



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/10/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	AL7T 2011/11/03			Index Future	403.3460	401.1710	(0.539)	0.0000	0.0000	16
2011/10/13	AL7T 2012/02/02			Index Future	409.1320	406.9250	(0.539)	0.0000	0.0000	0
2011/10/13	ALBI 2011/11/03			Index Future	369.3890	367.4950	(0.513)	0.0000	0.0000	1,692
2011/10/13	ALBI 2012/02/02			Index Future	374.6880	372.7660	(0.513)	0.0000	0.0000	0
2011/10/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	CAAG 2011/10/24			Can-Do Future	7.8031	7.9375	1.722	0.0000	0.0000	0
2011/10/13	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,103.0000	1,238.0000	12.239	0	0	0
2011/10/13	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/10/13	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,053.0000	1,188.0000	12.821	0	0	0
2011/10/13	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/10/13	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,153.0000	1,288.0000	11.709	0	0	0
2011/10/13	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/10/13	CAAG 2011/10/24	7.00	Put	Can-Do Future	1.0000	1.0000	0.000	0	0	0
2011/10/13	CAAG 2011/10/24	7.00	Call	Can-Do Future	804.0000	938.0000	16.667	0	0	14,286
2011/10/13	CAAG 2011/10/24	7.40	Put	Can-Do Future	9.0000	3.0000	(66.667)	0	0	0
2011/10/13	CAAG 2011/10/24	7.40	Call	Can-Do Future	412.0000	540.0000	31.068	0	0	6,757
2011/10/13	CAAG 2011/10/24	8.75	Put	Can-Do Future	956.0000	824.0000	(13.808)	0	0	0
2011/10/13	CAAG 2011/10/24	8.75	Call	Can-Do Future	9.0000	11.0000	22.222	0	0	11,429
2011/10/13	CAAG 2011/10/24	8.50	Put	Can-Do Future	716.0000	585.0000	(18.296)	0	0	0
2011/10/13	CAAG 2011/10/24	8.50	Call	Can-Do Future	19.0000	22.0000	15.789	0	0	11,765
2011/10/13	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,201.0000	1,066.0000	(11.241)	0	0	0
2011/10/13	CAAG 2011/10/24	9.00	Call	Can-Do Future	4.0000	3.0000	(25.000)	0	0	11,111
2011/10/13	CAAJ 2011/10/20			Any day expiry	7.7983	7.9329	1.726	0.0000	0.0000	0
2011/10/13	CAAJ 2011/10/20	7.75	Call	Any day expiry	139.0000	214.0000	53.957	0	0	0
2011/10/13	CAAJ 2011/10/20	7.75	Put	Any day expiry	91.0000	31.0000	(65.934)	0	0	0
2011/10/13	CAAJ 2011/10/20	7.80	Call	Any day expiry	116.0000	180.0000	55.172	0	0	0
2011/10/13	CAAJ 2011/10/20	7.80	Put	Any day expiry	118.0000	47.0000	(60.169)	0	0	0
2011/10/13	CAAJ 2011/10/20	7.70	Call	Any day expiry	167.0000	253.0000	51.497	0	0	0
2011/10/13	CAAJ 2011/10/20	7.70	Put	Any day expiry	69.0000	20.0000	(71.014)	0	0	0

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2011/10/13	CAAK 2011/12/19			Can-Do Future	0.0565	0.0704	24.602	0.0000	0.0000	12,659
2011/10/13	CAAL 2011/12/19			Can-Do Future	0.0688	0.0832	20.930	0.0000	0.0000	18,519
2011/10/13	CAAM2011/12/19			Can-Do Future	0.1789	0.1907	6.596	0.0000	0.0000	12,423
2011/10/13	CAAN 2012/03/30			Can-Do Future	0.3510	0.3923	11.766	0.0000	0.0000	100,000
2011/10/13	CAAO 2012/03/30			Can-Do Future	0.1895	0.1519	(19.842)	0.0000	0.0000	100,000
2011/10/13	CAAP 2011/12/19			Can-Do Future	0.2009	0.2149	6.969	0.0000	0.0000	12,346
2011/10/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/13	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/13	GOVI 2011/11/03			GOVI	370.5520	368.7290	(0.492)	0.0000	0.0000	163
2011/10/13	GOVI 2011/11/03	357.00	Call	GOVI	135,520.0000	117,290.0000	(13.452)	0	0	0
2011/10/13	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/13	GOVI 2011/11/03	357.01	Call	GOVI	135,420.0000	117,190.0000	(13.462)	0	0	0
2011/10/13	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/13	GOVI 2011/11/03	356.99	Call	GOVI	135,620.0000	117,390.0000	(13.442)	0	0	0
2011/10/13	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/13	GOVI 2012/02/02			GOVI	375.8670	374.0180	(0.492)	0.0000	0.0000	0
2011/10/13	GOVI 2012/02/02	369.00	Call	GOVI	68,670.0000	50,180.0000	(26.926)	0	0	0
2011/10/13	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/13	GOVI 2012/02/02	369.01	Call	GOVI	68,570.0000	50,080.0000	(26.965)	0	0	0
2011/10/13	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/13	GOVI 2012/02/02	368.99	Call	GOVI	68,770.0000	50,280.0000	(26.887)	0	0	0
2011/10/13	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/13	IGOV 2011/11/03			Index Future	159.9960	159.8540	(0.089)	0.0000	0.0000	86
2011/10/13	IGOV 2012/02/02			Index Future	162.2910	162.1470	(0.089)	0.0000	0.0000	0
2011/10/13	ILBI 2012/02/02			Index Future	439.9510	439.5530	(0.090)	0.0000	0.0000	88
2011/10/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/13	JBAF 2011/10/19			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	1,000
2011/10/13	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4200	0.000	0.0000	0.0000	1,700
2011/10/13	JBAF 2011/12/21			Jibar Tradeable Future	5.3900	5.4100	0.371	0.0000	0.0000	5,541
2011/10/13	JBAF 2012/01/18			Jibar Tradeable Future	5.3600	5.3900	0.560	0.0000	0.0000	700
2011/10/13	JBAF 2012/02/15			Jibar Tradeable Future	5.3000	5.3200	0.377	0.0000	0.0000	0
2011/10/13	JBAF 2012/03/20			Jibar Tradeable Future	5.2700	5.3000	0.569	0.0000	0.0000	1,340
2011/10/13	JBAF 2012/06/20			Jibar Tradeable Future	5.2800	5.3100	0.568	0.0000	0.0000	2,890
2011/10/13	JBAF 2012/09/19			Jibar Tradeable Future	5.3800	5.4400	1.115	0.0000	0.0000	44,760
2011/10/13	JBAF 2012/12/19			Jibar Tradeable Future	5.5400	5.6200	1.444	0.0000	0.0000	990
2011/10/13	JBAF 2013/03/20			Jibar Tradeable Future	5.7900	5.8700	1.382	0.0000	0.0000	790
2011/10/13	JBAF 2013/06/19			Jibar Tradeable Future	6.0800	6.1500	1.151	0.0000	0.0000	1,250
2011/10/13	JBAF 2013/09/18			Jibar Tradeable Future	6.3600	6.4400	1.258	0.0000	0.0000	500
2011/10/13	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/13	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/13	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/13	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/13	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/13	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/13	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/13	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/13	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/13	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/13	OTH1 2011/11/03			Index Future	362.8170	360.5510	(0.625)	0.0000	0.0000	0
2011/10/13	OTH1 2012/02/02			Index Future	368.0220	365.7230	(0.625)	0.0000	0.0000	0
2011/10/13	R157 2011/11/03			Bond Future	6.6610	6.7570	1.441	0.0000	0.0000	15,680
2011/10/13	R157 2011/11/03	8.25	Call	Bond Future	5,879.0000	5,514.0000	(6.209)	0	0	0
2011/10/13	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R157 2011/11/03	8.30	Call	Bond Future	6,059.0000	5,693.0000	(6.041)	0	0	0
2011/10/13	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R157 2011/11/03	8.20	Call	Bond Future	5,700.0000	5,334.0000	(6.421)	0	0	0
2011/10/13	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R157 2011/11/03	6.55	Put	Bond Future	733.0000	974.0000	32.879	0	0	0
2011/10/13	R157 2011/11/03	6.55	Call	Bond Future	308.0000	184.0000	(40.260)	0	0	1,200
2011/10/13	R157 2011/11/03	7.00	Put	Bond Future	98.0000	158.0000	61.224	0	0	0
2011/10/13	R157 2011/11/03	7.00	Call	Bond Future	1,383.0000	1,078.0000	(22.054)	0	0	400
2011/10/13	R157 2011/11/03	7.10	Call	Bond Future	1,715.0000	1,386.0000	(19.184)	0	0	0
2011/10/13	R157 2011/11/03	7.10	Put	Bond Future	54.0000	91.0000	68.519	0	0	400
2011/10/13	R157 2011/11/03	7.55	Call	Bond Future	3,336.0000	2,972.0000	(10.911)	0	0	0

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2011/10/13	R157 2011/11/03	7.55	Put	Bond Future	2.0000	3.0000	50.000	0	0	1,200
2011/10/13	R157 2012/02/02			Bond Future	6.7370	6.8420	1.559	0.0000	0.0000	0
2011/10/13	R157 2012/02/02	8.50	Call	Bond Future	6,115.0000	5,753.0000	(5.920)	0	0	0
2011/10/13	R157 2012/02/02	8.50	Put	Bond Future	36.0000	47.0000	30.556	0	0	0
2011/10/13	R157 2012/02/02	8.55	Call	Bond Future	6,277.0000	5,913.0000	(5.799)	0	0	0
2011/10/13	R157 2012/02/02	8.55	Put	Bond Future	31.0000	40.0000	29.032	0	0	0
2011/10/13	R157 2012/02/02	8.45	Call	Bond Future	5,953.0000	5,592.0000	(6.064)	0	0	0
2011/10/13	R157 2012/02/02	8.45	Put	Bond Future	41.0000	53.0000	29.268	0	0	0
2011/10/13	R157 2012/02/02	6.55	Call	Bond Future	896.0000	744.0000	(16.964)	0	0	0
2011/10/13	R157 2012/02/02	6.55	Put	Bond Future	1,564.0000	1,786.0000	14.194	0	0	130
2011/10/13	R157 2012/02/02	6.00	Put	Bond Future	2,964.0000	3,270.0000	10.324	0	0	0
2011/10/13	R157 2012/02/02	6.00	Call	Bond Future	302.0000	235.0000	(22.185)	0	0	130
2011/10/13	R157 2012/02/02	7.05	Call	Bond Future	1,851.0000	1,614.0000	(12.804)	0	0	0
2011/10/13	R157 2012/02/02	7.05	Put	Bond Future	742.0000	879.0000	18.464	0	0	130
2011/10/13	R157 2012/05/03			Bond Future	6.7940	6.9080	1.678	0.0000	0.0000	0
2011/10/13	R157 2012/05/03	8.25	Call	Bond Future	4,921.0000	4,587.0000	(6.787)	0	0	0
2011/10/13	R157 2012/05/03	8.25	Put	Bond Future	215.0000	258.0000	20.000	0	0	0
2011/10/13	R157 2012/05/03	8.30	Call	Bond Future	5,062.0000	4,725.0000	(6.657)	0	0	0
2011/10/13	R157 2012/05/03	8.30	Put	Bond Future	199.0000	239.0000	20.101	0	0	0
2011/10/13	R157 2012/05/03	8.20	Call	Bond Future	4,780.0000	4,449.0000	(6.925)	0	0	0
2011/10/13	R157 2012/05/03	8.20	Put	Bond Future	232.0000	278.0000	19.828	0	0	0
2011/10/13	R157 2012/08/02			Bond Future	6.8370	6.9620	1.828	0.0000	0.0000	0
2011/10/13	R157 2012/08/02	8.00	Call	Bond Future	4,135.0000	3,839.0000	(7.158)	0	0	0
2011/10/13	R157 2012/08/02	8.00	Put	Bond Future	632.0000	719.0000	13.766	0	0	0
2011/10/13	R157 2012/08/02	8.05	Call	Bond Future	4,252.0000	3,953.0000	(7.032)	0	0	0
2011/10/13	R157 2012/08/02	8.05	Put	Bond Future	602.0000	686.0000	13.953	0	0	0
2011/10/13	R157 2012/08/02	7.95	Call	Bond Future	4,019.0000	3,727.0000	(7.265)	0	0	0
2011/10/13	R157 2012/08/02	7.95	Put	Bond Future	664.0000	755.0000	13.705	0	0	0
2011/10/13	R186 2011/11/03			Bond Future	8.3530	8.4380	1.018	0.0000	0.0000	30,166
2011/10/13	R186 2011/11/03	9.00	Call	Bond Future	6,059.0000	5,285.0000	(12.774)	0	0	0
2011/10/13	R186 2011/11/03	9.00	Put	Bond Future	76.0000	114.0000	50.000	0	0	0
2011/10/13	R186 2011/11/03	9.05	Call	Bond Future	6,483.0000	5,700.0000	(12.078)	0	0	0
2011/10/13	R186 2011/11/03	9.05	Put	Bond Future	57.0000	86.0000	50.877	0	0	0
2011/10/13	R186 2011/11/03	8.95	Call	Bond Future	5,638.0000	4,875.0000	(13.533)	0	0	0

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2011/10/13	R186 2011/11/03	8.95	Put	Bond Future	102.0000	151.0000	48.039	0	0	0
2011/10/13	R186 2011/11/03	8.75	Put	Bond Future	291.0000	411.0000	41.237	0	0	0
2011/10/13	R186 2011/11/03	8.75	Call	Bond Future	4,015.0000	3,323.0000	(17.235)	0	0	0
2011/10/13	R186 2011/11/03	8.10	Put	Bond Future	3,009.0000	3,621.0000	20.339	0	0	0
2011/10/13	R186 2011/11/03	8.10	Call	Bond Future	543.0000	343.0000	(36.832)	0	0	1,275
2011/10/13	R186 2011/11/03	8.35	Put	Bond Future	1,468.0000	1,876.0000	27.793	0	0	0
2011/10/13	R186 2011/11/03	8.35	Call	Bond Future	1,439.0000	1,035.0000	(28.075)	0	0	425
2011/10/13	R186 2011/11/03	8.55	Call	Bond Future	2,575.0000	2,005.0000	(22.136)	0	0	0
2011/10/13	R186 2011/11/03	8.55	Put	Bond Future	705.0000	947.0000	34.326	0	0	425
2011/10/13	R186 2011/11/03	9.10	Call	Bond Future	6,910.0000	6,119.0000	(11.447)	0	0	0
2011/10/13	R186 2011/11/03	9.10	Put	Bond Future	42.0000	63.0000	50.000	0	0	1,275
2011/10/13	R186 2011/11/03	7.80	Put	Bond Future	5,594.0000	6,354.0000	13.586	0	0	0
2011/10/13	R186 2011/11/03	7.80	Call	Bond Future	108.0000	56.0000	(48.148)	0	0	250
2011/10/13	R186 2011/11/03	8.00	Call	Bond Future	336.0000	199.0000	(40.774)	0	0	0
2011/10/13	R186 2011/11/03	8.00	Put	Bond Future	3,797.0000	4,472.0000	17.777	0	0	250
2011/10/13	R186 2011/11/03	8.20	Call	Bond Future	832.0000	555.0000	(33.293)	0	0	0
2011/10/13	R186 2011/11/03	8.20	Put	Bond Future	2,314.0000	2,849.0000	23.120	0	0	250
2011/10/13	R186 2012/02/02			Bond Future	8.4320	8.5200	1.044	0.0000	0.0000	2,501
2011/10/13	R186 2012/02/02	9.00	Call	Bond Future	6,666.0000	6,058.0000	(9.121)	0	0	0
2011/10/13	R186 2012/02/02	9.00	Put	Bond Future	1,487.0000	1,704.0000	14.593	0	0	100
2011/10/13	R186 2012/02/02	9.05	Call	Bond Future	6,989.0000	6,368.0000	(8.885)	0	0	0
2011/10/13	R186 2012/02/02	9.05	Put	Bond Future	1,370.0000	1,574.0000	14.891	0	0	0
2011/10/13	R186 2012/02/02	8.95	Call	Bond Future	6,350.0000	5,756.0000	(9.354)	0	0	0
2011/10/13	R186 2012/02/02	8.95	Put	Bond Future	1,613.0000	1,844.0000	14.321	0	0	0
2011/10/13	R186 2012/02/02	7.75	Put	Bond Future	7,811.0000	8,444.0000	8.104	0	0	0
2011/10/13	R186 2012/02/02	7.75	Call	Bond Future	1,124.0000	932.0000	(17.082)	0	0	6,000
2011/10/13	R186 2012/02/02	6.75	Put	Bond Future	17,602.0000	18,404.0000	4.556	0	0	0
2011/10/13	R186 2012/02/02	6.75	Call	Bond Future	89.0000	66.0000	(25.843)	0	0	6,000
2011/10/13	R186 2012/02/02	8.00	Put	Bond Future	5,962.0000	6,515.0000	9.275	0	0	0
2011/10/13	R186 2012/02/02	8.00	Call	Bond Future	1,788.0000	1,517.0000	(15.157)	0	0	100
2011/10/13	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R186 2012/02/02	13.25	Call	Bond Future	35,028.0000	34,204.0000	(2.352)	0	0	0
2011/10/13	R186 2012/02/02	98.00	Call	Bond Future	106,803.0000	105,978.0000	(0.772)	0	0	0
2011/10/13	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R186 2012/05/03			Bond Future	8.5050	8.5950	1.058	0.0000	0.0000	0



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2011/10/13	R186 2012/05/03	9.00	Call	Bond Future	7,355.0000	6,805.0000	(7.478)	0	0	0
2011/10/13	R186 2012/05/03	9.00	Put	Bond Future	2,903.0000	3,181.0000	9.576	0	0	0
2011/10/13	R186 2012/05/03	9.05	Call	Bond Future	7,640.0000	7,079.0000	(7.343)	0	0	0
2011/10/13	R186 2012/05/03	9.05	Put	Bond Future	2,752.0000	3,020.0000	9.738	0	0	0
2011/10/13	R186 2012/05/03	8.95	Call	Bond Future	7,075.0000	6,536.0000	(7.618)	0	0	0
2011/10/13	R186 2012/05/03	8.95	Put	Bond Future	3,062.0000	3,351.0000	9.438	0	0	0
2011/10/13	R186 2012/08/02			Bond Future	8.5740	8.6680	1.096	0.0000	0.0000	0
2011/10/13	R186 2012/08/02	8.75	Call	Bond Future	6,458.0000	5,975.0000	(7.479)	0	0	0
2011/10/13	R186 2012/08/02	8.75	Put	Bond Future	4,875.0000	5,241.0000	7.508	0	0	0
2011/10/13	R186 2012/08/02	8.80	Call	Bond Future	6,703.0000	6,210.0000	(7.355)	0	0	0
2011/10/13	R186 2012/08/02	8.80	Put	Bond Future	4,676.0000	5,032.0000	7.613	0	0	0
2011/10/13	R186 2012/08/02	8.70	Call	Bond Future	6,217.0000	5,745.0000	(7.592)	0	0	0
2011/10/13	R186 2012/08/02	8.70	Put	Bond Future	5,080.0000	5,458.0000	7.441	0	0	0
2011/10/13	R189 2011/11/03			Bond Future	214.8684	214.6235	(0.114)	0.0000	0.0000	0
2011/10/13	R189 2011/11/03	212.00	Call	Bond Future	2,868.0000	2,624.0000	(8.508)	0	0	0
2011/10/13	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R189 2011/11/03	212.05	Call	Bond Future	2,818.0000	2,574.0000	(8.659)	0	0	0
2011/10/13	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R189 2011/11/03	211.95	Call	Bond Future	2,918.0000	2,674.0000	(8.362)	0	0	0
2011/10/13	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R197 2011/11/03			Bond Future	241.8512	242.0857	0.097	0.0000	0.0000	183
2011/10/13	R197 2011/11/03	238.50	Call	Bond Future	3,351.0000	3,586.0000	7.013	0	0	0
2011/10/13	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R197 2011/11/03	238.55	Call	Bond Future	3,301.0000	3,536.0000	7.119	0	0	0
2011/10/13	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R197 2011/11/03	238.45	Call	Bond Future	3,401.0000	3,636.0000	6.910	0	0	0
2011/10/13	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R201 2011/11/03			Bond Future	6.2850	6.3660	1.289	0.0000	0.0000	3,084
2011/10/13	R201 2011/11/03	8.00	Call	Bond Future	4,851.0000	4,615.0000	(4.865)	0	0	0
2011/10/13	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R201 2011/11/03	8.05	Call	Bond Future	4,988.0000	4,753.0000	(4.711)	0	0	0
2011/10/13	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R201 2011/11/03	7.95	Call	Bond Future	4,713.0000	4,478.0000	(4.986)	0	0	0

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2011/10/13	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R201 2012/02/02			Bond Future	6.3310	6.4210	1.422	0.0000	0.0000	0
2011/10/13	R201 2012/02/02	8.25	Call	Bond Future	5,007.0000	4,766.0000	(4.813)	0	0	0
2011/10/13	R201 2012/02/02	8.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/13	R201 2012/02/02	8.30	Call	Bond Future	5,133.0000	4,892.0000	(4.695)	0	0	0
2011/10/13	R201 2012/02/02	8.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/13	R201 2012/02/02	8.20	Call	Bond Future	4,881.0000	4,640.0000	(4.938)	0	0	0
2011/10/13	R201 2012/02/02	8.20	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/10/13	R201 2012/05/03			Bond Future	6.3560	6.4540	1.542	0.0000	0.0000	0
2011/10/13	R201 2012/05/03	7.75	Call	Bond Future	3,461.0000	3,240.0000	(6.385)	0	0	0
2011/10/13	R201 2012/05/03	7.75	Put	Bond Future	94.0000	114.0000	21.277	0	0	0
2011/10/13	R201 2012/05/03	7.80	Call	Bond Future	3,569.0000	3,347.0000	(6.220)	0	0	0
2011/10/13	R201 2012/05/03	7.80	Put	Bond Future	83.0000	103.0000	24.096	0	0	0
2011/10/13	R201 2012/05/03	7.70	Call	Bond Future	3,352.0000	3,133.0000	(6.533)	0	0	0
2011/10/13	R201 2012/05/03	7.70	Put	Bond Future	103.0000	125.0000	21.359	0	0	0
2011/10/13	R201 2012/08/02			Bond Future	6.3610	6.4710	1.729	0.0000	0.0000	0
2011/10/13	R201 2012/08/02	7.50	Call	Bond Future	2,746.0000	2,542.0000	(7.429)	0	0	0
2011/10/13	R201 2012/08/02	7.50	Put	Bond Future	231.0000	273.0000	18.182	0	0	0
2011/10/13	R201 2012/08/02	7.55	Call	Bond Future	2,838.0000	2,631.0000	(7.294)	0	0	0
2011/10/13	R201 2012/08/02	7.55	Put	Bond Future	214.0000	254.0000	18.692	0	0	0
2011/10/13	R201 2012/08/02	7.45	Call	Bond Future	2,654.0000	2,453.0000	(7.573)	0	0	0
2011/10/13	R201 2012/08/02	7.45	Put	Bond Future	248.0000	293.0000	18.145	0	0	0
2011/10/13	R202 2011/11/03			Bond Future	176.1918	175.0963	(0.622)	0.0000	0.0000	32,686
2011/10/13	R202 2011/11/03	0.50	Call	Bond Future	175,692.0000	174,596.0000	(0.624)	0	0	0
2011/10/13	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R202 2011/11/03	0.55	Call	Bond Future	175,642.0000	174,546.0000	(0.624)	0	0	0
2011/10/13	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R202 2011/11/03	0.45	Call	Bond Future	175,742.0000	174,646.0000	(0.624)	0	0	0
2011/10/13	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R202 2012/02/02			Bond Future	176.0560	174.9446	(0.631)	0.0000	0.0000	0
2011/10/13	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R202 2012/02/02	177.00	Put	Bond Future	944.0000	2,055.0000	117.691	0	0	0
2011/10/13	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R202 2012/02/02	177.05	Put	Bond Future	994.0000	2,105.0000	111.771	0	0	0

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2011/10/13	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R202 2012/02/02	176.95	Put	Bond Future	894.0000	2,005.0000	124.273	0	0	0
2011/10/13	R203 2011/11/03			Bond Future	7.4760	7.5710	1.271	0.0000	0.0000	2,109
2011/10/13	R203 2011/11/03	8.50	Call	Bond Future	4,753.0000	4,301.0000	(9.510)	0	0	0
2011/10/13	R203 2011/11/03	8.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/13	R203 2011/11/03	8.55	Call	Bond Future	4,977.0000	4,525.0000	(9.082)	0	0	0
2011/10/13	R203 2011/11/03	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/13	R203 2011/11/03	8.45	Call	Bond Future	4,528.0000	4,077.0000	(9.960)	0	0	0
2011/10/13	R203 2011/11/03	8.45	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2011/10/13	R203 2012/02/02			Bond Future	7.5710	7.6720	1.334	0.0000	0.0000	0
2011/10/13	R203 2012/02/02	8.75	Call	Bond Future	5,464.0000	5,053.0000	(7.522)	0	0	0
2011/10/13	R203 2012/02/02	8.75	Put	Bond Future	231.0000	282.0000	22.078	0	0	0
2011/10/13	R203 2012/02/02	8.80	Call	Bond Future	5,657.0000	5,242.0000	(7.336)	0	0	0
2011/10/13	R203 2012/02/02	8.80	Put	Bond Future	209.0000	256.0000	22.488	0	0	0
2011/10/13	R203 2012/02/02	8.70	Call	Bond Future	5,273.0000	4,866.0000	(7.719)	0	0	0
2011/10/13	R203 2012/02/02	8.70	Put	Bond Future	255.0000	310.0000	21.569	0	0	0
2011/10/13	R203 2012/05/03			Bond Future	7.6560	7.7620	1.385	0.0000	0.0000	0
2011/10/13	R203 2012/05/03	8.75	Call	Bond Future	5,317.0000	4,945.0000	(6.996)	0	0	0
2011/10/13	R203 2012/05/03	8.75	Put	Bond Future	644.0000	737.0000	14.441	0	0	0
2011/10/13	R203 2012/05/03	8.80	Call	Bond Future	5,485.0000	5,108.0000	(6.873)	0	0	0
2011/10/13	R203 2012/05/03	8.80	Put	Bond Future	605.0000	693.0000	14.545	0	0	0
2011/10/13	R203 2012/05/03	8.70	Call	Bond Future	5,151.0000	4,784.0000	(7.125)	0	0	0
2011/10/13	R203 2012/05/03	8.70	Put	Bond Future	686.0000	784.0000	14.286	0	0	0
2011/10/13	R203 2012/08/02			Bond Future	7.7340	7.8470	1.461	0.0000	0.0000	0
2011/10/13	R203 2012/08/02	8.50	Call	Bond Future	4,590.0000	4,264.0000	(7.102)	0	0	0
2011/10/13	R203 2012/08/02	8.50	Put	Bond Future	1,427.0000	1,576.0000	10.441	0	0	0
2011/10/13	R203 2012/08/02	8.55	Call	Bond Future	4,731.0000	4,400.0000	(6.996)	0	0	0
2011/10/13	R203 2012/08/02	8.55	Put	Bond Future	1,366.0000	1,509.0000	10.469	0	0	0
2011/10/13	R203 2012/08/02	8.45	Call	Bond Future	4,450.0000	4,129.0000	(7.213)	0	0	0
2011/10/13	R203 2012/08/02	8.45	Put	Bond Future	1,490.0000	1,643.0000	10.268	0	0	0
2011/10/13	R204 2011/11/03			Bond Future	7.7410	7.8310	1.163	0.0000	0.0000	3,163
2011/10/13	R204 2011/11/03	8.75	Call	Bond Future	5,313.0000	4,826.0000	(9.166)	0	0	0
2011/10/13	R204 2011/11/03	8.75	Put	Bond Future	2.0000	3.0000	50.000	0	0	0

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2011/10/13	R204 2011/11/03	8.80	Call	Bond Future	5,566.0000	5,079.0000	(8.750)	0	0	0
2011/10/13	R204 2011/11/03	8.80	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/10/13	R204 2011/11/03	8.70	Call	Bond Future	5,059.0000	4,573.0000	(9.607)	0	0	0
2011/10/13	R204 2011/11/03	8.70	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2011/10/13	R204 2012/02/02			Bond Future	7.8320	7.9270	1.213	0.0000	0.0000	0
2011/10/13	R204 2012/02/02	9.00	Call	Bond Future	6,157.0000	5,709.0000	(7.276)	0	0	0
2011/10/13	R204 2012/02/02	9.00	Put	Bond Future	234.0000	284.0000	21.368	0	0	0
2011/10/13	R204 2012/02/02	9.05	Call	Bond Future	6,378.0000	5,925.0000	(7.103)	0	0	0
2011/10/13	R204 2012/02/02	9.05	Put	Bond Future	211.0000	257.0000	21.801	0	0	0
2011/10/13	R204 2012/02/02	8.95	Call	Bond Future	5,938.0000	5,494.0000	(7.477)	0	0	0
2011/10/13	R204 2012/02/02	8.95	Put	Bond Future	259.0000	314.0000	21.236	0	0	0
2011/10/13	R204 2012/05/03			Bond Future	7.9170	8.0160	1.250	0.0000	0.0000	0
2011/10/13	R204 2012/05/03	8.75	Call	Bond Future	5,115.0000	4,738.0000	(7.370)	0	0	0
2011/10/13	R204 2012/05/03	8.75	Put	Bond Future	983.0000	1,108.0000	12.716	0	0	0
2011/10/13	R204 2012/05/03	8.80	Call	Bond Future	5,303.0000	4,920.0000	(7.222)	0	0	0
2011/10/13	R204 2012/05/03	8.80	Put	Bond Future	930.0000	1,049.0000	12.796	0	0	0
2011/10/13	R204 2012/05/03	8.70	Call	Bond Future	4,934.0000	4,563.0000	(7.519)	0	0	0
2011/10/13	R204 2012/05/03	8.70	Put	Bond Future	1,044.0000	1,175.0000	12.548	0	0	0
2011/10/13	R204 2012/08/02			Bond Future	7.9970	8.1020	1.313	0.0000	0.0000	0
2011/10/13	R204 2012/08/02	8.50	Call	Bond Future	4,430.0000	4,102.0000	(7.404)	0	0	0
2011/10/13	R204 2012/08/02	8.50	Put	Bond Future	1,993.0000	2,180.0000	9.383	0	0	0
2011/10/13	R204 2012/08/02	8.55	Call	Bond Future	4,583.0000	4,250.0000	(7.266)	0	0	0
2011/10/13	R204 2012/08/02	8.55	Put	Bond Future	1,908.0000	2,090.0000	9.539	0	0	0
2011/10/13	R204 2012/08/02	8.45	Call	Bond Future	4,278.0000	3,957.0000	(7.504)	0	0	0
2011/10/13	R204 2012/08/02	8.45	Put	Bond Future	2,080.0000	2,274.0000	9.327	0	0	0
2011/10/13	R206 2011/11/03			Bond Future	5.9780	6.0500	1.204	0.0000	0.0000	12,577
2011/10/13	R206 2011/11/03	7.75	Call	Bond Future	3,572.0000	3,424.0000	(4.143)	0	0	0
2011/10/13	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R206 2011/11/03	7.80	Call	Bond Future	3,670.0000	3,522.0000	(4.033)	0	0	0
2011/10/13	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R206 2011/11/03	7.70	Call	Bond Future	3,473.0000	3,325.0000	(4.261)	0	0	0
2011/10/13	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R206 2012/02/02			Bond Future	5.9990	6.0810	1.367	0.0000	0.0000	0
2011/10/13	R206 2012/02/02	8.00	Call	Bond Future	3,591.0000	3,442.0000	(4.149)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/13	R206 2012/02/02	8.00	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/10/13	R206 2012/02/02	8.05	Call	Bond Future	3,679.0000	3,529.0000	(4.077)	0	0	0
2011/10/13	R206 2012/02/02	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/13	R206 2012/02/02	7.95	Call	Bond Future	3,504.0000	3,355.0000	(4.252)	0	0	0
2011/10/13	R206 2012/02/02	7.95	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/10/13	R206 2012/05/03			Bond Future	5.9880	6.0830	1.587	0.0000	0.0000	0
2011/10/13	R206 2012/05/03	7.50	Call	Bond Future	2,486.0000	2,349.0000	(5.511)	0	0	0
2011/10/13	R206 2012/05/03	7.50	Put	Bond Future	91.0000	106.0000	16.484	0	0	0
2011/10/13	R206 2012/05/03	7.55	Call	Bond Future	2,556.0000	2,418.0000	(5.399)	0	0	0
2011/10/13	R206 2012/05/03	7.55	Put	Bond Future	83.0000	98.0000	18.072	0	0	0
2011/10/13	R206 2012/05/03	7.45	Call	Bond Future	2,416.0000	2,280.0000	(5.629)	0	0	0
2011/10/13	R206 2012/05/03	7.45	Put	Bond Future	99.0000	116.0000	17.172	0	0	0
2011/10/13	R206 2012/08/02			Bond Future	5.9310	6.0440	1.905	0.0000	0.0000	0
2011/10/13	R206 2012/08/02	7.25	Call	Bond Future	1,995.0000	1,868.0000	(6.366)	0	0	0
2011/10/13	R206 2012/08/02	7.25	Put	Bond Future	197.0000	226.0000	14.721	0	0	0
2011/10/13	R206 2012/08/02	7.30	Call	Bond Future	2,050.0000	1,921.0000	(6.293)	0	0	0
2011/10/13	R206 2012/08/02	7.30	Put	Bond Future	185.0000	212.0000	14.595	0	0	0
2011/10/13	R206 2012/08/02	7.20	Call	Bond Future	1,939.0000	1,813.0000	(6.498)	0	0	0
2011/10/13	R206 2012/08/02	7.20	Put	Bond Future	209.0000	238.0000	13.876	0	0	0
2011/10/13	R207 2011/11/03			Bond Future	8.0060	8.0910	1.062	0.0000	0.0000	8,999
2011/10/13	R207 2011/11/03	8.75	Call	Bond Future	4,184.0000	3,708.0000	(11.377)	0	0	0
2011/10/13	R207 2011/11/03	8.75	Put	Bond Future	21.0000	32.0000	52.381	0	0	0
2011/10/13	R207 2011/11/03	8.80	Call	Bond Future	4,450.0000	3,971.0000	(10.764)	0	0	0
2011/10/13	R207 2011/11/03	8.80	Put	Bond Future	15.0000	24.0000	60.000	0	0	0
2011/10/13	R207 2011/11/03	8.70	Call	Bond Future	3,920.0000	3,448.0000	(12.041)	0	0	0
2011/10/13	R207 2011/11/03	8.70	Put	Bond Future	29.0000	45.0000	55.172	0	0	0
2011/10/13	R207 2011/11/03	7.90	Put	Bond Future	1,186.0000	1,488.0000	25.464	0	0	0
2011/10/13	R207 2011/11/03	7.90	Call	Bond Future	574.0000	388.0000	(32.404)	0	0	2,000
2011/10/13	R207 2011/11/03	8.15	Call	Bond Future	1,322.0000	1,004.0000	(24.054)	0	0	0
2011/10/13	R207 2011/11/03	8.15	Put	Bond Future	498.0000	667.0000	33.936	0	0	2,000
2011/10/13	R207 2011/11/03	8.35	Call	Bond Future	2,160.0000	1,759.0000	(18.565)	0	0	0
2011/10/13	R207 2011/11/03	8.35	Put	Bond Future	206.0000	293.0000	42.233	0	0	2,000
2011/10/13	R207 2011/11/03	7.30	Put	Bond Future	4,193.0000	4,670.0000	11.376	0	0	0
2011/10/13	R207 2011/11/03	7.30	Call	Bond Future	19.0000	9.0000	(52.632)	0	0	900

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2011/10/13	R207 2011/11/03	7.75	Put	Bond Future	1,789.0000	2,161.0000	20.794	0	0	0
2011/10/13	R207 2011/11/03	7.75	Call	Bond Future	301.0000	186.0000	(38.206)	0	0	300
2011/10/13	R207 2011/11/03	7.95	Put	Bond Future	1,017.0000	1,292.0000	27.040	0	0	300
2011/10/13	R207 2011/11/03	7.95	Call	Bond Future	694.0000	481.0000	(30.692)	0	0	0
2011/10/13	R207 2011/11/03	8.40	Call	Bond Future	2,395.0000	1,978.0000	(17.411)	0	0	0
2011/10/13	R207 2011/11/03	8.40	Put	Bond Future	161.0000	232.0000	44.099	0	0	900
2011/10/13	R207 2012/02/02			Bond Future	8.0970	8.1860	1.099	0.0000	0.0000	0
2011/10/13	R207 2012/02/02	9.00	Call	Bond Future	5,369.0000	4,954.0000	(7.730)	0	0	0
2011/10/13	R207 2012/02/02	9.00	Put	Bond Future	481.0000	563.0000	17.048	0	0	0
2011/10/13	R207 2012/02/02	9.05	Call	Bond Future	5,588.0000	5,167.0000	(7.534)	0	0	0
2011/10/13	R207 2012/02/02	9.05	Put	Bond Future	439.0000	514.0000	17.084	0	0	0
2011/10/13	R207 2012/02/02	8.95	Call	Bond Future	5,153.0000	4,745.0000	(7.918)	0	0	0
2011/10/13	R207 2012/02/02	8.95	Put	Bond Future	528.0000	616.0000	16.667	0	0	0
2011/10/13	R207 2012/05/03			Bond Future	8.1850	8.2770	1.124	0.0000	0.0000	0
2011/10/13	R207 2012/05/03	8.75	Call	Bond Future	4,582.0000	4,243.0000	(7.399)	0	0	0
2011/10/13	R207 2012/05/03	8.75	Put	Bond Future	1,571.0000	1,731.0000	10.185	0	0	0
2011/10/13	R207 2012/05/03	8.80	Call	Bond Future	4,759.0000	4,414.0000	(7.249)	0	0	0
2011/10/13	R207 2012/05/03	8.80	Put	Bond Future	1,487.0000	1,641.0000	10.356	0	0	0
2011/10/13	R207 2012/05/03	8.70	Call	Bond Future	4,401.0000	4,070.0000	(7.521)	0	0	0
2011/10/13	R207 2012/05/03	8.70	Put	Bond Future	1,651.0000	1,819.0000	10.176	0	0	0
2011/10/13	R207 2012/08/02			Bond Future	8.2690	8.3660	1.173	0.0000	0.0000	0
2011/10/13	R207 2012/08/02	8.75	Call	Bond Future	4,698.0000	4,374.0000	(6.897)	0	0	0
2011/10/13	R207 2012/08/02	8.75	Put	Bond Future	2,199.0000	2,386.0000	8.504	0	0	0
2011/10/13	R207 2012/08/02	8.80	Call	Bond Future	4,861.0000	4,531.0000	(6.789)	0	0	0
2011/10/13	R207 2012/08/02	8.80	Put	Bond Future	2,108.0000	2,288.0000	8.539	0	0	0
2011/10/13	R207 2012/08/02	8.70	Call	Bond Future	4,538.0000	4,220.0000	(7.007)	0	0	0
2011/10/13	R207 2012/08/02	8.70	Put	Bond Future	2,295.0000	2,488.0000	8.410	0	0	0
2011/10/13	R208 2011/11/03			Bond Future	8.0440	8.1390	1.181	0.0000	0.0000	7,097
2011/10/13	R208 2011/11/03	8.75	Call	Bond Future	4,244.0000	3,681.0000	(13.266)	0	0	0
2011/10/13	R208 2011/11/03	8.75	Put	Bond Future	28.0000	47.0000	67.857	0	0	0
2011/10/13	R208 2011/11/03	8.80	Call	Bond Future	4,526.0000	3,957.0000	(12.572)	0	0	0
2011/10/13	R208 2011/11/03	8.80	Put	Bond Future	21.0000	34.0000	61.905	0	0	0
2011/10/13	R208 2011/11/03	8.70	Call	Bond Future	3,965.0000	3,407.0000	(14.073)	0	0	0
2011/10/13	R208 2011/11/03	8.70	Put	Bond Future	40.0000	64.0000	60.000	0	0	0

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2011/10/13	R208 2011/11/03	7.95	Put	Bond Future	1,214.0000	1,572.0000	29.489	0	0	0
2011/10/13	R208 2011/11/03	7.95	Call	Bond Future	633.0000	409.0000	(35.387)	0	0	1,995
2011/10/13	R208 2011/11/03	8.20	Put	Bond Future	500.0000	701.0000	40.200	0	0	0
2011/10/13	R208 2011/11/03	8.20	Call	Bond Future	1,453.0000	1,072.0000	(26.222)	0	0	665
2011/10/13	R208 2011/11/03	8.40	Call	Bond Future	2,362.0000	1,881.0000	(20.364)	0	0	0
2011/10/13	R208 2011/11/03	8.40	Put	Bond Future	205.0000	306.0000	49.268	0	0	665
2011/10/13	R208 2011/11/03	8.90	Call	Bond Future	5,090.0000	4,515.0000	(11.297)	0	0	0
2011/10/13	R208 2011/11/03	8.90	Put	Bond Future	11.0000	18.0000	63.636	0	0	1,995
2011/10/13	R208 2012/02/02			Bond Future	8.1280	8.2260	1.206	0.0000	0.0000	0
2011/10/13	R208 2012/02/02	9.00	Call	Bond Future	5,610.0000	5,127.0000	(8.610)	0	0	0
2011/10/13	R208 2012/02/02	9.00	Put	Bond Future	557.0000	660.0000	18.492	0	0	0
2011/10/13	R208 2012/02/02	9.05	Call	Bond Future	5,842.0000	5,352.0000	(8.388)	0	0	0
2011/10/13	R208 2012/02/02	9.05	Put	Bond Future	510.0000	607.0000	19.020	0	0	0
2011/10/13	R208 2012/02/02	8.95	Call	Bond Future	5,381.0000	4,906.0000	(8.827)	0	0	0
2011/10/13	R208 2012/02/02	8.95	Put	Bond Future	608.0000	719.0000	18.257	0	0	0
2011/10/13	R208 2012/05/03			Bond Future	8.2050	8.3080	1.255	0.0000	0.0000	0
2011/10/13	R208 2012/05/03	9.00	Call	Bond Future	5,741.0000	5,296.0000	(7.751)	0	0	0
2011/10/13	R208 2012/05/03	9.00	Put	Bond Future	1,225.0000	1,382.0000	12.816	0	0	0
2011/10/13	R208 2012/05/03	9.05	Call	Bond Future	5,947.0000	5,494.0000	(7.617)	0	0	0
2011/10/13	R208 2012/05/03	9.05	Put	Bond Future	1,157.0000	1,305.0000	12.792	0	0	0
2011/10/13	R208 2012/05/03	8.95	Call	Bond Future	5,537.0000	5,099.0000	(7.910)	0	0	0
2011/10/13	R208 2012/05/03	8.95	Put	Bond Future	1,297.0000	1,460.0000	12.567	0	0	0
2011/10/13	R208 2012/08/02			Bond Future	8.2790	8.3860	1.292	0.0000	0.0000	0
2011/10/13	R208 2012/08/02	8.75	Call	Bond Future	5,014.0000	4,628.0000	(7.698)	0	0	0
2011/10/13	R208 2012/08/02	8.75	Put	Bond Future	2,366.0000	2,591.0000	9.510	0	0	0
2011/10/13	R208 2012/08/02	8.80	Call	Bond Future	5,191.0000	4,798.0000	(7.571)	0	0	0
2011/10/13	R208 2012/08/02	8.80	Put	Bond Future	2,268.0000	2,485.0000	9.568	0	0	0
2011/10/13	R208 2012/08/02	8.70	Call	Bond Future	4,839.0000	4,460.0000	(7.832)	0	0	0
2011/10/13	R208 2012/08/02	8.70	Put	Bond Future	2,468.0000	2,699.0000	9.360	0	0	0
2011/10/13	R209 2011/11/03			Bond Future	8.7610	8.8510	1.027	0.0000	0.0000	3,000
2011/10/13	R209 2011/11/03	8.75	Call	Bond Future	1,199.0000	851.0000	(29.024)	0	0	0
2011/10/13	R209 2011/11/03	8.75	Put	Bond Future	1,287.0000	1,650.0000	28.205	0	0	0
2011/10/13	R209 2011/11/03	8.80	Call	Bond Future	1,402.0000	1,017.0000	(27.461)	0	0	0
2011/10/13	R209 2011/11/03	8.80	Put	Bond Future	1,092.0000	1,419.0000	29.945	0	0	0

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2011/10/13	R209 2011/11/03	8.70	Call	Bond Future	1,015.0000	703.0000	(30.739)	0	0	0
2011/10/13	R209 2011/11/03	8.70	Put	Bond Future	1,503.0000	1,903.0000	26.613	0	0	0
2011/10/13	R209 2012/02/02			Bond Future	8.8300	8.9220	1.042	0.0000	0.0000	0
2011/10/13	R209 2012/02/02	9.00	Call	Bond Future	3,670.0000	3,247.0000	(11.526)	0	0	0
2011/10/13	R209 2012/02/02	9.00	Put	Bond Future	2,353.0000	2,647.0000	12.495	0	0	0
2011/10/13	R209 2012/02/02	9.05	Call	Bond Future	3,890.0000	3,453.0000	(11.234)	0	0	0
2011/10/13	R209 2012/02/02	9.05	Put	Bond Future	2,192.0000	2,473.0000	12.819	0	0	0
2011/10/13	R209 2012/02/02	8.95	Call	Bond Future	3,457.0000	3,049.0000	(11.802)	0	0	0
2011/10/13	R209 2012/02/02	8.95	Put	Bond Future	2,523.0000	2,833.0000	12.287	0	0	0
2011/10/13	R209 2012/05/03			Bond Future	8.8940	8.9890	1.068	0.0000	0.0000	0
2011/10/13	R209 2012/05/03	9.00	Call	Bond Future	4,370.0000	3,961.0000	(9.359)	0	0	0
2011/10/13	R209 2012/05/03	9.00	Put	Bond Future	3,554.0000	3,877.0000	9.088	0	0	0
2011/10/13	R209 2012/05/03	9.05	Call	Bond Future	4,573.0000	4,154.0000	(9.162)	0	0	0
2011/10/13	R209 2012/05/03	9.05	Put	Bond Future	3,377.0000	3,690.0000	9.269	0	0	0
2011/10/13	R209 2012/05/03	8.95	Call	Bond Future	4,171.0000	3,774.0000	(9.518)	0	0	0
2011/10/13	R209 2012/05/03	8.95	Put	Bond Future	3,738.0000	4,073.0000	8.962	0	0	0
2011/10/13	R209 2012/08/02			Bond Future	8.9550	9.0530	1.094	0.0000	0.0000	0
2011/10/13	R209 2012/08/02	9.25	Call	Bond Future	6,022.0000	5,572.0000	(7.473)	0	0	0
2011/10/13	R209 2012/08/02	9.25	Put	Bond Future	3,812.0000	4,108.0000	7.765	0	0	0
2011/10/13	R209 2012/08/02	9.30	Call	Bond Future	6,232.0000	5,773.0000	(7.365)	0	0	0
2011/10/13	R209 2012/08/02	9.30	Put	Bond Future	3,658.0000	3,945.0000	7.846	0	0	0
2011/10/13	R209 2012/08/02	9.20	Call	Bond Future	5,815.0000	5,374.0000	(7.584)	0	0	0
2011/10/13	R209 2012/08/02	9.20	Put	Bond Future	3,972.0000	4,277.0000	7.679	0	0	0
2011/10/13	R210 2011/11/03			Bond Future	131.1955	131.2022	0.005	0.0000	0.0000	750
2011/10/13	R210 2011/11/03	131.00	Call	Bond Future	195.0000	202.0000	3.590	0	0	0
2011/10/13	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R210 2011/11/03	131.05	Call	Bond Future	145.0000	152.0000	4.828	0	0	0
2011/10/13	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R210 2011/11/03	130.95	Call	Bond Future	245.0000	252.0000	2.857	0	0	0
2011/10/13	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R211 2011/11/03			Bond Future	113.2663	113.2683	0.002	0.0000	0.0000	529
2011/10/13	R211 2011/11/03	1.25	Call	Bond Future	112,016.0000	112,018.0000	0.002	0	0	0
2011/10/13	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/10/13	R211 2011/11/03	1.30	Call	Bond Future	111,966.0000	111,968.0000	0.002	0	0	0
2011/10/13	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R211 2011/11/03	1.20	Call	Bond Future	112,066.0000	112,068.0000	0.002	0	0	0
2011/10/13	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R211 2012/02/02			Bond Future	113.5534	113.5553	0.002	0.0000	0.0000	0
2011/10/13	R211 2012/02/02	110.50	Call	Bond Future	3,053.0000	3,055.0000	0.066	0	0	0
2011/10/13	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R211 2012/02/02	110.55	Call	Bond Future	3,003.0000	3,005.0000	0.067	0	0	0
2011/10/13	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R211 2012/02/02	110.45	Call	Bond Future	3,103.0000	3,105.0000	0.064	0	0	0
2011/10/13	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R212 2011/11/03			Bond Future	109.7108	110.0089	0.272	0.0000	0.0000	2,677
2011/10/13	R212 2011/11/03	2.50	Call	Bond Future	107,211.0000	107,509.0000	0.278	0	0	0
2011/10/13	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R212 2011/11/03	2.55	Call	Bond Future	107,161.0000	107,459.0000	0.278	0	0	0
2011/10/13	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R212 2011/11/03	2.45	Call	Bond Future	107,261.0000	107,559.0000	0.278	0	0	0
2011/10/13	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R212 2012/02/02			Bond Future	109.8164	110.1187	0.275	0.0000	0.0000	0
2011/10/13	R212 2012/02/02	108.50	Call	Bond Future	1,316.0000	1,619.0000	23.024	0	0	0
2011/10/13	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R212 2012/02/02	108.55	Call	Bond Future	1,266.0000	1,569.0000	23.934	0	0	0
2011/10/13	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R212 2012/02/02	108.45	Call	Bond Future	1,366.0000	1,669.0000	22.182	0	0	0
2011/10/13	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2011/11/03			Bond Future	8.8140	8.8730	0.669	0.0000	0.0000	0
2011/10/13	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2011/11/03	8.75	Put	Bond Future	516.0000	988.0000	91.473	0	0	0
2011/10/13	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2011/11/03	8.80	Put	Bond Future	113.0000	584.0000	416.814	0	0	0
2011/10/13	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2011/11/03	8.70	Put	Bond Future	923.0000	1,395.0000	51.138	0	0	0
2011/10/13	R213 2012/02/02			Bond Future	8.8940	8.9560	0.697	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/13	R213 2012/02/02	9.00	Call	Bond Future	832.0000	344.0000	(58.654)	0	0	0
2011/10/13	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2012/02/02	9.05	Call	Bond Future	1,219.0000	732.0000	(39.951)	0	0	0
2011/10/13	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2012/02/02	8.95	Call	Bond Future	441.0000	0.0000	(100.000)	0	0	0
2011/10/13	R213 2012/02/02	8.95	Put	Bond Future	0.0000	47.0000	100.000	0	0	0
2011/10/13	R213 2012/05/03			Bond Future	8.9650	9.0280	0.703	0.0000	0.0000	0
2011/10/13	R213 2012/05/03	9.25	Call	Bond Future	2,178.0000	1,689.0000	(22.452)	0	0	0
2011/10/13	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2012/05/03	9.30	Call	Bond Future	2,551.0000	2,062.0000	(19.169)	0	0	0
2011/10/13	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2012/05/03	9.20	Call	Bond Future	1,802.0000	1,313.0000	(27.137)	0	0	0
2011/10/13	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2012/08/02			Bond Future	9.0330	9.0980	0.720	0.0000	0.0000	0
2011/10/13	R213 2012/08/02	9.25	Call	Bond Future	1,644.0000	1,146.0000	(30.292)	0	0	0
2011/10/13	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2012/08/02	9.30	Call	Bond Future	2,016.0000	1,518.0000	(24.702)	0	0	0
2011/10/13	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	R213 2012/08/02	9.20	Call	Bond Future	1,270.0000	772.0000	(39.213)	0	0	0
2011/10/13	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/13	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/13	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/13	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/13	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/13	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/13	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/13	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/13	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/13	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/13	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/13	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/13	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/13	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/13	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>533662.00</b>