Future	4,053.0000	4,145.0000	2.270	0	0	0
2011/03/01	R208 2012/02/02	9.05	Call	Bond Future	3,299.0000	3,202.0000	(2.940)	0	0	0
2011/03/01	R208 2012/02/02	9.05	Put	Bond Future	3,908.0000	3,999.0000	2.329	0	0	0
2011/03/01	R208 2012/02/02	8.95	Call	Bond Future	3,033.0000	2,941.0000	(3.033)	0	0	0
2011/03/01	R208 2012/02/02	8.95	Put	Bond Future	4,201.0000	4,296.0000	2.261	0	0	0
2011/03/01	R209 2011/05/05			Bond Future	9.0280	9.0630	0.388	0.0000	0.0000	21,100
2011/03/01	R209 2011/05/05	8.50	Call	Bond Future	585.0000	519.0000	(11.282)	0	0	0
2011/03/01	R209 2011/05/05	8.50	Put	Bond Future	4,803.0000	5,003.0000	4.164	0	0	0
2011/03/01	R209 2011/05/05	8.55	Call	Bond Future	674.0000	601.0000	(10.831)	0	0	0
2011/03/01	R209 2011/05/05	8.55	Put	Bond Future	4,476.0000	4,669.0000	4.312	0	0	0
2011/03/01	R209 2011/05/05	8.45	Call	Bond Future	505.0000	447.0000	(11.485)	0	0	0
2011/03/01	R209 2011/05/05	8.45	Put	Bond Future	5,143.0000	5,351.0000	4.044	0	0	0
2011/03/01	R209 2011/08/04			Bond Future	9.1060	9.1420	0.395	0.0000	0.0000	0
2011/03/01	R209 2011/08/04	8.50	Call	Bond Future	1,384.0000	1,297.0000	(6.286)	0	0	0
2011/03/01	R209 2011/08/04	8.50	Put	Bond Future	6,186.0000	6,369.0000	2.958	0	0	0
2011/03/01	R209 2011/08/04	8.55	Call	Bond Future	1,502.0000	1,410.0000	(6.125)	0	0	0
2011/03/01	R209 2011/08/04	8.55	Put	Bond Future	5,889.0000	6,067.0000	3.023	0	0	0
2011/03/01	R209 2011/08/04	8.45	Call	Bond Future	1,274.0000	1,193.0000	(6.358)	0	0	0
2011/03/01	R209 2011/08/04	8.45	Put	Bond Future	6,496.0000	6,684.0000	2.894	0	0	0
2011/03/01	R209 2011/08/04	10.10	Call	Bond Future	7,798.0000	7,571.0000	(2.911)	0	0	0
2011/03/01	R209 2011/08/04	10.10	Put	Bond Future	909.0000	952.0000	4.730	0	0	0
2011/03/01	R209 2011/11/03			Bond Future	9.1840	9.2210	0.403	0.0000	0.0000	1,033
2011/03/01	R209 2011/11/03	8.75	Call	Bond Future	2,579.0000	2,464.0000	(4.459)	0	0	0

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2011/03/01	R209 2011/11/03	8.75	Put	Bond Future	5,918.0000	6,077.0000	2.687	0	0	0
2011/03/01	R209 2011/11/03	8.80	Call	Bond Future	2,729.0000	2,610.0000	(4.361)	0	0	0
2011/03/01	R209 2011/11/03	8.80	Put	Bond Future	5,671.0000	5,825.0000	2.716	0	0	0
2011/03/01	R209 2011/11/03	8.70	Call	Bond Future	2,437.0000	2,326.0000	(4.555)	0	0	0
2011/03/01	R209 2011/11/03	8.70	Put	Bond Future	6,177.0000	6,339.0000	2.623	0	0	0
2011/03/01	R209 2012/02/02			Bond Future	9.2610	9.2990	0.410	0.0000	0.0000	0
2011/03/01	R209 2012/02/02	9.00	Call	Bond Future	3,811.0000	3,676.0000	(3.542)	0	0	0
2011/03/01	R209 2012/02/02	9.00	Put	Bond Future	5,762.0000	5,904.0000	2.464	0	0	0
2011/03/01	R209 2012/02/02	9.05	Call	Bond Future	3,978.0000	3,840.0000	(3.469)	0	0	0
2011/03/01	R209 2012/02/02	9.05	Put	Bond Future	5,549.0000	5,688.0000	2.505	0	0	0
2011/03/01	R209 2012/02/02	8.95	Call	Bond Future	3,647.0000	3,516.0000	(3.592)	0	0	0
2011/03/01	R209 2012/02/02	8.95	Put	Bond Future	5,981.0000	6,128.0000	2.458	0	0	0
2011/03/01	R211 2011/05/05			Bond Future	1.5860	1.5870	0.063	0.0000	0.0000	539
2011/03/01	R211 2011/05/05	2.14	Call	Bond Future	3,054.0000	3,049.0000	(0.164)	0	0	0
2011/03/01	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R211 2011/05/05	2.19	Call	Bond Future	3,325.0000	3,319.0000	(0.180)	0	0	0
2011/03/01	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R211 2011/05/05	2.09	Call	Bond Future	2,783.0000	2,777.0000	(0.216)	0	0	0
2011/03/01	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R212 2011/05/05			Bond Future	2.3970	2.3980	0.042	0.0000	0.0000	2,518
2011/03/01	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R212 2011/05/05	2.25	Put	Bond Future	1,420.0000	1,430.0000	0.704	0	0	0
2011/03/01	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R212 2011/05/05	2.30	Put	Bond Future	935.0000	944.0000	0.963	0	0	0
2011/03/01	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R212 2011/05/05	2.20	Put	Bond Future	1,908.0000	1,918.0000	0.524	0	0	0
2011/03/01	R213 2011/05/05			Bond Future	9.0660	9.0860	0.221	0.0000	0.0000	0
2011/03/01	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/05/05	8.00	Put	Bond Future	8,998.0000	9,154.0000	1.734	0	0	0
2011/03/01	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/05/05	8.05	Put	Bond Future	8,544.0000	8,699.0000	1.814	0	0	0
2011/03/01	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/05/05	7.95	Put	Bond Future	9,457.0000	9,612.0000	1.639	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
2011/03/01	R213 2011/08/04			Bond Future	9.1520	9.1730	0.229	0.0000	0.0000	0
2011/03/01	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/08/04	8.00	Put	Bond Future	9,625.0000	9,786.0000	1.673	0	0	0
2011/03/01	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/08/04	8.05	Put	Bond Future	9,172.0000	9,333.0000	1.755	0	0	0
2011/03/01	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/08/04	7.95	Put	Bond Future	10,081.0000	10,242.0000	1.597	0	0	0
2011/03/01	R213 2011/11/03			Bond Future	9.2410	9.2620	0.227	0.0000	0.0000	0
2011/03/01	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/11/03	8.75	Put	Bond Future	3,841.0000	3,999.0000	4.114	0	0	0
2011/03/01	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/11/03	8.80	Put	Bond Future	3,437.0000	3,595.0000	4.597	0	0	0
2011/03/01	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2011/11/03	8.70	Put	Bond Future	4,247.0000	4,406.0000	3.744	0	0	0
2011/03/01	R213 2012/02/02			Bond Future	9.3300	9.3510	0.225	0.0000	0.0000	0
2011/03/01	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2012/02/02	9.00	Put	Bond Future	2,510.0000	2,665.0000	6.175	0	0	0
2011/03/01	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2012/02/02	9.05	Put	Bond Future	2,122.0000	2,278.0000	7.352	0	0	0
2011/03/01	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/01	R213 2012/02/02	8.95	Put	Bond Future	2,900.0000	3,056.0000	5.379	0	0	0
2011/03/01	TRT1 2011/05/05			Index Future	337.4520	336.9690	(0.143)	0.0000	0.0000	100
2011/03/01	TRT1 2011/08/04			Index Future	342.0830	341.5940	(0.143)	0.0000	0.0000	0
<b>Total</b>										<b>178938.00</b>