



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/03/2011

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
2011/03/04	AL7T 2011/05/05			Index Future	369.8450	367.4910	(0.636)	0.0000	0.0000	30
2011/03/04	AL7T 2011/08/04			Index Future	375.1020	372.7180	(0.636)	0.0000	0.0000	0
2011/03/04	ALBI 2011/05/05			Index Future	340.8400	338.8620	(0.580)	0.0000	0.0000	1,064
2011/03/04	ALBI 2011/08/04			Index Future	345.6850	343.6810	(0.580)	0.0000	0.0000	0
2011/03/04	CRD1 2011/05/05			Index Future	154.4280	153.8200	(0.394)	0.0000	0.0000	2
2011/03/04	CRD1 2011/08/04			Index Future	156.5490	155.9320	(0.394)	0.0000	0.0000	0
2011/03/04	GOVI 2011/05/05			GOVI	342.0640	340.1230	(0.567)	0.0000	0.0000	208
2011/03/04	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/04	GOVI 2011/05/05	349.00	Put	GOVI	69,360.0000	88,770.0000	27.984	0	0	0
2011/03/04	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/04	GOVI 2011/05/05	349.01	Put	GOVI	69,460.0000	88,870.0000	27.944	0	0	0
2011/03/04	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/04	GOVI 2011/05/05	348.99	Put	GOVI	69,260.0000	88,670.0000	28.025	0	0	0
2011/03/04	GOVI 2011/08/04			GOVI	346.9270	344.9600	(0.567)	0.0000	0.0000	0
2011/03/04	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/04	GOVI 2011/08/04	348.00	Put	GOVI	10,730.0000	30,400.0000	183.318	0	0	0
2011/03/04	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/04	GOVI 2011/08/04	348.01	Put	GOVI	10,830.0000	30,500.0000	181.625	0	0	0
2011/03/04	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/04	GOVI 2011/08/04	347.99	Put	GOVI	10,630.0000	30,300.0000	185.042	0	0	0
2011/03/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/04	IGOV 2011/05/05			Index Future	150.4180	150.4920	0.049	0.0000	0.0000	60

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2011/03/04	IGOV 2011/08/04			Index Future	152.5560	152.6330	0.050	0.0000	0.0000	0
2011/03/04	ILBI 2011/05/05			Index Future	406.7890	407.0400	0.062	0.0000	0.0000	336
2011/03/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/04	JBAF 2011/03/16			Jibar Tradeable Future	5.5950	5.6020	0.125	0.0000	0.0000	6,040
2011/03/04	JBAF 2011/04/20			Jibar Tradeable Future	5.6370	5.6770	0.710	0.0000	0.0000	2,000
2011/03/04	JBAF 2011/05/18			Jibar Tradeable Future	5.6880	5.7470	1.037	0.0000	0.0000	3,001
2011/03/04	JBAF 2011/06/15			Jibar Tradeable Future	5.7100	5.7660	0.981	0.0000	0.0000	3,890
2011/03/04	JBAF 2011/07/20			Jibar Tradeable Future	5.7200	5.8050	1.486	0.0000	0.0000	2,000
2011/03/04	JBAF 2011/08/17			Jibar Tradeable Future	5.8170	5.9300	1.943	0.0000	0.0000	0
2011/03/04	JBAF 2011/09/21			Jibar Tradeable Future	5.8990	6.0160	1.983	0.0000	0.0000	14,390
2011/03/04	JBAF 2011/12/21			Jibar Tradeable Future	6.4020	6.5690	2.609	0.0000	0.0000	5,390
2011/03/04	JBAF 2012/03/20			Jibar Tradeable Future	6.8240	7.0850	3.825	0.0000	0.0000	1,290
2011/03/04	JBAF 2012/06/20			Jibar Tradeable Future	7.2630	7.5360	3.759	0.0000	0.0000	2,890
2011/03/04	JBAF 2012/09/19			Jibar Tradeable Future	7.6700	8.0060	4.381	0.0000	0.0000	44,510
2011/03/04	JBAF 2012/12/19			Jibar Tradeable Future	8.0400	8.2900	3.109	0.0000	0.0000	490
2011/03/04	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/04	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/04	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/04	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/03/04	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/04	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/04	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/04	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/04	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/04	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/04	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/04	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/04	OTH1 2011/05/05			Index Future	333.8670	331.6940	(0.651)	0.0000	0.0000	3
2011/03/04	OTH1 2011/08/04			Index Future	338.6140	336.4120	(0.650)	0.0000	0.0000	0
2011/03/04	R157 2011/05/05			Bond Future	7.8260	7.9400	1.457	0.0000	0.0000	2,605
2011/03/04	R157 2011/05/05	7.75	Call	Bond Future	756.0000	560.0000	(25.926)	0	0	0
2011/03/04	R157 2011/05/05	7.75	Put	Bond Future	1,067.0000	1,336.0000	25.211	0	0	0
2011/03/04	R157 2011/05/05	7.80	Call	Bond Future	853.0000	639.0000	(25.088)	0	0	0
2011/03/04	R157 2011/05/05	7.80	Put	Bond Future	959.0000	1,210.0000	26.173	0	0	0
2011/03/04	R157 2011/05/05	7.70	Call	Bond Future	667.0000	487.0000	(26.987)	0	0	0
2011/03/04	R157 2011/05/05	7.70	Put	Bond Future	1,183.0000	1,468.0000	24.091	0	0	0
2011/03/04	R157 2011/05/05	7.65	Call	Bond Future	585.0000	421.0000	(28.034)	0	0	0
2011/03/04	R157 2011/05/05	7.65	Put	Bond Future	1,307.0000	1,608.0000	23.030	0	0	0
2011/03/04	R157 2011/08/04			Bond Future	7.9860	8.1080	1.528	0.0000	0.0000	0
2011/03/04	R157 2011/08/04	7.50	Call	Bond Future	671.0000	537.0000	(19.970)	0	0	0
2011/03/04	R157 2011/08/04	7.50	Put	Bond Future	2,556.0000	2,889.0000	13.028	0	0	0
2011/03/04	R157 2011/08/04	7.55	Call	Bond Future	734.0000	590.0000	(19.619)	0	0	0
2011/03/04	R157 2011/08/04	7.55	Put	Bond Future	2,423.0000	2,746.0000	13.331	0	0	0
2011/03/04	R157 2011/08/04	7.45	Call	Bond Future	613.0000	487.0000	(20.555)	0	0	0
2011/03/04	R157 2011/08/04	7.45	Put	Bond Future	2,694.0000	3,035.0000	12.658	0	0	0
2011/03/04	R157 2011/11/03			Bond Future	8.1640	8.2970	1.629	0.0000	0.0000	3,694

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2011/03/04	R157 2011/11/03	8.25	Call	Bond Future	2,008.0000	1,759.0000	(12.400)	0	0	0
2011/03/04	R157 2011/11/03	8.25	Put	Bond Future	1,699.0000	1,927.0000	13.420	0	0	0
2011/03/04	R157 2011/11/03	8.30	Call	Bond Future	2,109.0000	1,852.0000	(12.186)	0	0	0
2011/03/04	R157 2011/11/03	8.30	Put	Bond Future	1,621.0000	1,841.0000	13.572	0	0	0
2011/03/04	R157 2011/11/03	8.20	Call	Bond Future	1,911.0000	1,670.0000	(12.611)	0	0	0
2011/03/04	R157 2011/11/03	8.20	Put	Bond Future	1,782.0000	2,018.0000	13.244	0	0	0
2011/03/04	R157 2012/02/02			Bond Future	8.3560	8.5010	1.735	0.0000	0.0000	0
2011/03/04	R157 2012/02/02	8.50	Call	Bond Future	2,446.0000	2,187.0000	(10.589)	0	0	0
2011/03/04	R157 2012/02/02	8.50	Put	Bond Future	1,964.0000	2,190.0000	11.507	0	0	0
2011/03/04	R157 2012/02/02	8.55	Call	Bond Future	2,542.0000	2,277.0000	(10.425)	0	0	0
2011/03/04	R157 2012/02/02	8.55	Put	Bond Future	1,893.0000	2,114.0000	11.675	0	0	0
2011/03/04	R157 2012/02/02	8.45	Call	Bond Future	2,353.0000	2,100.0000	(10.752)	0	0	0
2011/03/04	R157 2012/02/02	8.45	Put	Bond Future	2,038.0000	2,270.0000	11.384	0	0	0
2011/03/04	R186 2011/05/05			Bond Future	8.9530	9.0440	1.016	0.0000	0.0000	25,980
2011/03/04	R186 2011/05/05	8.75	Call	Bond Future	1,549.0000	1,236.0000	(20.207)	0	0	0
2011/03/04	R186 2011/05/05	8.75	Put	Bond Future	3,420.0000	3,932.0000	14.971	0	0	0
2011/03/04	R186 2011/05/05	8.80	Call	Bond Future	1,731.0000	1,393.0000	(19.526)	0	0	0
2011/03/04	R186 2011/05/05	8.80	Put	Bond Future	3,137.0000	3,624.0000	15.524	0	0	0
2011/03/04	R186 2011/05/05	8.70	Call	Bond Future	1,379.0000	1,091.0000	(20.885)	0	0	0
2011/03/04	R186 2011/05/05	8.70	Put	Bond Future	3,718.0000	4,255.0000	14.443	0	0	0
2011/03/04	R186 2011/05/05	8.00	Put	Bond Future	9,352.0000	10,125.0000	8.266	0	0	0
2011/03/04	R186 2011/05/05	8.00	Call	Bond Future	159.0000	108.0000	(32.075)	0	0	5,500
2011/03/04	R186 2011/08/04			Bond Future	9.0540	9.1480	1.038	0.0000	0.0000	0
2011/03/04	R186 2011/08/04	8.25	Call	Bond Future	1,125.0000	942.0000	(16.267)	0	0	0
2011/03/04	R186 2011/08/04	8.25	Put	Bond Future	8,650.0000	9,301.0000	7.526	0	0	0
2011/03/04	R186 2011/08/04	8.30	Call	Bond Future	1,231.0000	1,035.0000	(15.922)	0	0	0
2011/03/04	R186 2011/08/04	8.30	Put	Bond Future	8,267.0000	8,905.0000	7.717	0	0	0
2011/03/04	R186 2011/08/04	8.20	Call	Bond Future	1,026.0000	855.0000	(16.667)	0	0	0
2011/03/04	R186 2011/08/04	8.20	Put	Bond Future	9,043.0000	9,706.0000	7.332	0	0	0
2011/03/04	R186 2011/11/03			Bond Future	9.1560	9.2530	1.059	0.0000	0.0000	12,982
2011/03/04	R186 2011/11/03	9.00	Call	Bond Future	4,103.0000	3,705.0000	(9.700)	0	0	0
2011/03/04	R186 2011/11/03	9.00	Put	Bond Future	5,479.0000	5,925.0000	8.140	0	0	0
2011/03/04	R186 2011/11/03	9.05	Call	Bond Future	4,309.0000	3,899.0000	(9.515)	0	0	0
2011/03/04	R186 2011/11/03	9.05	Put	Bond Future	5,241.0000	5,675.0000	8.281	0	0	0

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2011/03/04	R186 2011/11/03	8.95	Call	Bond Future	3,901.0000	3,516.0000	(9.869)	0	0	0
2011/03/04	R186 2011/11/03	8.95	Put	Bond Future	5,724.0000	6,182.0000	8.001	0	0	0
2011/03/04	R186 2012/02/02			Bond Future	9.2560	9.3580	1.102	0.0000	0.0000	0
2011/03/04	R186 2012/02/02	9.00	Call	Bond Future	4,375.0000	3,980.0000	(9.029)	0	0	0
2011/03/04	R186 2012/02/02	9.00	Put	Bond Future	6,601.0000	7,075.0000	7.181	0	0	0
2011/03/04	R186 2012/02/02	9.05	Call	Bond Future	4,572.0000	4,165.0000	(8.902)	0	0	0
2011/03/04	R186 2012/02/02	9.05	Put	Bond Future	6,358.0000	6,820.0000	7.266	0	0	0
2011/03/04	R186 2012/02/02	8.95	Call	Bond Future	4,183.0000	3,799.0000	(9.180)	0	0	0
2011/03/04	R186 2012/02/02	8.95	Put	Bond Future	6,851.0000	7,336.0000	7.079	0	0	0
2011/03/04	R201 2011/05/05			Bond Future	7.4970	7.6330	1.814	0.0000	0.0000	484
2011/03/04	R201 2011/05/05	7.75	Call	Bond Future	1,191.0000	913.0000	(23.342)	0	0	0
2011/03/04	R201 2011/05/05	7.75	Put	Bond Future	387.0000	542.0000	40.052	0	0	0
2011/03/04	R201 2011/05/05	7.80	Call	Bond Future	1,301.0000	1,009.0000	(22.444)	0	0	0
2011/03/04	R201 2011/05/05	7.80	Put	Bond Future	339.0000	480.0000	41.593	0	0	0
2011/03/04	R201 2011/05/05	7.70	Call	Bond Future	1,086.0000	822.0000	(24.309)	0	0	0
2011/03/04	R201 2011/05/05	7.70	Put	Bond Future	440.0000	609.0000	38.409	0	0	0
2011/03/04	R201 2011/08/04			Bond Future	7.6500	7.7980	1.935	0.0000	0.0000	0
2011/03/04	R201 2011/08/04	7.25	Call	Bond Future	563.0000	428.0000	(23.979)	0	0	0
2011/03/04	R201 2011/08/04	7.25	Put	Bond Future	1,762.0000	2,067.0000	17.310	0	0	0
2011/03/04	R201 2011/08/04	7.30	Call	Bond Future	615.0000	472.0000	(23.252)	0	0	0
2011/03/04	R201 2011/08/04	7.30	Put	Bond Future	1,663.0000	1,960.0000	17.859	0	0	0
2011/03/04	R201 2011/08/04	7.20	Call	Bond Future	513.0000	387.0000	(24.561)	0	0	0
2011/03/04	R201 2011/08/04	7.20	Put	Bond Future	1,863.0000	2,177.0000	16.855	0	0	0
2011/03/04	R201 2011/11/03			Bond Future	7.8210	7.9820	2.059	0.0000	0.0000	0
2011/03/04	R201 2011/11/03	8.00	Call	Bond Future	1,578.0000	1,336.0000	(15.336)	0	0	0
2011/03/04	R201 2011/11/03	8.00	Put	Bond Future	1,085.0000	1,287.0000	18.618	0	0	0
2011/03/04	R201 2011/11/03	8.05	Call	Bond Future	1,660.0000	1,410.0000	(15.060)	0	0	0
2011/03/04	R201 2011/11/03	8.05	Put	Bond Future	1,029.0000	1,223.0000	18.853	0	0	0
2011/03/04	R201 2011/11/03	7.95	Call	Bond Future	1,499.0000	1,264.0000	(15.677)	0	0	0
2011/03/04	R201 2011/11/03	7.95	Put	Bond Future	1,143.0000	1,352.0000	18.285	0	0	0
2011/03/04	R201 2012/02/02			Bond Future	8.0020	8.1800	2.224	0.0000	0.0000	0
2011/03/04	R201 2012/02/02	8.25	Call	Bond Future	1,933.0000	1,682.0000	(12.985)	0	0	0
2011/03/04	R201 2012/02/02	8.25	Put	Bond Future	1,303.0000	1,505.0000	15.503	0	0	0
2011/03/04	R201 2012/02/02	8.30	Call	Bond Future	2,009.0000	1,753.0000	(12.743)	0	0	0

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2011/03/04	R201 2012/02/02	8.30	Put	Bond Future	1,253.0000	1,449.0000	15.642	0	0	0
2011/03/04	R201 2012/02/02	8.20	Call	Bond Future	1,858.0000	1,613.0000	(13.186)	0	0	0
2011/03/04	R201 2012/02/02	8.20	Put	Bond Future	1,355.0000	1,562.0000	15.277	0	0	0
2011/03/04	R202 2011/05/05			Bond Future	0.3290	0.3110	(5.471)	0.0000	0.0000	10,489
2011/03/04	R202 2011/05/05	2.05	Call	Bond Future	42,656.0000	43,187.0000	1.245	0	0	0
2011/03/04	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R202 2011/05/05	2.10	Call	Bond Future	43,684.0000	44,215.0000	1.216	0	0	0
2011/03/04	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R202 2011/05/05	2.00	Call	Bond Future	41,617.0000	42,148.0000	1.276	0	0	0
2011/03/04	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R203 2011/05/05			Bond Future	8.4520	8.5640	1.325	0.0000	0.0000	516
2011/03/04	R203 2011/05/05	8.25	Call	Bond Future	730.0000	540.0000	(26.027)	0	0	0
2011/03/04	R203 2011/05/05	8.25	Put	Bond Future	1,707.0000	2,054.0000	20.328	0	0	0
2011/03/04	R203 2011/05/05	8.30	Call	Bond Future	825.0000	618.0000	(25.091)	0	0	0
2011/03/04	R203 2011/05/05	8.30	Put	Bond Future	1,559.0000	1,889.0000	21.167	0	0	0
2011/03/04	R203 2011/05/05	8.20	Call	Bond Future	642.0000	469.0000	(26.947)	0	0	0
2011/03/04	R203 2011/05/05	8.20	Put	Bond Future	1,863.0000	2,227.0000	19.538	0	0	0
2011/03/04	R203 2011/08/04			Bond Future	8.5930	8.7110	1.373	0.0000	0.0000	0
2011/03/04	R203 2011/08/04	8.00	Call	Bond Future	750.0000	605.0000	(19.333)	0	0	0
2011/03/04	R203 2011/08/04	8.00	Put	Bond Future	3,541.0000	3,940.0000	11.268	0	0	0
2011/03/04	R203 2011/08/04	8.05	Call	Bond Future	819.0000	665.0000	(18.803)	0	0	0
2011/03/04	R203 2011/08/04	8.05	Put	Bond Future	3,371.0000	3,761.0000	11.569	0	0	0
2011/03/04	R203 2011/08/04	7.95	Call	Bond Future	682.0000	548.0000	(19.648)	0	0	0
2011/03/04	R203 2011/08/04	7.95	Put	Bond Future	3,713.0000	4,123.0000	11.042	0	0	0
2011/03/04	R203 2011/11/03			Bond Future	8.7440	8.8690	1.430	0.0000	0.0000	1,416
2011/03/04	R203 2011/11/03	8.50	Call	Bond Future	1,819.0000	1,582.0000	(13.029)	0	0	0
2011/03/04	R203 2011/11/03	8.50	Put	Bond Future	2,911.0000	3,228.0000	10.890	0	0	0
2011/03/04	R203 2011/11/03	8.55	Call	Bond Future	1,920.0000	1,675.0000	(12.760)	0	0	0
2011/03/04	R203 2011/11/03	8.55	Put	Bond Future	2,787.0000	3,096.0000	11.087	0	0	0
2011/03/04	R203 2011/11/03	8.45	Call	Bond Future	1,720.0000	1,492.0000	(13.256)	0	0	0
2011/03/04	R203 2011/11/03	8.45	Put	Bond Future	3,038.0000	3,363.0000	10.698	0	0	0
2011/03/04	R203 2012/02/02			Bond Future	8.9030	9.0350	1.483	0.0000	0.0000	0
2011/03/04	R203 2012/02/02	8.75	Call	Bond Future	2,438.0000	2,177.0000	(10.705)	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
2011/03/04	R203 2012/02/02	8.75	Put	Bond Future	3,093.0000	3,392.0000	9.667	0	0	0
2011/03/04	R203 2012/02/02	8.80	Call	Bond Future	2,544.0000	2,276.0000	(10.535)	0	0	0
2011/03/04	R203 2012/02/02	8.80	Put	Bond Future	2,984.0000	3,277.0000	9.819	0	0	0
2011/03/04	R203 2012/02/02	8.70	Call	Bond Future	2,335.0000	2,080.0000	(10.921)	0	0	0
2011/03/04	R203 2012/02/02	8.70	Put	Bond Future	3,205.0000	3,510.0000	9.516	0	0	0
2011/03/04	R204 2011/05/05			Bond Future	8.6300	8.7320	1.182	0.0000	0.0000	100
2011/03/04	R204 2011/05/05	8.50	Call	Bond Future	988.0000	766.0000	(22.470)	0	0	0
2011/03/04	R204 2011/05/05	8.50	Put	Bond Future	1,690.0000	2,015.0000	19.231	0	0	0
2011/03/04	R204 2011/05/05	8.55	Call	Bond Future	1,106.0000	866.0000	(21.700)	0	0	0
2011/03/04	R204 2011/05/05	8.55	Put	Bond Future	1,538.0000	1,844.0000	19.896	0	0	0
2011/03/04	R204 2011/05/05	8.45	Call	Bond Future	878.0000	673.0000	(23.349)	0	0	0
2011/03/04	R204 2011/05/05	8.45	Put	Bond Future	1,852.0000	2,194.0000	18.467	0	0	0
2011/03/04	R204 2011/08/04			Bond Future	8.7640	8.8700	1.209	0.0000	0.0000	0
2011/03/04	R204 2011/08/04	8.00	Call	Bond Future	663.0000	542.0000	(18.250)	0	0	0
2011/03/04	R204 2011/08/04	8.00	Put	Bond Future	4,746.0000	5,175.0000	9.039	0	0	0
2011/03/04	R204 2011/08/04	8.05	Call	Bond Future	726.0000	597.0000	(17.769)	0	0	0
2011/03/04	R204 2011/08/04	8.05	Put	Bond Future	4,536.0000	4,956.0000	9.259	0	0	0
2011/03/04	R204 2011/08/04	7.95	Call	Bond Future	604.0000	491.0000	(18.709)	0	0	0
2011/03/04	R204 2011/08/04	7.95	Put	Bond Future	4,962.0000	5,399.0000	8.807	0	0	0
2011/03/04	R204 2011/11/03			Bond Future	8.9020	9.0130	1.247	0.0000	0.0000	1,876
2011/03/04	R204 2011/11/03	8.75	Call	Bond Future	2,340.0000	2,083.0000	(10.983)	0	0	0
2011/03/04	R204 2011/11/03	8.75	Put	Bond Future	3,110.0000	3,410.0000	9.646	0	0	0
2011/03/04	R204 2011/11/03	8.80	Call	Bond Future	2,461.0000	2,195.0000	(10.809)	0	0	0
2011/03/04	R204 2011/11/03	8.80	Put	Bond Future	2,977.0000	3,268.0000	9.775	0	0	0
2011/03/04	R204 2011/11/03	8.70	Call	Bond Future	2,222.0000	1,973.0000	(11.206)	0	0	0
2011/03/04	R204 2011/11/03	8.70	Put	Bond Future	3,246.0000	3,554.0000	9.489	0	0	0
2011/03/04	R204 2012/02/02			Bond Future	9.0420	9.1590	1.294	0.0000	0.0000	0
2011/03/04	R204 2012/02/02	9.00	Call	Bond Future	3,018.0000	2,734.0000	(9.410)	0	0	0
2011/03/04	R204 2012/02/02	9.00	Put	Bond Future	3,223.0000	3,506.0000	8.781	0	0	0
2011/03/04	R204 2012/02/02	9.05	Call	Bond Future	3,143.0000	2,853.0000	(9.227)	0	0	0
2011/03/04	R204 2012/02/02	9.05	Put	Bond Future	3,104.0000	3,382.0000	8.956	0	0	0
2011/03/04	R204 2012/02/02	8.95	Call	Bond Future	2,895.0000	2,619.0000	(9.534)	0	0	0
2011/03/04	R204 2012/02/02	8.95	Put	Bond Future	3,344.0000	3,636.0000	8.732	0	0	0

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2011/03/04	R206 2011/05/05			Bond Future	7.1800	7.3120	1.838	0.0000	0.0000	0
2011/03/04	R206 2011/05/05	7.50	Call	Bond Future	998.0000	777.0000	(22.144)	0	0	0
2011/03/04	R206 2011/05/05	7.50	Put	Bond Future	229.0000	326.0000	42.358	0	0	0
2011/03/04	R206 2011/05/05	7.55	Call	Bond Future	1,087.0000	857.0000	(21.159)	0	0	0
2011/03/04	R206 2011/05/05	7.55	Put	Bond Future	199.0000	287.0000	44.221	0	0	0
2011/03/04	R206 2011/05/05	7.45	Call	Bond Future	911.0000	701.0000	(23.052)	0	0	0
2011/03/04	R206 2011/05/05	7.45	Put	Bond Future	262.0000	370.0000	41.221	0	0	0
2011/03/04	R206 2011/08/04			Bond Future	7.3490	7.4960	2.000	0.0000	0.0000	0
2011/03/04	R206 2011/08/04	7.00	Call	Bond Future	440.0000	336.0000	(23.636)	0	0	0
2011/03/04	R206 2011/08/04	7.00	Put	Bond Future	1,209.0000	1,427.0000	18.031	0	0	0
2011/03/04	R206 2011/08/04	7.05	Call	Bond Future	483.0000	372.0000	(22.981)	0	0	0
2011/03/04	R206 2011/08/04	7.05	Put	Bond Future	1,142.0000	1,353.0000	18.476	0	0	0
2011/03/04	R206 2011/08/04	6.95	Call	Bond Future	401.0000	304.0000	(24.190)	0	0	0
2011/03/04	R206 2011/08/04	6.95	Put	Bond Future	1,281.0000	1,506.0000	17.564	0	0	0
2011/03/04	R206 2011/11/03			Bond Future	7.5360	7.7020	2.203	0.0000	0.0000	0
2011/03/04	R206 2011/11/03	7.75	Call	Bond Future	1,159.0000	977.0000	(15.703)	0	0	0
2011/03/04	R206 2011/11/03	7.75	Put	Bond Future	736.0000	882.0000	19.837	0	0	0
2011/03/04	R206 2011/11/03	7.80	Call	Bond Future	1,219.0000	1,031.0000	(15.422)	0	0	0
2011/03/04	R206 2011/11/03	7.80	Put	Bond Future	698.0000	838.0000	20.057	0	0	0
2011/03/04	R206 2011/11/03	7.70	Call	Bond Future	1,101.0000	924.0000	(16.076)	0	0	0
2011/03/04	R206 2011/11/03	7.70	Put	Bond Future	777.0000	928.0000	19.434	0	0	0
2011/03/04	R206 2012/02/02			Bond Future	7.7510	7.9400	2.438	0.0000	0.0000	0
2011/03/04	R206 2012/02/02	8.00	Call	Bond Future	1,301.0000	1,118.0000	(14.066)	0	0	0
2011/03/04	R206 2012/02/02	8.00	Put	Bond Future	863.0000	1,013.0000	17.381	0	0	0
2011/03/04	R206 2012/02/02	8.05	Call	Bond Future	1,354.0000	1,166.0000	(13.885)	0	0	0
2011/03/04	R206 2012/02/02	8.05	Put	Bond Future	829.0000	973.0000	17.370	0	0	0
2011/03/04	R206 2012/02/02	7.95	Call	Bond Future	1,249.0000	1,070.0000	(14.331)	0	0	0
2011/03/04	R206 2012/02/02	7.95	Put	Bond Future	899.0000	1,052.0000	17.019	0	0	0
2011/03/04	R207 2011/05/05			Bond Future	8.6950	8.8020	1.231	0.0000	0.0000	1,020
2011/03/04	R207 2011/05/05	8.50	Call	Bond Future	941.0000	717.0000	(23.804)	0	0	0
2011/03/04	R207 2011/05/05	8.50	Put	Bond Future	2,056.0000	2,436.0000	18.482	0	0	0
2011/03/04	R207 2011/05/05	8.55	Call	Bond Future	1,054.0000	812.0000	(22.960)	0	0	0
2011/03/04	R207 2011/05/05	8.55	Put	Bond Future	1,881.0000	2,244.0000	19.298	0	0	0
2011/03/04	R207 2011/05/05	8.45	Call	Bond Future	836.0000	630.0000	(24.641)	0	0	0

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2011/03/04	R207 2011/05/05	8.45	Put	Bond Future	2,239.0000	2,638.0000	17.820	0	0	0
2011/03/04	R207 2011/08/04			Bond Future	8.8180	8.9300	1.270	0.0000	0.0000	0
2011/03/04	R207 2011/08/04	8.25	Call	Bond Future	1,042.0000	863.0000	(17.179)	0	0	0
2011/03/04	R207 2011/08/04	8.25	Put	Bond Future	4,243.0000	4,679.0000	10.276	0	0	0
2011/03/04	R207 2011/08/04	8.30	Call	Bond Future	1,129.0000	939.0000	(16.829)	0	0	0
2011/03/04	R207 2011/08/04	8.30	Put	Bond Future	4,043.0000	4,468.0000	10.512	0	0	0
2011/03/04	R207 2011/08/04	8.20	Call	Bond Future	961.0000	792.0000	(17.586)	0	0	0
2011/03/04	R207 2011/08/04	8.20	Put	Bond Future	4,451.0000	4,897.0000	10.020	0	0	0
2011/03/04	R207 2011/11/03			Bond Future	8.9410	9.0570	1.297	0.0000	0.0000	600
2011/03/04	R207 2011/11/03	8.75	Call	Bond Future	2,372.0000	2,094.0000	(11.720)	0	0	0
2011/03/04	R207 2011/11/03	8.75	Put	Bond Future	3,404.0000	3,745.0000	10.018	0	0	0
2011/03/04	R207 2011/11/03	8.80	Call	Bond Future	2,497.0000	2,209.0000	(11.534)	0	0	0
2011/03/04	R207 2011/11/03	8.80	Put	Bond Future	3,257.0000	3,589.0000	10.193	0	0	0
2011/03/04	R207 2011/11/03	8.70	Call	Bond Future	2,251.0000	1,982.0000	(11.950)	0	0	0
2011/03/04	R207 2011/11/03	8.70	Put	Bond Future	3,555.0000	3,906.0000	9.873	0	0	0
2011/03/04	R207 2012/02/02			Bond Future	9.0660	9.1880	1.346	0.0000	0.0000	0
2011/03/04	R207 2012/02/02	9.00	Call	Bond Future	3,120.0000	2,808.0000	(10.000)	0	0	0
2011/03/04	R207 2012/02/02	9.00	Put	Bond Future	3,465.0000	3,786.0000	9.264	0	0	0
2011/03/04	R207 2012/02/02	9.05	Call	Bond Future	3,252.0000	2,931.0000	(9.871)	0	0	0
2011/03/04	R207 2012/02/02	9.05	Put	Bond Future	3,335.0000	3,647.0000	9.355	0	0	0
2011/03/04	R207 2012/02/02	8.95	Call	Bond Future	2,992.0000	2,688.0000	(10.160)	0	0	0
2011/03/04	R207 2012/02/02	8.95	Put	Bond Future	3,599.0000	3,928.0000	9.141	0	0	0
2011/03/04	R208 2011/05/05			Bond Future	8.7780	8.8900	1.276	0.0000	0.0000	190
2011/03/04	R208 2011/05/05	8.50	Call	Bond Future	829.0000	616.0000	(25.694)	0	0	0
2011/03/04	R208 2011/05/05	8.50	Put	Bond Future	2,504.0000	2,955.0000	18.011	0	0	0
2011/03/04	R208 2011/05/05	8.55	Call	Bond Future	935.0000	702.0000	(24.920)	0	0	0
2011/03/04	R208 2011/05/05	8.55	Put	Bond Future	2,306.0000	2,736.0000	18.647	0	0	0
2011/03/04	R208 2011/05/05	8.45	Call	Bond Future	732.0000	538.0000	(26.503)	0	0	0
2011/03/04	R208 2011/05/05	8.45	Put	Bond Future	2,713.0000	3,182.0000	17.287	0	0	0
2011/03/04	R208 2011/08/04			Bond Future	8.8900	9.0060	1.305	0.0000	0.0000	0
2011/03/04	R208 2011/08/04	8.25	Call	Bond Future	952.0000	775.0000	(18.592)	0	0	0
2011/03/04	R208 2011/08/04	8.25	Put	Bond Future	4,775.0000	5,269.0000	10.346	0	0	0
2011/03/04	R208 2011/08/04	8.30	Call	Bond Future	1,035.0000	847.0000	(18.164)	0	0	0
2011/03/04	R208 2011/08/04	8.30	Put	Bond Future	4,552.0000	5,035.0000	10.611	0	0	0

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2011/03/04	R208 2011/08/04	8.20	Call	Bond Future	874.0000	708.0000	(18.993)	0	0	0
2011/03/04	R208 2011/08/04	8.20	Put	Bond Future	5,005.0000	5,510.0000	10.090	0	0	0
2011/03/04	R208 2011/11/03			Bond Future	9.0050	9.1250	1.333	0.0000	0.0000	5,603
2011/03/04	R208 2011/11/03	8.75	Call	Bond Future	2,359.0000	2,066.0000	(12.421)	0	0	0
2011/03/04	R208 2011/11/03	8.75	Put	Bond Future	3,821.0000	4,205.0000	10.050	0	0	0
2011/03/04	R208 2011/11/03	8.80	Call	Bond Future	2,485.0000	2,182.0000	(12.193)	0	0	0
2011/03/04	R208 2011/11/03	8.80	Put	Bond Future	3,658.0000	4,032.0000	10.224	0	0	0
2011/03/04	R208 2011/11/03	8.70	Call	Bond Future	2,236.0000	1,954.0000	(12.612)	0	0	0
2011/03/04	R208 2011/11/03	8.70	Put	Bond Future	3,988.0000	4,383.0000	9.905	0	0	0
2011/03/04	R208 2012/02/02			Bond Future	9.1200	9.2450	1.371	0.0000	0.0000	0
2011/03/04	R208 2012/02/02	9.00	Call	Bond Future	3,256.0000	2,924.0000	(10.197)	0	0	0
2011/03/04	R208 2012/02/02	9.00	Put	Bond Future	3,923.0000	4,279.0000	9.075	0	0	0
2011/03/04	R208 2012/02/02	9.05	Call	Bond Future	3,393.0000	3,052.0000	(10.050)	0	0	0
2011/03/04	R208 2012/02/02	9.05	Put	Bond Future	3,781.0000	4,128.0000	9.177	0	0	0
2011/03/04	R208 2012/02/02	8.95	Call	Bond Future	3,122.0000	2,798.0000	(10.378)	0	0	0
2011/03/04	R208 2012/02/02	8.95	Put	Bond Future	4,069.0000	4,433.0000	8.946	0	0	0
2011/03/04	R209 2011/05/05			Bond Future	8.9930	9.0790	0.956	0.0000	0.0000	21,100
2011/03/04	R209 2011/05/05	8.50	Call	Bond Future	609.0000	465.0000	(23.645)	0	0	0
2011/03/04	R209 2011/05/05	8.50	Put	Bond Future	4,559.0000	5,070.0000	11.209	0	0	0
2011/03/04	R209 2011/05/05	8.55	Call	Bond Future	703.0000	542.0000	(22.902)	0	0	0
2011/03/04	R209 2011/05/05	8.55	Put	Bond Future	4,237.0000	4,731.0000	11.659	0	0	0
2011/03/04	R209 2011/05/05	8.45	Call	Bond Future	526.0000	397.0000	(24.525)	0	0	0
2011/03/04	R209 2011/05/05	8.45	Put	Bond Future	4,896.0000	5,422.0000	10.743	0	0	0
2011/03/04	R209 2011/08/04			Bond Future	9.0700	9.1590	0.981	0.0000	0.0000	0
2011/03/04	R209 2011/08/04	8.50	Call	Bond Future	1,439.0000	1,237.0000	(14.038)	0	0	0
2011/03/04	R209 2011/08/04	8.50	Put	Bond Future	5,970.0000	6,436.0000	7.806	0	0	0
2011/03/04	R209 2011/08/04	8.55	Call	Bond Future	1,561.0000	1,347.0000	(13.709)	0	0	0
2011/03/04	R209 2011/08/04	8.55	Put	Bond Future	5,676.0000	6,131.0000	8.016	0	0	0
2011/03/04	R209 2011/08/04	8.45	Call	Bond Future	1,325.0000	1,135.0000	(14.340)	0	0	0
2011/03/04	R209 2011/08/04	8.45	Put	Bond Future	6,275.0000	6,753.0000	7.618	0	0	0
2011/03/04	R209 2011/08/04	10.10	Call	Bond Future	7,999.0000	7,446.0000	(6.913)	0	0	0
2011/03/04	R209 2011/08/04	10.10	Put	Bond Future	838.0000	954.0000	13.842	0	0	0
2011/03/04	R209 2011/11/03			Bond Future	9.1480	9.2390	0.995	0.0000	0.0000	1,033
2011/03/04	R209 2011/11/03	8.75	Call	Bond Future	2,663.0000	2,391.0000	(10.214)	0	0	0

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2011/03/04	R209 2011/11/03	8.75	Put	Bond Future	5,734.0000	6,136.0000	7.011	0	0	0
2011/03/04	R209 2011/11/03	8.80	Call	Bond Future	2,817.0000	2,534.0000	(10.046)	0	0	0
2011/03/04	R209 2011/11/03	8.80	Put	Bond Future	5,491.0000	5,882.0000	7.121	0	0	0
2011/03/04	R209 2011/11/03	8.70	Call	Bond Future	2,517.0000	2,255.0000	(10.409)	0	0	0
2011/03/04	R209 2011/11/03	8.70	Put	Bond Future	5,989.0000	6,401.0000	6.879	0	0	0
2011/03/04	R209 2012/02/02			Bond Future	9.2230	9.3170	1.019	0.0000	0.0000	0
2011/03/04	R209 2012/02/02	9.00	Call	Bond Future	3,921.0000	3,596.0000	(8.289)	0	0	0
2011/03/04	R209 2012/02/02	9.00	Put	Bond Future	5,593.0000	5,955.0000	6.472	0	0	0
2011/03/04	R209 2012/02/02	9.05	Call	Bond Future	4,092.0000	3,758.0000	(8.162)	0	0	0
2011/03/04	R209 2012/02/02	9.05	Put	Bond Future	5,384.0000	5,736.0000	6.538	0	0	0
2011/03/04	R209 2012/02/02	8.95	Call	Bond Future	3,754.0000	3,438.0000	(8.418)	0	0	0
2011/03/04	R209 2012/02/02	8.95	Put	Bond Future	5,810.0000	6,180.0000	6.368	0	0	0
2011/03/04	R211 2011/05/05			Bond Future	1.6010	1.6020	0.062	0.0000	0.0000	539
2011/03/04	R211 2011/05/05	2.14	Call	Bond Future	2,970.0000	2,965.0000	(0.168)	0	0	0
2011/03/04	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R211 2011/05/05	2.19	Call	Bond Future	3,241.0000	3,235.0000	(0.185)	0	0	0
2011/03/04	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R211 2011/05/05	2.09	Call	Bond Future	2,699.0000	2,693.0000	(0.222)	0	0	0
2011/03/04	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R212 2011/05/05			Bond Future	2.3990	2.3990	0.000	0.0000	0.0000	2,518
2011/03/04	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R212 2011/05/05	2.25	Put	Bond Future	1,439.0000	1,439.0000	0.000	0	0	0
2011/03/04	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R212 2011/05/05	2.30	Put	Bond Future	954.0000	954.0000	0.000	0	0	0
2011/03/04	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R212 2011/05/05	2.20	Put	Bond Future	1,928.0000	1,928.0000	0.000	0	0	0
2011/03/04	R213 2011/05/05			Bond Future	9.0260	9.1070	0.897	0.0000	0.0000	0
2011/03/04	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/05/05	8.00	Put	Bond Future	8,686.0000	9,317.0000	7.265	0	0	0
2011/03/04	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/05/05	8.05	Put	Bond Future	8,231.0000	8,862.0000	7.666	0	0	0
2011/03/04	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/05/05	7.95	Put	Bond Future	9,144.0000	9,775.0000	6.901	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
2011/03/04	R213 2011/08/04			Bond Future	9.1110	9.1940	0.911	0.0000	0.0000	0
2011/03/04	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/08/04	8.00	Put	Bond Future	9,310.0000	9,946.0000	6.831	0	0	0
2011/03/04	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/08/04	8.05	Put	Bond Future	8,857.0000	9,494.0000	7.192	0	0	0
2011/03/04	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/08/04	7.95	Put	Bond Future	9,766.0000	10,402.0000	6.512	0	0	0
2011/03/04	R213 2011/11/03			Bond Future	9.1980	9.2840	0.935	0.0000	0.0000	0
2011/03/04	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/11/03	8.75	Put	Bond Future	3,515.0000	4,164.0000	18.464	0	0	0
2011/03/04	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/11/03	8.80	Put	Bond Future	3,111.0000	3,761.0000	20.894	0	0	0
2011/03/04	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2011/11/03	8.70	Put	Bond Future	3,922.0000	4,571.0000	16.548	0	0	0
2011/03/04	R213 2012/02/02			Bond Future	9.2860	9.3750	0.958	0.0000	0.0000	0
2011/03/04	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2012/02/02	9.00	Put	Bond Future	2,182.0000	2,843.0000	30.293	0	0	0
2011/03/04	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2012/02/02	9.05	Put	Bond Future	1,794.0000	2,455.0000	36.845	0	0	0
2011/03/04	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/04	R213 2012/02/02	8.95	Put	Bond Future	2,572.0000	3,234.0000	25.739	0	0	0
2011/03/04	TRT1 2011/05/05			Index Future	337.8430	335.9100	(0.572)	0.0000	0.0000	100
2011/03/04	TRT1 2011/08/04			Index Future	342.4820	340.5230	(0.572)	0.0000	0.0000	0
Total										185939.00