



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/10/2011

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
2011/10/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	AL7T 2011/11/03			Index Future	401.9780	400.4940	(0.369)	0.0000	0.0000	16
2011/10/18	AL7T 2012/02/02			Index Future	407.7430	406.2370	(0.369)	0.0000	0.0000	0
2011/10/18	ALBI 2011/11/03			Index Future	368.0790	366.3800	(0.462)	366.4220	366.4220	1,692
2011/10/18	ALBI 2012/02/02			Index Future	373.3580	371.6350	(0.461)	0.0000	0.0000	0
2011/10/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	CAAG 2011/10/24			Can-Do Future	7.9630	8.0534	1.135	0.0000	0.0000	0
2011/10/18	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,263.0000	1,353.0000	7.126	0	0	0
2011/10/18	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,213.0000	1,303.0000	7.420	0	0	0
2011/10/18	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,313.0000	1,403.0000	6.855	0	0	0
2011/10/18	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	CAAG 2011/10/24	7.00	Call	Can-Do Future	963.0000	1,053.0000	9.346	0	0	14,286
2011/10/18	CAAG 2011/10/24	7.40	Put	Can-Do Future	1.0000	1.0000	0.000	0	0	0
2011/10/18	CAAG 2011/10/24	7.40	Call	Can-Do Future	564.0000	654.0000	15.957	0	0	6,757
2011/10/18	CAAG 2011/10/24	8.75	Put	Can-Do Future	792.0000	702.0000	(11.364)	0	0	0
2011/10/18	CAAG 2011/10/24	8.75	Call	Can-Do Future	5.0000	5.0000	0.000	0	0	11,429
2011/10/18	CAAG 2011/10/24	8.50	Put	Can-Do Future	549.0000	460.0000	(16.211)	0	0	0
2011/10/18	CAAG 2011/10/24	8.50	Call	Can-Do Future	12.0000	13.0000	8.333	0	0	11,765
2011/10/18	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,038.0000	948.0000	(8.671)	0	0	0
2011/10/18	CAAG 2011/10/24	9.00	Call	Can-Do Future	1.0000	1.0000	0.000	0	0	11,111
2011/10/18	CAAJ 2011/10/20			Any day expiry	7.9581	8.0497	1.151	0.0000	0.0000	0
2011/10/18	CAAJ 2011/10/20	7.75	Call	Any day expiry	220.0000	302.0000	37.273	0	0	0
2011/10/18	CAAJ 2011/10/20	7.75	Put	Any day expiry	12.0000	2.0000	(83.333)	0	0	0
2011/10/18	CAAJ 2011/10/20	7.80	Call	Any day expiry	178.0000	255.0000	43.258	0	0	0
2011/10/18	CAAJ 2011/10/20	7.80	Put	Any day expiry	20.0000	5.0000	(75.000)	0	0	0
2011/10/18	CAAJ 2011/10/20	7.70	Call	Any day expiry	265.0000	351.0000	32.453	0	0	0
2011/10/18	CAAJ 2011/10/20	7.70	Put	Any day expiry	7.0000	1.0000	(85.714)	0	0	0

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2011/10/18	CAAK 2011/12/19			Can-Do Future	0.0765	0.0841	9.935	0.0000	0.0000	12,659
2011/10/18	CAAL 2011/12/19			Can-Do Future	0.0893	0.1009	12.990	0.0000	0.0000	18,519
2011/10/18	CAAM2011/12/19			Can-Do Future	0.1963	0.1796	(8.507)	0.0000	0.0000	12,423
2011/10/18	CAAN 2012/03/30			Can-Do Future	0.3946	0.4358	10.441	0.0000	0.0000	100,000
2011/10/18	CAAO 2012/03/30			Can-Do Future	0.1437	0.1237	(13.918)	0.0000	0.0000	100,000
2011/10/18	CAAP 2011/12/19			Can-Do Future	0.2220	0.2030	(8.559)	0.0000	0.0000	12,346
2011/10/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/18	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/18	GOVI 2011/11/03			GOVI	369.3010	367.7630	(0.416)	368.0160	368.0160	164
2011/10/18	GOVI 2011/11/03	357.00	Call	GOVI	123,010.0000	107,630.0000	(12.503)	0	0	0
2011/10/18	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/18	GOVI 2011/11/03	357.01	Call	GOVI	122,910.0000	107,530.0000	(12.513)	0	0	0
2011/10/18	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/18	GOVI 2011/11/03	356.99	Call	GOVI	123,110.0000	107,730.0000	(12.493)	0	0	0
2011/10/18	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/18	GOVI 2012/02/02			GOVI	374.5980	373.0370	(0.417)	0.0000	0.0000	0
2011/10/18	GOVI 2012/02/02	369.00	Call	GOVI	55,980.0000	40,370.0000	(27.885)	0	0	0
2011/10/18	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/18	GOVI 2012/02/02	369.01	Call	GOVI	55,880.0000	40,270.0000	(27.935)	0	0	0
2011/10/18	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/18	GOVI 2012/02/02	368.99	Call	GOVI	56,080.0000	40,470.0000	(27.835)	0	0	0
2011/10/18	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/18	IGOV 2011/11/03			Index Future	159.9310	159.8210	(0.069)	0.0000	0.0000	88
2011/10/18	IGOV 2012/02/02			Index Future	162.2250	162.1130	(0.069)	0.0000	0.0000	0
2011/10/18	ILBI 2012/02/02			Index Future	461.0720	439.1750	(4.749)	0.0000	0.0000	88
2011/10/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/18	JBAF 2011/10/19			Jibar Tradeable Future	5.5670	5.5700	0.054	0.0000	0.0000	1,000
2011/10/18	JBAF 2011/11/16			Jibar Tradeable Future	5.4640	5.4900	0.476	0.0000	0.0000	1,700
2011/10/18	JBAF 2011/12/21			Jibar Tradeable Future	5.4480	5.4700	0.404	0.0000	0.0000	5,541
2011/10/18	JBAF 2012/01/18			Jibar Tradeable Future	5.4090	5.4300	0.388	0.0000	0.0000	700
2011/10/18	JBAF 2012/02/15			Jibar Tradeable Future	5.3640	5.3900	0.485	0.0000	0.0000	0
2011/10/18	JBAF 2012/03/20			Jibar Tradeable Future	5.3300	5.3500	0.375	0.0000	0.0000	1,340
2011/10/18	JBAF 2012/06/20			Jibar Tradeable Future	5.3150	5.3400	0.470	0.0000	0.0000	2,890
2011/10/18	JBAF 2012/09/19			Jibar Tradeable Future	5.4360	5.4900	0.993	0.0000	0.0000	44,760
2011/10/18	JBAF 2012/12/19			Jibar Tradeable Future	5.6020	5.6600	1.035	0.0000	0.0000	990
2011/10/18	JBAF 2013/03/20			Jibar Tradeable Future	5.8410	5.9000	1.010	0.0000	0.0000	790
2011/10/18	JBAF 2013/06/19			Jibar Tradeable Future	6.1270	6.1800	0.865	0.0000	0.0000	1,250
2011/10/18	JBAF 2013/09/18			Jibar Tradeable Future	6.4200	6.4800	0.935	0.0000	0.0000	500
2011/10/18	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/18	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/18	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/18	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/18	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/18	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/18	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/18	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/18	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/18	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/18	OTH1 2011/11/03			Index Future	361.1960	358.6430	(0.707)	0.0000	0.0000	0
2011/10/18	OTH1 2012/02/02			Index Future	366.3760	363.7870	(0.707)	0.0000	0.0000	0
2011/10/18	R157 2011/11/03			Bond Future	6.7350	6.8050	1.039	0.0000	0.0000	15,680
2011/10/18	R157 2011/11/03	8.25	Call	Bond Future	5,597.0000	5,331.0000	(4.753)	0	0	0
2011/10/18	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R157 2011/11/03	8.30	Call	Bond Future	5,777.0000	5,511.0000	(4.604)	0	0	0
2011/10/18	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R157 2011/11/03	8.20	Call	Bond Future	5,418.0000	5,152.0000	(4.910)	0	0	0
2011/10/18	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R157 2011/11/03	6.55	Put	Bond Future	874.0000	1,073.0000	22.769	0	0	0
2011/10/18	R157 2011/11/03	6.55	Call	Bond Future	167.0000	100.0000	(40.120)	0	0	1,200
2011/10/18	R157 2011/11/03	7.00	Put	Bond Future	107.0000	153.0000	42.991	0	0	0
2011/10/18	R157 2011/11/03	7.00	Call	Bond Future	1,110.0000	890.0000	(19.820)	0	0	400
2011/10/18	R157 2011/11/03	7.10	Call	Bond Future	1,434.0000	1,194.0000	(16.736)	0	0	0
2011/10/18	R157 2011/11/03	7.10	Put	Bond Future	55.0000	81.0000	47.273	0	0	400
2011/10/18	R157 2011/11/03	7.55	Call	Bond Future	3,053.0000	2,788.0000	(8.680)	0	0	0

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2011/10/18	R157 2011/11/03	7.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	1,200
2011/10/18	R157 2012/02/02			Bond Future	6.8180	6.8940	1.115	0.0000	0.0000	0
2011/10/18	R157 2012/02/02	8.50	Call	Bond Future	5,831.0000	5,569.0000	(4.493)	0	0	0
2011/10/18	R157 2012/02/02	8.50	Put	Bond Future	40.0000	47.0000	17.500	0	0	0
2011/10/18	R157 2012/02/02	8.55	Call	Bond Future	5,992.0000	5,730.0000	(4.372)	0	0	0
2011/10/18	R157 2012/02/02	8.55	Put	Bond Future	34.0000	42.0000	23.529	0	0	0
2011/10/18	R157 2012/02/02	8.45	Call	Bond Future	5,669.0000	5,408.0000	(4.604)	0	0	0
2011/10/18	R157 2012/02/02	8.45	Put	Bond Future	45.0000	53.0000	17.778	0	0	0
2011/10/18	R157 2012/02/02	6.55	Call	Bond Future	756.0000	654.0000	(13.492)	0	0	0
2011/10/18	R157 2012/02/02	6.55	Put	Bond Future	1,713.0000	1,880.0000	9.749	0	0	130
2011/10/18	R157 2012/02/02	6.00	Put	Bond Future	3,185.0000	3,413.0000	7.159	0	0	0
2011/10/18	R157 2012/02/02	6.00	Call	Bond Future	235.0000	193.0000	(17.872)	0	0	130
2011/10/18	R157 2012/02/02	7.05	Call	Bond Future	1,644.0000	1,478.0000	(10.097)	0	0	0
2011/10/18	R157 2012/02/02	7.05	Put	Bond Future	824.0000	927.0000	12.500	0	0	130
2011/10/18	R157 2012/05/03			Bond Future	6.8820	6.9650	1.206	0.0000	0.0000	0
2011/10/18	R157 2012/05/03	8.25	Call	Bond Future	4,654.0000	4,413.0000	(5.178)	0	0	0
2011/10/18	R157 2012/05/03	8.25	Put	Bond Future	240.0000	272.0000	13.333	0	0	0
2011/10/18	R157 2012/05/03	8.30	Call	Bond Future	4,794.0000	4,551.0000	(5.069)	0	0	0
2011/10/18	R157 2012/05/03	8.30	Put	Bond Future	222.0000	253.0000	13.964	0	0	0
2011/10/18	R157 2012/05/03	8.20	Call	Bond Future	4,515.0000	4,277.0000	(5.271)	0	0	0
2011/10/18	R157 2012/05/03	8.20	Put	Bond Future	258.0000	294.0000	13.953	0	0	0
2011/10/18	R157 2012/08/02			Bond Future	6.9350	7.0270	1.327	0.0000	0.0000	0
2011/10/18	R157 2012/08/02	8.00	Call	Bond Future	3,892.0000	3,678.0000	(5.498)	0	0	0
2011/10/18	R157 2012/08/02	8.00	Put	Bond Future	690.0000	757.0000	9.710	0	0	0
2011/10/18	R157 2012/08/02	8.05	Call	Bond Future	4,006.0000	3,790.0000	(5.392)	0	0	0
2011/10/18	R157 2012/08/02	8.05	Put	Bond Future	656.0000	721.0000	9.909	0	0	0
2011/10/18	R157 2012/08/02	7.95	Call	Bond Future	3,778.0000	3,568.0000	(5.558)	0	0	0
2011/10/18	R157 2012/08/02	7.95	Put	Bond Future	724.0000	795.0000	9.807	0	0	0
2011/10/18	R186 2011/11/03			Bond Future	8.4210	8.5160	1.128	0.0000	0.0000	30,166
2011/10/18	R186 2011/11/03	9.00	Call	Bond Future	5,395.0000	4,537.0000	(15.904)	0	0	0
2011/10/18	R186 2011/11/03	9.00	Put	Bond Future	63.0000	104.0000	65.079	0	0	0
2011/10/18	R186 2011/11/03	9.05	Call	Bond Future	5,821.0000	4,952.0000	(14.929)	0	0	0
2011/10/18	R186 2011/11/03	9.05	Put	Bond Future	45.0000	76.0000	68.889	0	0	0
2011/10/18	R186 2011/11/03	8.95	Call	Bond Future	4,973.0000	4,129.0000	(16.972)	0	0	0

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2011/10/18	R186 2011/11/03	8.95	Put	Bond Future	87.0000	143.0000	64.368	0	0	0
2011/10/18	R186 2011/11/03	8.75	Put	Bond Future	285.0000	437.0000	53.333	0	0	0
2011/10/18	R186 2011/11/03	8.75	Call	Bond Future	3,359.0000	2,611.0000	(22.269)	0	0	0
2011/10/18	R186 2011/11/03	8.10	Put	Bond Future	3,396.0000	4,157.0000	22.409	0	0	0
2011/10/18	R186 2011/11/03	8.10	Call	Bond Future	280.0000	141.0000	(49.643)	0	0	1,275
2011/10/18	R186 2011/11/03	8.35	Put	Bond Future	1,643.0000	2,179.0000	32.623	0	0	0
2011/10/18	R186 2011/11/03	8.35	Call	Bond Future	964.0000	600.0000	(37.759)	0	0	425
2011/10/18	R186 2011/11/03	8.55	Call	Bond Future	1,975.0000	1,397.0000	(29.266)	0	0	0
2011/10/18	R186 2011/11/03	8.55	Put	Bond Future	756.0000	1,077.0000	42.460	0	0	425
2011/10/18	R186 2011/11/03	9.10	Call	Bond Future	6,249.0000	5,371.0000	(14.050)	0	0	0
2011/10/18	R186 2011/11/03	9.10	Put	Bond Future	32.0000	53.0000	65.625	0	0	1,275
2011/10/18	R186 2011/11/03	7.80	Put	Bond Future	6,172.0000	7,049.0000	14.209	0	0	0
2011/10/18	R186 2011/11/03	7.80	Call	Bond Future	35.0000	13.0000	(62.857)	0	0	250
2011/10/18	R186 2011/11/03	8.00	Call	Bond Future	151.0000	69.0000	(54.305)	0	0	0
2011/10/18	R186 2011/11/03	8.00	Put	Bond Future	4,262.0000	5,080.0000	19.193	0	0	250
2011/10/18	R186 2011/11/03	8.20	Call	Bond Future	483.0000	267.0000	(44.720)	0	0	0
2011/10/18	R186 2011/11/03	8.20	Put	Bond Future	2,616.0000	3,299.0000	26.109	0	0	250
2011/10/18	R186 2012/02/02			Bond Future	8.5020	8.6000	1.153	0.0000	0.0000	2,501
2011/10/18	R186 2012/02/02	9.00	Call	Bond Future	6,123.0000	5,474.0000	(10.599)	0	0	0
2011/10/18	R186 2012/02/02	9.00	Put	Bond Future	1,601.0000	1,862.0000	16.302	0	0	100
2011/10/18	R186 2012/02/02	9.05	Call	Bond Future	6,437.0000	5,772.0000	(10.331)	0	0	0
2011/10/18	R186 2012/02/02	9.05	Put	Bond Future	1,475.0000	1,720.0000	16.610	0	0	0
2011/10/18	R186 2012/02/02	8.95	Call	Bond Future	5,816.0000	5,184.0000	(10.867)	0	0	0
2011/10/18	R186 2012/02/02	8.95	Put	Bond Future	1,736.0000	2,015.0000	16.071	0	0	0
2011/10/18	R186 2012/02/02	7.75	Put	Bond Future	8,267.0000	8,995.0000	8.806	0	0	0
2011/10/18	R186 2012/02/02	7.75	Call	Bond Future	923.0000	741.0000	(19.718)	0	0	6,000
2011/10/18	R186 2012/02/02	6.75	Put	Bond Future	18,232.0000	19,125.0000	4.898	0	0	0
2011/10/18	R186 2012/02/02	6.75	Call	Bond Future	62.0000	44.0000	(29.032)	0	0	6,000
2011/10/18	R186 2012/02/02	8.00	Put	Bond Future	6,344.0000	6,989.0000	10.167	0	0	0
2011/10/18	R186 2012/02/02	8.00	Call	Bond Future	1,514.0000	1,248.0000	(17.569)	0	0	100
2011/10/18	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R186 2012/02/02	13.25	Call	Bond Future	34,372.0000	33,461.0000	(2.650)	0	0	0
2011/10/18	R186 2012/02/02	98.00	Call	Bond Future	106,146.0000	105,235.0000	(0.858)	0	0	0
2011/10/18	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R186 2012/05/03			Bond Future	8.5770	8.6790	1.189	0.0000	0.0000	0

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2011/10/18	R186 2012/05/03	9.00	Call	Bond Future	6,866.0000	6,269.0000	(8.695)	0	0	0
2011/10/18	R186 2012/05/03	9.00	Put	Bond Future	3,078.0000	3,411.0000	10.819	0	0	0
2011/10/18	R186 2012/05/03	9.05	Call	Bond Future	7,142.0000	6,532.0000	(8.541)	0	0	0
2011/10/18	R186 2012/05/03	9.05	Put	Bond Future	2,918.0000	3,238.0000	10.966	0	0	0
2011/10/18	R186 2012/05/03	8.95	Call	Bond Future	6,594.0000	6,010.0000	(8.857)	0	0	0
2011/10/18	R186 2012/05/03	8.95	Put	Bond Future	3,244.0000	3,590.0000	10.666	0	0	0
2011/10/18	R186 2012/08/02			Bond Future	8.6490	8.7540	1.214	0.0000	0.0000	0
2011/10/18	R186 2012/08/02	8.75	Call	Bond Future	6,031.0000	5,517.0000	(8.523)	0	0	0
2011/10/18	R186 2012/08/02	8.75	Put	Bond Future	5,126.0000	5,553.0000	8.330	0	0	0
2011/10/18	R186 2012/08/02	8.80	Call	Bond Future	6,268.0000	5,742.0000	(8.392)	0	0	0
2011/10/18	R186 2012/08/02	8.80	Put	Bond Future	4,919.0000	5,334.0000	8.437	0	0	0
2011/10/18	R186 2012/08/02	8.70	Call	Bond Future	5,799.0000	5,297.0000	(8.657)	0	0	0
2011/10/18	R186 2012/08/02	8.70	Put	Bond Future	5,341.0000	5,779.0000	8.201	0	0	0
2011/10/18	R189 2011/11/03			Bond Future	214.7686	214.8256	0.027	0.0000	0.0000	0
2011/10/18	R189 2011/11/03	212.00	Call	Bond Future	2,769.0000	2,826.0000	2.059	0	0	0
2011/10/18	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R189 2011/11/03	212.05	Call	Bond Future	2,719.0000	2,776.0000	2.096	0	0	0
2011/10/18	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R189 2011/11/03	211.95	Call	Bond Future	2,819.0000	2,876.0000	2.022	0	0	0
2011/10/18	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R197 2011/11/03			Bond Future	241.6632	241.2304	(0.179)	0.0000	0.0000	183
2011/10/18	R197 2011/11/03	238.50	Call	Bond Future	3,163.0000	2,730.0000	(13.690)	0	0	0
2011/10/18	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R197 2011/11/03	238.55	Call	Bond Future	3,113.0000	2,680.0000	(13.909)	0	0	0
2011/10/18	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R197 2011/11/03	238.45	Call	Bond Future	3,213.0000	2,780.0000	(13.477)	0	0	0
2011/10/18	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R201 2011/11/03			Bond Future	6.3290	6.3950	1.043	0.0000	0.0000	3,124
2011/10/18	R201 2011/11/03	8.00	Call	Bond Future	4,723.0000	4,531.0000	(4.065)	0	0	0
2011/10/18	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R201 2011/11/03	8.05	Call	Bond Future	4,860.0000	4,668.0000	(3.951)	0	0	0
2011/10/18	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R201 2011/11/03	7.95	Call	Bond Future	4,585.0000	4,394.0000	(4.166)	0	0	0

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2011/10/18	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R201 2012/02/02			Bond Future	6.3800	6.4530	1.144	0.0000	0.0000	0
2011/10/18	R201 2012/02/02	8.25	Call	Bond Future	4,875.0000	4,680.0000	(4.000)	0	0	0
2011/10/18	R201 2012/02/02	8.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/18	R201 2012/02/02	8.30	Call	Bond Future	5,001.0000	4,806.0000	(3.899)	0	0	0
2011/10/18	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/18	R201 2012/02/02	8.20	Call	Bond Future	4,749.0000	4,554.0000	(4.106)	0	0	0
2011/10/18	R201 2012/02/02	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/18	R201 2012/05/03			Bond Future	6.4100	6.4900	1.248	0.0000	0.0000	0
2011/10/18	R201 2012/05/03	7.75	Call	Bond Future	3,334.0000	3,155.0000	(5.369)	0	0	0
2011/10/18	R201 2012/05/03	7.75	Put	Bond Future	100.0000	117.0000	17.000	0	0	0
2011/10/18	R201 2012/05/03	7.80	Call	Bond Future	3,442.0000	3,261.0000	(5.259)	0	0	0
2011/10/18	R201 2012/05/03	7.80	Put	Bond Future	89.0000	105.0000	17.978	0	0	0
2011/10/18	R201 2012/05/03	7.70	Call	Bond Future	3,226.0000	3,049.0000	(5.487)	0	0	0
2011/10/18	R201 2012/05/03	7.70	Put	Bond Future	110.0000	130.0000	18.182	0	0	0
2011/10/18	R201 2012/08/02			Bond Future	6.4230	6.5130	1.401	0.0000	0.0000	0
2011/10/18	R201 2012/08/02	7.50	Call	Bond Future	2,625.0000	2,460.0000	(6.286)	0	0	0
2011/10/18	R201 2012/08/02	7.50	Put	Bond Future	249.0000	285.0000	14.458	0	0	0
2011/10/18	R201 2012/08/02	7.55	Call	Bond Future	2,716.0000	2,549.0000	(6.149)	0	0	0
2011/10/18	R201 2012/08/02	7.55	Put	Bond Future	231.0000	265.0000	14.719	0	0	0
2011/10/18	R201 2012/08/02	7.45	Call	Bond Future	2,535.0000	2,372.0000	(6.430)	0	0	0
2011/10/18	R201 2012/08/02	7.45	Put	Bond Future	268.0000	306.0000	14.179	0	0	0
2011/10/18	R202 2011/11/03			Bond Future	175.1149	175.1240	0.005	0.0000	0.0000	33,766
2011/10/18	R202 2011/11/03	0.50	Call	Bond Future	174,615.0000	174,624.0000	0.005	0	0	0
2011/10/18	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R202 2011/11/03	0.55	Call	Bond Future	174,565.0000	174,574.0000	0.005	0	0	0
2011/10/18	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R202 2011/11/03	0.45	Call	Bond Future	174,665.0000	174,674.0000	0.005	0	0	0
2011/10/18	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R202 2012/02/02			Bond Future	174.9632	174.9723	0.005	0.0000	0.0000	0
2011/10/18	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R202 2012/02/02	177.00	Put	Bond Future	2,037.0000	2,028.0000	(0.442)	0	0	0
2011/10/18	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R202 2012/02/02	177.05	Put	Bond Future	2,087.0000	2,078.0000	(0.431)	0	0	0

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2011/10/18	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R202 2012/02/02	176.95	Put	Bond Future	1,987.0000	1,978.0000	(0.453)	0	0	0
2011/10/18	R203 2011/11/03			Bond Future	7.5590	7.6140	0.728	0.0000	0.0000	2,109
2011/10/18	R203 2011/11/03	8.50	Call	Bond Future	4,357.0000	4,096.0000	(5.990)	0	0	0
2011/10/18	R203 2011/11/03	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/18	R203 2011/11/03	8.55	Call	Bond Future	4,581.0000	4,320.0000	(5.697)	0	0	0
2011/10/18	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R203 2011/11/03	8.45	Call	Bond Future	4,131.0000	3,871.0000	(6.294)	0	0	0
2011/10/18	R203 2011/11/03	8.45	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/18	R203 2012/02/02			Bond Future	7.6590	7.7170	0.757	0.0000	0.0000	150
2011/10/18	R203 2012/02/02	8.75	Call	Bond Future	5,089.0000	4,854.0000	(4.618)	0	0	0
2011/10/18	R203 2012/02/02	8.75	Put	Bond Future	258.0000	287.0000	11.240	0	0	0
2011/10/18	R203 2012/02/02	8.80	Call	Bond Future	5,279.0000	5,042.0000	(4.489)	0	0	0
2011/10/18	R203 2012/02/02	8.80	Put	Bond Future	234.0000	261.0000	11.538	0	0	0
2011/10/18	R203 2012/02/02	8.70	Call	Bond Future	4,901.0000	4,668.0000	(4.754)	0	0	0
2011/10/18	R203 2012/02/02	8.70	Put	Bond Future	285.0000	317.0000	11.228	0	0	0
2011/10/18	R203 2012/05/03			Bond Future	7.7490	7.8100	0.787	0.0000	0.0000	0
2011/10/18	R203 2012/05/03	8.75	Call	Bond Future	4,973.0000	4,761.0000	(4.263)	0	0	0
2011/10/18	R203 2012/05/03	8.75	Put	Bond Future	708.0000	762.0000	7.627	0	0	0
2011/10/18	R203 2012/05/03	8.80	Call	Bond Future	5,137.0000	4,922.0000	(4.185)	0	0	0
2011/10/18	R203 2012/05/03	8.80	Put	Bond Future	665.0000	716.0000	7.669	0	0	0
2011/10/18	R203 2012/05/03	8.70	Call	Bond Future	4,811.0000	4,601.0000	(4.365)	0	0	0
2011/10/18	R203 2012/05/03	8.70	Put	Bond Future	754.0000	810.0000	7.427	0	0	0
2011/10/18	R203 2012/08/02			Bond Future	7.8340	7.8980	0.817	0.0000	0.0000	0
2011/10/18	R203 2012/08/02	8.50	Call	Bond Future	4,283.0000	4,101.0000	(4.249)	0	0	0
2011/10/18	R203 2012/08/02	8.50	Put	Bond Future	1,540.0000	1,626.0000	5.584	0	0	0
2011/10/18	R203 2012/08/02	8.55	Call	Bond Future	4,420.0000	4,236.0000	(4.163)	0	0	0
2011/10/18	R203 2012/08/02	8.55	Put	Bond Future	1,475.0000	1,558.0000	5.627	0	0	0
2011/10/18	R203 2012/08/02	8.45	Call	Bond Future	4,148.0000	3,969.0000	(4.315)	0	0	0
2011/10/18	R203 2012/08/02	8.45	Put	Bond Future	1,608.0000	1,696.0000	5.473	0	0	0
2011/10/18	R204 2011/11/03			Bond Future	7.8140	7.8780	0.819	0.0000	0.0000	3,163
2011/10/18	R204 2011/11/03	8.75	Call	Bond Future	4,916.0000	4,570.0000	(7.038)	0	0	0
2011/10/18	R204 2011/11/03	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2011/10/18	R204 2011/11/03	8.80	Call	Bond Future	5,169.0000	4,824.0000	(6.674)	0	0	0
2011/10/18	R204 2011/11/03	8.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/18	R204 2011/11/03	8.70	Call	Bond Future	4,662.0000	4,316.0000	(7.422)	0	0	0
2011/10/18	R204 2011/11/03	8.70	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/18	R204 2012/02/02			Bond Future	7.9090	7.9770	0.860	0.0000	0.0000	0
2011/10/18	R204 2012/02/02	9.00	Call	Bond Future	5,775.0000	5,457.0000	(5.506)	0	0	0
2011/10/18	R204 2012/02/02	9.00	Put	Bond Future	256.0000	294.0000	14.844	0	0	0
2011/10/18	R204 2012/02/02	9.05	Call	Bond Future	5,993.0000	5,672.0000	(5.356)	0	0	0
2011/10/18	R204 2012/02/02	9.05	Put	Bond Future	230.0000	265.0000	15.217	0	0	0
2011/10/18	R204 2012/02/02	8.95	Call	Bond Future	5,559.0000	5,245.0000	(5.648)	0	0	0
2011/10/18	R204 2012/02/02	8.95	Put	Bond Future	285.0000	326.0000	14.386	0	0	0
2011/10/18	R204 2012/05/03			Bond Future	7.9970	8.0680	0.888	0.0000	0.0000	0
2011/10/18	R204 2012/05/03	8.75	Call	Bond Future	4,787.0000	4,521.0000	(5.557)	0	0	0
2011/10/18	R204 2012/05/03	8.75	Put	Bond Future	1,061.0000	1,154.0000	8.765	0	0	0
2011/10/18	R204 2012/05/03	8.80	Call	Bond Future	4,971.0000	4,701.0000	(5.432)	0	0	0
2011/10/18	R204 2012/05/03	8.80	Put	Bond Future	1,004.0000	1,093.0000	8.865	0	0	0
2011/10/18	R204 2012/05/03	8.70	Call	Bond Future	4,611.0000	4,350.0000	(5.660)	0	0	0
2011/10/18	R204 2012/05/03	8.70	Put	Bond Future	1,127.0000	1,225.0000	8.696	0	0	0
2011/10/18	R204 2012/08/02			Bond Future	8.0830	8.1580	0.928	0.0000	0.0000	0
2011/10/18	R204 2012/08/02	8.50	Call	Bond Future	4,139.0000	3,911.0000	(5.509)	0	0	0
2011/10/18	R204 2012/08/02	8.50	Put	Bond Future	2,124.0000	2,262.0000	6.497	0	0	0
2011/10/18	R204 2012/08/02	8.55	Call	Bond Future	4,288.0000	4,055.0000	(5.434)	0	0	0
2011/10/18	R204 2012/08/02	8.55	Put	Bond Future	2,035.0000	2,168.0000	6.536	0	0	0
2011/10/18	R204 2012/08/02	8.45	Call	Bond Future	3,993.0000	3,768.0000	(5.635)	0	0	0
2011/10/18	R204 2012/08/02	8.45	Put	Bond Future	2,217.0000	2,358.0000	6.360	0	0	0
2011/10/18	R206 2011/11/03			Bond Future	6.0240	6.0750	0.847	0.0000	0.0000	12,577
2011/10/18	R206 2011/11/03	7.75	Call	Bond Future	3,477.0000	3,372.0000	(3.020)	0	0	0
2011/10/18	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R206 2011/11/03	7.80	Call	Bond Future	3,576.0000	3,471.0000	(2.936)	0	0	0
2011/10/18	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R206 2011/11/03	7.70	Call	Bond Future	3,379.0000	3,274.0000	(3.107)	0	0	0
2011/10/18	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R206 2012/02/02			Bond Future	6.0510	6.1100	0.975	0.0000	0.0000	0
2011/10/18	R206 2012/02/02	8.00	Call	Bond Future	3,496.0000	3,388.0000	(3.089)	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
2011/10/18	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/18	R206 2012/02/02	8.05	Call	Bond Future	3,583.0000	3,475.0000	(3.014)	0	0	0
2011/10/18	R206 2012/02/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/18	R206 2012/02/02	7.95	Call	Bond Future	3,409.0000	3,301.0000	(3.168)	0	0	0
2011/10/18	R206 2012/02/02	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/10/18	R206 2012/05/03			Bond Future	6.0480	6.1160	1.124	0.0000	0.0000	0
2011/10/18	R206 2012/05/03	7.50	Call	Bond Future	2,395.0000	2,297.0000	(4.092)	0	0	0
2011/10/18	R206 2012/05/03	7.50	Put	Bond Future	96.0000	107.0000	11.458	0	0	0
2011/10/18	R206 2012/05/03	7.55	Call	Bond Future	2,465.0000	2,366.0000	(4.016)	0	0	0
2011/10/18	R206 2012/05/03	7.55	Put	Bond Future	88.0000	99.0000	12.500	0	0	0
2011/10/18	R206 2012/05/03	7.45	Call	Bond Future	2,326.0000	2,229.0000	(4.170)	0	0	0
2011/10/18	R206 2012/05/03	7.45	Put	Bond Future	105.0000	117.0000	11.429	0	0	0
2011/10/18	R206 2012/08/02			Bond Future	6.0060	6.0860	1.332	0.0000	0.0000	0
2011/10/18	R206 2012/08/02	7.25	Call	Bond Future	1,906.0000	1,817.0000	(4.669)	0	0	0
2011/10/18	R206 2012/08/02	7.25	Put	Bond Future	212.0000	233.0000	9.906	0	0	0
2011/10/18	R206 2012/08/02	7.30	Call	Bond Future	1,960.0000	1,870.0000	(4.592)	0	0	0
2011/10/18	R206 2012/08/02	7.30	Put	Bond Future	199.0000	219.0000	10.050	0	0	0
2011/10/18	R206 2012/08/02	7.20	Call	Bond Future	1,851.0000	1,763.0000	(4.754)	0	0	0
2011/10/18	R206 2012/08/02	7.20	Put	Bond Future	224.0000	246.0000	9.821	0	0	0
2011/10/18	R207 2011/11/03			Bond Future	8.0580	8.1180	0.745	0.0000	0.0000	8,999
2011/10/18	R207 2011/11/03	8.75	Call	Bond Future	3,878.0000	3,540.0000	(8.716)	0	0	0
2011/10/18	R207 2011/11/03	8.75	Put	Bond Future	13.0000	18.0000	38.462	0	0	0
2011/10/18	R207 2011/11/03	8.80	Call	Bond Future	4,145.0000	3,805.0000	(8.203)	0	0	0
2011/10/18	R207 2011/11/03	8.80	Put	Bond Future	9.0000	12.0000	33.333	0	0	0
2011/10/18	R207 2011/11/03	8.70	Call	Bond Future	3,612.0000	3,276.0000	(9.302)	0	0	0
2011/10/18	R207 2011/11/03	8.70	Put	Bond Future	20.0000	27.0000	35.000	0	0	0
2011/10/18	R207 2011/11/03	7.90	Put	Bond Future	1,285.0000	1,513.0000	17.743	0	0	0
2011/10/18	R207 2011/11/03	7.90	Call	Bond Future	374.0000	259.0000	(30.749)	0	0	2,000
2011/10/18	R207 2011/11/03	8.15	Call	Bond Future	1,035.0000	815.0000	(21.256)	0	0	0
2011/10/18	R207 2011/11/03	8.15	Put	Bond Future	509.0000	633.0000	24.361	0	0	2,000
2011/10/18	R207 2011/11/03	8.35	Call	Bond Future	1,847.0000	1,559.0000	(15.593)	0	0	0
2011/10/18	R207 2011/11/03	8.35	Put	Bond Future	192.0000	247.0000	28.646	0	0	2,000
2011/10/18	R207 2011/11/03	7.30	Put	Bond Future	4,477.0000	4,817.0000	7.594	0	0	0
2011/10/18	R207 2011/11/03	7.30	Call	Bond Future	5.0000	2.0000	(60.000)	0	0	900

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2011/10/18	R207 2011/11/03	7.75	Put	Bond Future	1,952.0000	2,233.0000	14.395	0	0	0
2011/10/18	R207 2011/11/03	7.75	Call	Bond Future	166.0000	104.0000	(37.349)	0	0	300
2011/10/18	R207 2011/11/03	7.95	Put	Bond Future	1,094.0000	1,302.0000	19.013	0	0	300
2011/10/18	R207 2011/11/03	7.95	Call	Bond Future	472.0000	337.0000	(28.602)	0	0	0
2011/10/18	R207 2011/11/03	8.40	Call	Bond Future	2,080.0000	1,780.0000	(14.423)	0	0	0
2011/10/18	R207 2011/11/03	8.40	Put	Bond Future	145.0000	188.0000	29.655	0	0	900
2011/10/18	R207 2012/02/02			Bond Future	8.1520	8.2150	0.773	0.0000	0.0000	0
2011/10/18	R207 2012/02/02	9.00	Call	Bond Future	5,084.0000	4,792.0000	(5.744)	0	0	0
2011/10/18	R207 2012/02/02	9.00	Put	Bond Future	503.0000	562.0000	11.730	0	0	0
2011/10/18	R207 2012/02/02	9.05	Call	Bond Future	5,300.0000	5,004.0000	(5.585)	0	0	0
2011/10/18	R207 2012/02/02	9.05	Put	Bond Future	458.0000	512.0000	11.790	0	0	0
2011/10/18	R207 2012/02/02	8.95	Call	Bond Future	4,870.0000	4,583.0000	(5.893)	0	0	0
2011/10/18	R207 2012/02/02	8.95	Put	Bond Future	552.0000	615.0000	11.413	0	0	0
2011/10/18	R207 2012/05/03			Bond Future	8.2420	8.3070	0.789	0.0000	0.0000	0
2011/10/18	R207 2012/05/03	8.75	Call	Bond Future	4,342.0000	4,105.0000	(5.458)	0	0	0
2011/10/18	R207 2012/05/03	8.75	Put	Bond Future	1,640.0000	1,754.0000	6.951	0	0	0
2011/10/18	R207 2012/05/03	8.80	Call	Bond Future	4,516.0000	4,274.0000	(5.359)	0	0	0
2011/10/18	R207 2012/05/03	8.80	Put	Bond Future	1,554.0000	1,663.0000	7.014	0	0	0
2011/10/18	R207 2012/05/03	8.70	Call	Bond Future	4,166.0000	3,934.0000	(5.569)	0	0	0
2011/10/18	R207 2012/05/03	8.70	Put	Bond Future	1,726.0000	1,845.0000	6.895	0	0	0
2011/10/18	R207 2012/08/02			Bond Future	8.3290	8.3970	0.816	0.0000	0.0000	0
2011/10/18	R207 2012/08/02	8.75	Call	Bond Future	4,472.0000	4,248.0000	(5.009)	0	0	0
2011/10/18	R207 2012/08/02	8.75	Put	Bond Future	2,290.0000	2,423.0000	5.808	0	0	0
2011/10/18	R207 2012/08/02	8.80	Call	Bond Future	4,631.0000	4,403.0000	(4.923)	0	0	0
2011/10/18	R207 2012/08/02	8.80	Put	Bond Future	2,194.0000	2,323.0000	5.880	0	0	0
2011/10/18	R207 2012/08/02	8.70	Call	Bond Future	4,316.0000	4,095.0000	(5.120)	0	0	0
2011/10/18	R207 2012/08/02	8.70	Put	Bond Future	2,390.0000	2,525.0000	5.649	0	0	0
2011/10/18	R208 2011/11/03			Bond Future	8.1120	8.1720	0.740	0.0000	0.0000	7,097
2011/10/18	R208 2011/11/03	8.75	Call	Bond Future	3,821.0000	3,462.0000	(9.395)	0	0	0
2011/10/18	R208 2011/11/03	8.75	Put	Bond Future	22.0000	30.0000	36.364	0	0	0
2011/10/18	R208 2011/11/03	8.80	Call	Bond Future	4,103.0000	3,742.0000	(8.798)	0	0	0
2011/10/18	R208 2011/11/03	8.80	Put	Bond Future	15.0000	20.0000	33.333	0	0	0
2011/10/18	R208 2011/11/03	8.70	Call	Bond Future	3,540.0000	3,185.0000	(10.028)	0	0	0
2011/10/18	R208 2011/11/03	8.70	Put	Bond Future	32.0000	43.0000	34.375	0	0	0

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2011/10/18	R208 2011/11/03	7.95	Put	Bond Future	1,381.0000	1,628.0000	17.886	0	0	0
2011/10/18	R208 2011/11/03	7.95	Call	Bond Future	383.0000	264.0000	(31.070)	0	0	1,995
2011/10/18	R208 2011/11/03	8.20	Put	Bond Future	548.0000	680.0000	24.088	0	0	0
2011/10/18	R208 2011/11/03	8.20	Call	Bond Future	1,084.0000	850.0000	(21.587)	0	0	665
2011/10/18	R208 2011/11/03	8.40	Call	Bond Future	1,947.0000	1,641.0000	(15.716)	0	0	0
2011/10/18	R208 2011/11/03	8.40	Put	Bond Future	207.0000	267.0000	28.986	0	0	665
2011/10/18	R208 2011/11/03	8.90	Call	Bond Future	4,669.0000	4,305.0000	(7.796)	0	0	0
2011/10/18	R208 2011/11/03	8.90	Put	Bond Future	7.0000	9.0000	28.571	0	0	1,995
2011/10/18	R208 2012/02/02			Bond Future	8.1980	8.2600	0.756	0.0000	0.0000	0
2011/10/18	R208 2012/02/02	9.00	Call	Bond Future	5,234.0000	4,930.0000	(5.808)	0	0	0
2011/10/18	R208 2012/02/02	9.00	Put	Bond Future	600.0000	666.0000	11.000	0	0	0
2011/10/18	R208 2012/02/02	9.05	Call	Bond Future	5,461.0000	5,153.0000	(5.640)	0	0	0
2011/10/18	R208 2012/02/02	9.05	Put	Bond Future	549.0000	610.0000	11.111	0	0	0
2011/10/18	R208 2012/02/02	8.95	Call	Bond Future	5,008.0000	4,710.0000	(5.950)	0	0	0
2011/10/18	R208 2012/02/02	8.95	Put	Bond Future	654.0000	726.0000	11.009	0	0	0
2011/10/18	R208 2012/05/03			Bond Future	8.2790	8.3430	0.773	0.0000	0.0000	0
2011/10/18	R208 2012/05/03	9.00	Call	Bond Future	5,392.0000	5,119.0000	(5.063)	0	0	0
2011/10/18	R208 2012/05/03	9.00	Put	Bond Future	1,309.0000	1,408.0000	7.563	0	0	0
2011/10/18	R208 2012/05/03	9.05	Call	Bond Future	5,594.0000	5,316.0000	(4.970)	0	0	0
2011/10/18	R208 2012/05/03	9.05	Put	Bond Future	1,237.0000	1,331.0000	7.599	0	0	0
2011/10/18	R208 2012/05/03	8.95	Call	Bond Future	5,194.0000	4,925.0000	(5.179)	0	0	0
2011/10/18	R208 2012/05/03	8.95	Put	Bond Future	1,386.0000	1,490.0000	7.504	0	0	0
2011/10/18	R208 2012/08/02			Bond Future	8.3560	8.4230	0.802	0.0000	0.0000	0
2011/10/18	R208 2012/08/02	8.75	Call	Bond Future	4,709.0000	4,472.0000	(5.033)	0	0	0
2011/10/18	R208 2012/08/02	8.75	Put	Bond Future	2,501.0000	2,644.0000	5.718	0	0	0
2011/10/18	R208 2012/08/02	8.80	Call	Bond Future	4,882.0000	4,640.0000	(4.957)	0	0	0
2011/10/18	R208 2012/08/02	8.80	Put	Bond Future	2,399.0000	2,537.0000	5.752	0	0	0
2011/10/18	R208 2012/08/02	8.70	Call	Bond Future	4,540.0000	4,306.0000	(5.154)	0	0	0
2011/10/18	R208 2012/08/02	8.70	Put	Bond Future	2,608.0000	2,755.0000	5.637	0	0	0
2011/10/18	R209 2011/11/03			Bond Future	8.8390	8.9490	1.244	0.0000	0.0000	3,000
2011/10/18	R209 2011/11/03	8.75	Call	Bond Future	772.0000	448.0000	(41.969)	0	0	0
2011/10/18	R209 2011/11/03	8.75	Put	Bond Future	1,477.0000	2,010.0000	36.087	0	0	0
2011/10/18	R209 2011/11/03	8.80	Call	Bond Future	940.0000	567.0000	(39.681)	0	0	0
2011/10/18	R209 2011/11/03	8.80	Put	Bond Future	1,248.0000	1,731.0000	38.702	0	0	0

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2011/10/18	R209 2011/11/03	8.70	Call	Bond Future	624.0000	348.0000	(44.231)	0	0	0
2011/10/18	R209 2011/11/03	8.70	Put	Bond Future	1,730.0000	2,310.0000	33.526	0	0	0
2011/10/18	R209 2012/02/02			Bond Future	8.9100	9.0230	1.268	0.0000	0.0000	0
2011/10/18	R209 2012/02/02	9.00	Call	Bond Future	3,246.0000	2,770.0000	(14.664)	0	0	0
2011/10/18	R209 2012/02/02	9.00	Put	Bond Future	2,553.0000	2,945.0000	15.354	0	0	0
2011/10/18	R209 2012/02/02	9.05	Call	Bond Future	3,454.0000	2,959.0000	(14.331)	0	0	0
2011/10/18	R209 2012/02/02	9.05	Put	Bond Future	2,381.0000	2,754.0000	15.666	0	0	0
2011/10/18	R209 2012/02/02	8.95	Call	Bond Future	3,045.0000	2,587.0000	(15.041)	0	0	0
2011/10/18	R209 2012/02/02	8.95	Put	Bond Future	2,736.0000	3,146.0000	14.985	0	0	0
2011/10/18	R209 2012/05/03			Bond Future	8.9770	9.0930	1.292	0.0000	0.0000	0
2011/10/18	R209 2012/05/03	9.00	Call	Bond Future	3,971.0000	3,508.0000	(11.660)	0	0	0
2011/10/18	R209 2012/05/03	9.00	Put	Bond Future	3,795.0000	4,212.0000	10.988	0	0	0
2011/10/18	R209 2012/05/03	9.05	Call	Bond Future	4,166.0000	3,689.0000	(11.450)	0	0	0
2011/10/18	R209 2012/05/03	9.05	Put	Bond Future	3,610.0000	4,013.0000	11.163	0	0	0
2011/10/18	R209 2012/05/03	8.95	Call	Bond Future	3,783.0000	3,333.0000	(11.895)	0	0	0
2011/10/18	R209 2012/05/03	8.95	Put	Bond Future	3,990.0000	4,420.0000	10.777	0	0	0
2011/10/18	R209 2012/08/02			Bond Future	9.0400	9.1600	1.327	0.0000	0.0000	0
2011/10/18	R209 2012/08/02	9.25	Call	Bond Future	5,597.0000	5,077.0000	(9.291)	0	0	0
2011/10/18	R209 2012/08/02	9.25	Put	Bond Future	4,035.0000	4,414.0000	9.393	0	0	0
2011/10/18	R209 2012/08/02	9.30	Call	Bond Future	5,799.0000	5,269.0000	(9.140)	0	0	0
2011/10/18	R209 2012/08/02	9.30	Put	Bond Future	3,873.0000	4,242.0000	9.527	0	0	0
2011/10/18	R209 2012/08/02	9.20	Call	Bond Future	5,397.0000	4,889.0000	(9.413)	0	0	0
2011/10/18	R209 2012/08/02	9.20	Put	Bond Future	4,202.0000	4,593.0000	9.305	0	0	0
2011/10/18	R210 2011/11/03			Bond Future	131.3905	131.2231	(0.127)	0.0000	0.0000	750
2011/10/18	R210 2011/11/03	131.00	Call	Bond Future	391.0000	223.0000	(42.967)	0	0	0
2011/10/18	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R210 2011/11/03	131.05	Call	Bond Future	341.0000	173.0000	(49.267)	0	0	0
2011/10/18	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R210 2011/11/03	130.95	Call	Bond Future	441.0000	273.0000	(38.095)	0	0	0
2011/10/18	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R211 2011/11/03			Bond Future	113.2724	113.2744	0.002	0.0000	0.0000	529
2011/10/18	R211 2011/11/03	1.25	Call	Bond Future	112,022.0000	112,024.0000	0.002	0	0	0
2011/10/18	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/18	R211 2011/11/03	1.30	Call	Bond Future	111,972.0000	111,974.0000	0.002	0	0	0
2011/10/18	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R211 2011/11/03	1.20	Call	Bond Future	112,072.0000	112,074.0000	0.002	0	0	0
2011/10/18	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R211 2012/02/02			Bond Future	113.5592	113.5612	0.002	0.0000	0.0000	0
2011/10/18	R211 2012/02/02	110.50	Call	Bond Future	3,059.0000	3,061.0000	0.065	0	0	0
2011/10/18	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R211 2012/02/02	110.55	Call	Bond Future	3,009.0000	3,011.0000	0.066	0	0	0
2011/10/18	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R211 2012/02/02	110.45	Call	Bond Future	3,109.0000	3,111.0000	0.064	0	0	0
2011/10/18	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R212 2011/11/03			Bond Future	109.8240	109.6342	(0.173)	0.0000	0.0000	2,677
2011/10/18	R212 2011/11/03	2.50	Call	Bond Future	107,324.0000	107,134.0000	(0.177)	0	0	0
2011/10/18	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R212 2011/11/03	2.55	Call	Bond Future	107,274.0000	107,084.0000	(0.177)	0	0	0
2011/10/18	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R212 2011/11/03	2.45	Call	Bond Future	107,374.0000	107,184.0000	(0.177)	0	0	0
2011/10/18	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R212 2012/02/02			Bond Future	109.9307	109.7382	(0.175)	0.0000	0.0000	0
2011/10/18	R212 2012/02/02	108.50	Call	Bond Future	1,431.0000	1,238.0000	(13.487)	0	0	0
2011/10/18	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R212 2012/02/02	108.55	Call	Bond Future	1,381.0000	1,188.0000	(13.975)	0	0	0
2011/10/18	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R212 2012/02/02	108.45	Call	Bond Future	1,481.0000	1,288.0000	(13.032)	0	0	0
2011/10/18	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2011/11/03			Bond Future	8.8560	8.9610	1.186	0.0000	0.0000	0
2011/10/18	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2011/11/03	8.75	Put	Bond Future	852.0000	1,684.0000	97.653	0	0	0
2011/10/18	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2011/11/03	8.80	Put	Bond Future	449.0000	1,280.0000	185.078	0	0	0
2011/10/18	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2011/11/03	8.70	Put	Bond Future	1,259.0000	2,091.0000	66.084	0	0	0
2011/10/18	R213 2012/02/02			Bond Future	8.9380	9.0460	1.208	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
2011/10/18	R213 2012/02/02	9.00	Call	Bond Future	485.0000	0.0000	(100.000)	0	0	0
2011/10/18	R213 2012/02/02	9.00	Put	Bond Future	0.0000	357.0000	100.000	0	0	0
2011/10/18	R213 2012/02/02	9.05	Call	Bond Future	873.0000	31.0000	(96.449)	0	0	0
2011/10/18	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2012/02/02	8.95	Call	Bond Future	94.0000	0.0000	(100.000)	0	0	0
2011/10/18	R213 2012/02/02	8.95	Put	Bond Future	0.0000	748.0000	100.000	0	0	0
2011/10/18	R213 2012/05/03			Bond Future	9.0110	9.1220	1.232	0.0000	0.0000	0
2011/10/18	R213 2012/05/03	9.25	Call	Bond Future	1,820.0000	967.0000	(46.868)	0	0	0
2011/10/18	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2012/05/03	9.30	Call	Bond Future	2,193.0000	1,340.0000	(38.896)	0	0	0
2011/10/18	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2012/05/03	9.20	Call	Bond Future	1,445.0000	591.0000	(59.100)	0	0	0
2011/10/18	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2012/08/02			Bond Future	9.0800	9.1940	1.256	0.0000	0.0000	0
2011/10/18	R213 2012/08/02	9.25	Call	Bond Future	1,284.0000	419.0000	(67.368)	0	0	0
2011/10/18	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2012/08/02	9.30	Call	Bond Future	1,655.0000	791.0000	(52.205)	0	0	0
2011/10/18	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	R213 2012/08/02	9.20	Call	Bond Future	909.0000	45.0000	(95.050)	0	0	0
2011/10/18	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/18	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/18	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/18	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/18	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/18	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/18	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/18	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/18	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/18	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/18	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/18	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/18	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/18	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/18	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										534935.00