



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 11/10/2011

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
2011/10/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	AL7T 2011/11/03			Index Future	404.2240	402.0520	(0.537)	0.0000	0.0000	16
2011/10/11	AL7T 2012/02/02			Index Future	410.0240	407.8200	(0.538)	0.0000	0.0000	0
2011/10/11	ALBI 2011/11/03			Index Future	370.6650	368.3590	(0.622)	0.0000	0.0000	1,692
2011/10/11	ALBI 2012/02/02			Index Future	375.9830	373.6440	(0.622)	0.0000	0.0000	0
2011/10/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	CAAG 2011/10/24			Can-Do Future	7.8419	7.9188	0.981	0.0000	0.0000	0
2011/10/11	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,142.0000	1,219.0000	6.743	0	0	0
2011/10/11	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,092.0000	1,169.0000	7.051	0	0	0
2011/10/11	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,192.0000	1,269.0000	6.460	0	0	0
2011/10/11	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	CAAG 2011/10/24	7.00	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/11	CAAG 2011/10/24	7.00	Call	Can-Do Future	843.0000	919.0000	9.015	0	0	14,286
2011/10/11	CAAG 2011/10/24	7.40	Put	Can-Do Future	10.0000	6.0000	(40.000)	0	0	0
2011/10/11	CAAG 2011/10/24	7.40	Call	Can-Do Future	452.0000	525.0000	16.150	0	0	6,757
2011/10/11	CAAG 2011/10/24	8.75	Put	Can-Do Future	924.0000	847.0000	(8.333)	0	0	0
2011/10/11	CAAG 2011/10/24	8.75	Call	Can-Do Future	16.0000	16.0000	0.000	0	0	11,429
2011/10/11	CAAG 2011/10/24	8.50	Put	Can-Do Future	687.0000	610.0000	(11.208)	0	0	0
2011/10/11	CAAG 2011/10/24	8.50	Call	Can-Do Future	29.0000	29.0000	0.000	0	0	11,765
2011/10/11	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,166.0000	1,089.0000	(6.604)	0	0	0
2011/10/11	CAAG 2011/10/24	9.00	Call	Can-Do Future	8.0000	8.0000	0.000	0	0	11,111
2011/10/11	CAAJ 2011/10/20			Any day expiry	7.8373	7.9142	0.981	0.0000	0.0000	0
2011/10/11	CAAJ 2011/10/20	7.75	Call	Any day expiry	175.0000	215.0000	22.857	0	0	0
2011/10/11	CAAJ 2011/10/20	7.75	Put	Any day expiry	88.0000	51.0000	(42.045)	0	0	0
2011/10/11	CAAJ 2011/10/20	7.80	Call	Any day expiry	150.0000	183.0000	22.000	0	0	0
2011/10/11	CAAJ 2011/10/20	7.80	Put	Any day expiry	113.0000	69.0000	(38.938)	0	0	0
2011/10/11	CAAJ 2011/10/20	7.70	Call	Any day expiry	203.0000	250.0000	23.153	0	0	0
2011/10/11	CAAJ 2011/10/20	7.70	Put	Any day expiry	66.0000	36.0000	(45.455)	0	0	0

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2011/10/11	CAAK 2011/12/19			Can-Do Future	0.0641	0.0660	2.964	0.0000	0.0000	12,659
2011/10/11	CAAL 2011/12/19			Can-Do Future	0.0802	0.0688	(14.214)	0.0000	0.0000	18,519
2011/10/11	CAAM2011/12/19			Can-Do Future	0.1596	0.1789	12.093	0.0000	0.0000	12,423
2011/10/11	CAAN 2012/03/30			Can-Do Future	0.3805	0.3885	2.102	0.0000	0.0000	100,000
2011/10/11	CAAO 2012/03/30			Can-Do Future	0.1855	0.1587	(14.447)	0.0000	0.0000	100,000
2011/10/11	CAAP 2011/12/19			Can-Do Future	0.1802	0.2009	11.487	0.0000	0.0000	12,346
2011/10/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/11	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/11	GOVI 2011/11/03			GOVI	371.6220	369.5110	(0.568)	0.0000	0.0000	163
2011/10/11	GOVI 2011/11/03	357.00	Call	GOVI	146,220.0000	125,110.0000	(14.437)	0	0	0
2011/10/11	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/11	GOVI 2011/11/03	357.01	Call	GOVI	146,120.0000	125,010.0000	(14.447)	0	0	0
2011/10/11	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/11	GOVI 2011/11/03	356.99	Call	GOVI	146,320.0000	125,210.0000	(14.427)	0	0	0
2011/10/11	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/11	GOVI 2012/02/02			GOVI	376.9540	374.8120	(0.568)	0.0000	0.0000	0
2011/10/11	GOVI 2012/02/02	369.00	Call	GOVI	79,540.0000	58,120.0000	(26.930)	0	0	0
2011/10/11	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/11	GOVI 2012/02/02	369.01	Call	GOVI	79,440.0000	58,020.0000	(26.964)	0	0	0
2011/10/11	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/11	GOVI 2012/02/02	368.99	Call	GOVI	79,640.0000	58,220.0000	(26.896)	0	0	0
2011/10/11	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/11	IGOV 2011/11/03			Index Future	160.2530	160.1360	(0.073)	0.0000	0.0000	86
2011/10/11	IGOV 2012/02/02			Index Future	162.5520	162.4340	(0.073)	0.0000	0.0000	0
2011/10/11	ILBI 2012/02/02			Index Future	440.1840	440.0580	(0.029)	0.0000	0.0000	88
2011/10/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/11	JBAF 2011/10/19			Jibar Tradeable Future	5.5620	5.5300	(0.575)	0.0000	0.0000	1,000
2011/10/11	JBAF 2011/11/16			Jibar Tradeable Future	5.5040	5.4100	(1.708)	94.6000	94.6000	1,700
2011/10/11	JBAF 2011/12/21			Jibar Tradeable Future	5.3810	5.4000	0.353	0.0000	0.0000	5,541
2011/10/11	JBAF 2012/01/18			Jibar Tradeable Future	5.3400	5.3700	0.562	94.6500	94.6500	700
2011/10/11	JBAF 2012/02/15			Jibar Tradeable Future	5.2760	5.3000	0.455	0.0000	0.0000	0
2011/10/11	JBAF 2012/03/20			Jibar Tradeable Future	5.2490	5.2700	0.400	0.0000	0.0000	1,340
2011/10/11	JBAF 2012/06/20			Jibar Tradeable Future	5.2600	5.2800	0.380	0.0000	0.0000	2,890
2011/10/11	JBAF 2012/09/19			Jibar Tradeable Future	5.3760	5.4200	0.818	0.0000	0.0000	44,760
2011/10/11	JBAF 2012/12/19			Jibar Tradeable Future	5.5300	5.5800	0.904	0.0000	0.0000	990
2011/10/11	JBAF 2013/03/20			Jibar Tradeable Future	5.7870	5.8300	0.743	0.0000	0.0000	790
2011/10/11	JBAF 2013/06/19			Jibar Tradeable Future	6.0800	6.1100	0.493	0.0000	0.0000	1,250
2011/10/11	JBAF 2013/09/18			Jibar Tradeable Future	6.3500	6.4000	0.787	0.0000	0.0000	500
2011/10/11	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/11	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/11	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/11	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/11	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/11	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/11	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/11	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/11	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/11	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/11	OTH1 2011/11/03			Index Future	365.1880	361.8570	(0.912)	0.0000	0.0000	0
2011/10/11	OTH1 2012/02/02			Index Future	370.4270	367.0480	(0.912)	0.0000	0.0000	0
2011/10/11	R157 2011/11/03			Bond Future	6.6280	6.7200	1.388	0.0000	0.0000	15,680
2011/10/11	R157 2011/11/03	8.25	Call	Bond Future	6,005.0000	5,655.0000	(5.828)	0	0	0
2011/10/11	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R157 2011/11/03	8.30	Call	Bond Future	6,185.0000	5,834.0000	(5.675)	0	0	0
2011/10/11	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R157 2011/11/03	8.20	Call	Bond Future	5,826.0000	5,475.0000	(6.025)	0	0	0
2011/10/11	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R157 2011/11/03	6.55	Put	Bond Future	677.0000	891.0000	31.610	0	0	0
2011/10/11	R157 2011/11/03	6.55	Call	Bond Future	378.0000	242.0000	(35.979)	0	0	1,200
2011/10/11	R157 2011/11/03	7.00	Put	Bond Future	93.0000	145.0000	55.914	0	0	0
2011/10/11	R157 2011/11/03	7.00	Call	Bond Future	1,504.0000	1,205.0000	(19.880)	0	0	400
2011/10/11	R157 2011/11/03	7.10	Call	Bond Future	1,839.0000	1,520.0000	(17.346)	0	0	0
2011/10/11	R157 2011/11/03	7.10	Put	Bond Future	52.0000	84.0000	61.538	0	0	400
2011/10/11	R157 2011/11/03	7.55	Call	Bond Future	3,462.0000	3,113.0000	(10.081)	0	0	0

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2011/10/11	R157 2011/11/03	7.55	Put	Bond Future	2.0000	4.0000	100.000	0	0	1,200
2011/10/11	R157 2012/02/02			Bond Future	6.7010	6.8010	1.492	0.0000	0.0000	0
2011/10/11	R157 2012/02/02	8.50	Call	Bond Future	6,242.0000	5,895.0000	(5.559)	0	0	0
2011/10/11	R157 2012/02/02	8.50	Put	Bond Future	34.0000	43.0000	26.471	0	0	0
2011/10/11	R157 2012/02/02	8.55	Call	Bond Future	6,404.0000	6,056.0000	(5.434)	0	0	0
2011/10/11	R157 2012/02/02	8.55	Put	Bond Future	30.0000	38.0000	26.667	0	0	0
2011/10/11	R157 2012/02/02	8.45	Call	Bond Future	6,079.0000	5,734.0000	(5.675)	0	0	0
2011/10/11	R157 2012/02/02	8.45	Put	Bond Future	38.0000	49.0000	28.947	0	0	0
2011/10/11	R157 2012/02/02	6.55	Call	Bond Future	961.0000	809.0000	(15.817)	0	0	0
2011/10/11	R157 2012/02/02	6.55	Put	Bond Future	1,501.0000	1,705.0000	13.591	0	0	130
2011/10/11	R157 2012/02/02	6.00	Put	Bond Future	2,868.0000	3,155.0000	10.007	0	0	0
2011/10/11	R157 2012/02/02	6.00	Call	Bond Future	334.0000	265.0000	(20.659)	0	0	130
2011/10/11	R157 2012/02/02	7.05	Call	Bond Future	1,945.0000	1,713.0000	(11.928)	0	0	0
2011/10/11	R157 2012/02/02	7.05	Put	Bond Future	708.0000	832.0000	17.514	0	0	130
2011/10/11	R157 2012/05/03			Bond Future	6.7550	6.8630	1.599	0.0000	0.0000	0
2011/10/11	R157 2012/05/03	8.25	Call	Bond Future	5,040.0000	4,721.0000	(6.329)	0	0	0
2011/10/11	R157 2012/05/03	8.25	Put	Bond Future	205.0000	244.0000	19.024	0	0	0
2011/10/11	R157 2012/05/03	8.30	Call	Bond Future	5,182.0000	4,861.0000	(6.195)	0	0	0
2011/10/11	R157 2012/05/03	8.30	Put	Bond Future	190.0000	226.0000	18.947	0	0	0
2011/10/11	R157 2012/05/03	8.20	Call	Bond Future	4,898.0000	4,582.0000	(6.452)	0	0	0
2011/10/11	R157 2012/05/03	8.20	Put	Bond Future	221.0000	262.0000	18.552	0	0	0
2011/10/11	R157 2012/08/02			Bond Future	6.7930	6.9120	1.752	0.0000	0.0000	0
2011/10/11	R157 2012/08/02	8.00	Call	Bond Future	4,245.0000	3,960.0000	(6.714)	0	0	0
2011/10/11	R157 2012/08/02	8.00	Put	Bond Future	607.0000	687.0000	13.180	0	0	0
2011/10/11	R157 2012/08/02	8.05	Call	Bond Future	4,363.0000	4,075.0000	(6.601)	0	0	0
2011/10/11	R157 2012/08/02	8.05	Put	Bond Future	578.0000	655.0000	13.322	0	0	0
2011/10/11	R157 2012/08/02	7.95	Call	Bond Future	4,128.0000	3,846.0000	(6.831)	0	0	0
2011/10/11	R157 2012/08/02	7.95	Put	Bond Future	638.0000	721.0000	13.009	0	0	0
2011/10/11	R186 2011/11/03			Bond Future	8.2910	8.4010	1.327	0.0000	0.0000	30,166
2011/10/11	R186 2011/11/03	9.00	Call	Bond Future	6,646.0000	5,635.0000	(15.212)	0	0	0
2011/10/11	R186 2011/11/03	9.00	Put	Bond Future	66.0000	112.0000	69.697	0	0	0
2011/10/11	R186 2011/11/03	9.05	Call	Bond Future	7,073.0000	6,052.0000	(14.435)	0	0	0
2011/10/11	R186 2011/11/03	9.05	Put	Bond Future	49.0000	85.0000	73.469	0	0	0
2011/10/11	R186 2011/11/03	8.95	Call	Bond Future	6,220.0000	5,223.0000	(16.029)	0	0	0

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2011/10/11	R186 2011/11/03	8.95	Put	Bond Future	86.0000	146.0000	69.767	0	0	0
2011/10/11	R186 2011/11/03	8.75	Put	Bond Future	244.0000	388.0000	59.016	0	0	0
2011/10/11	R186 2011/11/03	8.75	Call	Bond Future	4,566.0000	3,653.0000	(19.996)	0	0	0
2011/10/11	R186 2011/11/03	8.10	Put	Bond Future	2,637.0000	3,384.0000	28.328	0	0	0
2011/10/11	R186 2011/11/03	8.10	Call	Bond Future	769.0000	459.0000	(40.312)	0	0	1,275
2011/10/11	R186 2011/11/03	8.35	Put	Bond Future	1,254.0000	1,740.0000	38.756	0	0	0
2011/10/11	R186 2011/11/03	8.35	Call	Bond Future	1,823.0000	1,252.0000	(31.322)	0	0	425
2011/10/11	R186 2011/11/03	8.55	Call	Bond Future	3,062.0000	2,293.0000	(25.114)	0	0	0
2011/10/11	R186 2011/11/03	8.55	Put	Bond Future	595.0000	883.0000	48.403	0	0	425
2011/10/11	R186 2011/11/03	9.10	Call	Bond Future	7,501.0000	6,472.0000	(13.718)	0	0	0
2011/10/11	R186 2011/11/03	9.10	Put	Bond Future	36.0000	64.0000	77.778	0	0	1,275
2011/10/11	R186 2011/11/03	7.80	Put	Bond Future	5,073.0000	6,035.0000	18.963	0	0	0
2011/10/11	R186 2011/11/03	7.80	Call	Bond Future	184.0000	89.0000	(51.630)	0	0	250
2011/10/11	R186 2011/11/03	8.00	Call	Bond Future	503.0000	281.0000	(44.135)	0	0	0
2011/10/11	R186 2011/11/03	8.00	Put	Bond Future	3,366.0000	4,201.0000	24.807	0	0	250
2011/10/11	R186 2011/11/03	8.20	Call	Bond Future	1,122.0000	712.0000	(36.542)	0	0	0
2011/10/11	R186 2011/11/03	8.20	Put	Bond Future	2,007.0000	2,654.0000	32.237	0	0	250
2011/10/11	R186 2012/02/02			Bond Future	8.3680	8.4810	1.350	0.0000	0.0000	2,501
2011/10/11	R186 2012/02/02	9.00	Call	Bond Future	7,143.0000	6,344.0000	(11.186)	0	0	0
2011/10/11	R186 2012/02/02	9.00	Put	Bond Future	1,359.0000	1,625.0000	19.573	0	0	100
2011/10/11	R186 2012/02/02	9.05	Call	Bond Future	7,475.0000	6,660.0000	(10.903)	0	0	0
2011/10/11	R186 2012/02/02	9.05	Put	Bond Future	1,251.0000	1,501.0000	19.984	0	0	0
2011/10/11	R186 2012/02/02	8.95	Call	Bond Future	6,817.0000	6,036.0000	(11.457)	0	0	0
2011/10/11	R186 2012/02/02	8.95	Put	Bond Future	1,475.0000	1,760.0000	19.322	0	0	0
2011/10/11	R186 2012/02/02	7.75	Put	Bond Future	7,378.0000	8,178.0000	10.843	0	0	0
2011/10/11	R186 2012/02/02	7.75	Call	Bond Future	1,296.0000	1,031.0000	(20.448)	0	0	6,000
2011/10/11	R186 2012/02/02	6.75	Put	Bond Future	17,021.0000	18,053.0000	6.063	0	0	0
2011/10/11	R186 2012/02/02	6.75	Call	Bond Future	113.0000	79.0000	(30.088)	0	0	6,000
2011/10/11	R186 2012/02/02	8.00	Put	Bond Future	5,591.0000	6,288.0000	12.466	0	0	0
2011/10/11	R186 2012/02/02	8.00	Call	Bond Future	2,023.0000	1,654.0000	(18.240)	0	0	100
2011/10/11	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R186 2012/02/02	13.25	Call	Bond Future	35,634.0000	34,568.0000	(2.992)	0	0	0
2011/10/11	R186 2012/02/02	98.00	Call	Bond Future	107,408.0000	106,342.0000	(0.992)	0	0	0
2011/10/11	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R186 2012/05/03			Bond Future	8.4380	8.5560	1.398	0.0000	0.0000	0



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2011/10/11	R186 2012/05/03	9.00	Call	Bond Future	7,795.0000	7,058.0000	(9.455)	0	0	0
2011/10/11	R186 2012/05/03	9.00	Put	Bond Future	2,721.0000	3,077.0000	13.083	0	0	0
2011/10/11	R186 2012/05/03	9.05	Call	Bond Future	8,087.0000	7,336.0000	(9.287)	0	0	0
2011/10/11	R186 2012/05/03	9.05	Put	Bond Future	2,577.0000	2,919.0000	13.271	0	0	0
2011/10/11	R186 2012/05/03	8.95	Call	Bond Future	7,507.0000	6,784.0000	(9.631)	0	0	0
2011/10/11	R186 2012/05/03	8.95	Put	Bond Future	2,872.0000	3,241.0000	12.848	0	0	0
2011/10/11	R186 2012/08/02			Bond Future	8.5050	8.6270	1.434	0.0000	0.0000	0
2011/10/11	R186 2012/08/02	8.75	Call	Bond Future	6,840.0000	6,197.0000	(9.401)	0	0	0
2011/10/11	R186 2012/08/02	8.75	Put	Bond Future	4,627.0000	5,094.0000	10.093	0	0	0
2011/10/11	R186 2012/08/02	8.80	Call	Bond Future	7,093.0000	6,437.0000	(9.249)	0	0	0
2011/10/11	R186 2012/08/02	8.80	Put	Bond Future	4,436.0000	4,890.0000	10.234	0	0	0
2011/10/11	R186 2012/08/02	8.70	Call	Bond Future	6,592.0000	5,963.0000	(9.542)	0	0	0
2011/10/11	R186 2012/08/02	8.70	Put	Bond Future	4,826.0000	5,306.0000	9.946	0	0	0
2011/10/11	R189 2011/11/03			Bond Future	214.4850	214.5434	0.027	0.0000	0.0000	0
2011/10/11	R189 2011/11/03	212.00	Call	Bond Future	2,485.0000	2,543.0000	2.334	0	0	0
2011/10/11	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R189 2011/11/03	212.05	Call	Bond Future	2,435.0000	2,493.0000	2.382	0	0	0
2011/10/11	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R189 2011/11/03	211.95	Call	Bond Future	2,535.0000	2,593.0000	2.288	0	0	0
2011/10/11	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R197 2011/11/03			Bond Future	242.0287	241.8169	(0.088)	0.0000	0.0000	183
2011/10/11	R197 2011/11/03	238.50	Call	Bond Future	3,529.0000	3,317.0000	(6.007)	0	0	0
2011/10/11	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R197 2011/11/03	238.55	Call	Bond Future	3,479.0000	3,267.0000	(6.094)	0	0	0
2011/10/11	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R197 2011/11/03	238.45	Call	Bond Future	3,579.0000	3,367.0000	(5.923)	0	0	0
2011/10/11	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R201 2011/11/03			Bond Future	6.2450	6.3420	1.553	0.0000	0.0000	3,084
2011/10/11	R201 2011/11/03	8.00	Call	Bond Future	4,967.0000	4,685.0000	(5.677)	0	0	0
2011/10/11	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R201 2011/11/03	8.05	Call	Bond Future	5,105.0000	4,822.0000	(5.544)	0	0	0
2011/10/11	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R201 2011/11/03	7.95	Call	Bond Future	4,830.0000	4,547.0000	(5.859)	0	0	0

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2011/10/11	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R201 2012/02/02			Bond Future	6.2880	6.3950	1.702	0.0000	0.0000	0
2011/10/11	R201 2012/02/02	8.25	Call	Bond Future	5,122.0000	4,836.0000	(5.584)	0	0	0
2011/10/11	R201 2012/02/02	8.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/11	R201 2012/02/02	8.30	Call	Bond Future	5,249.0000	4,962.0000	(5.468)	0	0	0
2011/10/11	R201 2012/02/02	8.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/11	R201 2012/02/02	8.20	Call	Bond Future	4,996.0000	4,709.0000	(5.745)	0	0	0
2011/10/11	R201 2012/02/02	8.20	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/11	R201 2012/05/03			Bond Future	6.3080	6.4260	1.871	0.0000	0.0000	0
2011/10/11	R201 2012/05/03	7.75	Call	Bond Future	3,572.0000	3,304.0000	(7.503)	0	0	0
2011/10/11	R201 2012/05/03	7.75	Put	Bond Future	86.0000	109.0000	26.744	0	0	0
2011/10/11	R201 2012/05/03	7.80	Call	Bond Future	3,681.0000	3,412.0000	(7.308)	0	0	0
2011/10/11	R201 2012/05/03	7.80	Put	Bond Future	77.0000	99.0000	28.571	0	0	0
2011/10/11	R201 2012/05/03	7.70	Call	Bond Future	3,462.0000	3,197.0000	(7.655)	0	0	0
2011/10/11	R201 2012/05/03	7.70	Put	Bond Future	95.0000	120.0000	26.316	0	0	0
2011/10/11	R201 2012/08/02			Bond Future	6.3060	6.4380	2.093	0.0000	0.0000	0
2011/10/11	R201 2012/08/02	7.50	Call	Bond Future	2,852.0000	2,604.0000	(8.696)	0	0	0
2011/10/11	R201 2012/08/02	7.50	Put	Bond Future	214.0000	261.0000	21.963	0	0	0
2011/10/11	R201 2012/08/02	7.55	Call	Bond Future	2,945.0000	2,695.0000	(8.489)	0	0	0
2011/10/11	R201 2012/08/02	7.55	Put	Bond Future	198.0000	244.0000	23.232	0	0	0
2011/10/11	R201 2012/08/02	7.45	Call	Bond Future	2,759.0000	2,515.0000	(8.844)	0	0	0
2011/10/11	R201 2012/08/02	7.45	Put	Bond Future	229.0000	281.0000	22.707	0	0	0
2011/10/11	R202 2011/11/03			Bond Future	176.9900	176.9992	0.005	0.0000	0.0000	32,686
2011/10/11	R202 2011/11/03	0.50	Call	Bond Future	176,490.0000	176,499.0000	0.005	0	0	0
2011/10/11	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R202 2011/11/03	0.55	Call	Bond Future	176,440.0000	176,449.0000	0.005	0	0	0
2011/10/11	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R202 2011/11/03	0.45	Call	Bond Future	176,540.0000	176,549.0000	0.005	0	0	0
2011/10/11	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R202 2012/02/02			Bond Future	176.8662	176.8750	0.005	0.0000	0.0000	0
2011/10/11	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R202 2012/02/02	177.00	Put	Bond Future	134.0000	125.0000	(6.716)	0	0	0
2011/10/11	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R202 2012/02/02	177.05	Put	Bond Future	184.0000	175.0000	(4.891)	0	0	0

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2011/10/11	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R202 2012/02/02	176.95	Put	Bond Future	84.0000	75.0000	(10.714)	0	0	0
2011/10/11	R203 2011/11/03			Bond Future	7.4750	7.5600	1.137	0.0000	0.0000	2,109
2011/10/11	R203 2011/11/03	8.50	Call	Bond Future	4,758.0000	4,355.0000	(8.470)	0	0	0
2011/10/11	R203 2011/11/03	8.50	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/10/11	R203 2011/11/03	8.55	Call	Bond Future	4,982.0000	4,578.0000	(8.109)	0	0	0
2011/10/11	R203 2011/11/03	8.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/11	R203 2011/11/03	8.45	Call	Bond Future	4,534.0000	4,131.0000	(8.888)	0	0	0
2011/10/11	R203 2011/11/03	8.45	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2011/10/11	R203 2012/02/02			Bond Future	7.5700	7.6600	1.189	0.0000	0.0000	0
2011/10/11	R203 2012/02/02	8.75	Call	Bond Future	5,476.0000	5,109.0000	(6.702)	0	0	0
2011/10/11	R203 2012/02/02	8.75	Put	Bond Future	238.0000	283.0000	18.908	0	0	0
2011/10/11	R203 2012/02/02	8.80	Call	Bond Future	5,668.0000	5,298.0000	(6.528)	0	0	0
2011/10/11	R203 2012/02/02	8.80	Put	Bond Future	216.0000	257.0000	18.981	0	0	0
2011/10/11	R203 2012/02/02	8.70	Call	Bond Future	5,285.0000	4,922.0000	(6.868)	0	0	0
2011/10/11	R203 2012/02/02	8.70	Put	Bond Future	263.0000	311.0000	18.251	0	0	0
2011/10/11	R203 2012/05/03			Bond Future	7.6540	7.7500	1.254	0.0000	0.0000	0
2011/10/11	R203 2012/05/03	8.75	Call	Bond Future	5,332.0000	4,994.0000	(6.339)	0	0	0
2011/10/11	R203 2012/05/03	8.75	Put	Bond Future	650.0000	733.0000	12.769	0	0	0
2011/10/11	R203 2012/05/03	8.80	Call	Bond Future	5,500.0000	5,158.0000	(6.218)	0	0	0
2011/10/11	R203 2012/05/03	8.80	Put	Bond Future	611.0000	690.0000	12.930	0	0	0
2011/10/11	R203 2012/05/03	8.70	Call	Bond Future	5,166.0000	4,833.0000	(6.446)	0	0	0
2011/10/11	R203 2012/05/03	8.70	Put	Bond Future	692.0000	780.0000	12.717	0	0	0
2011/10/11	R203 2012/08/02			Bond Future	7.7320	7.8330	1.306	0.0000	0.0000	0
2011/10/11	R203 2012/08/02	8.50	Call	Bond Future	4,604.0000	4,311.0000	(6.364)	0	0	0
2011/10/11	R203 2012/08/02	8.50	Put	Bond Future	1,433.0000	1,564.0000	9.142	0	0	0
2011/10/11	R203 2012/08/02	8.55	Call	Bond Future	4,745.0000	4,448.0000	(6.259)	0	0	0
2011/10/11	R203 2012/08/02	8.55	Put	Bond Future	1,372.0000	1,499.0000	9.257	0	0	0
2011/10/11	R203 2012/08/02	8.45	Call	Bond Future	4,464.0000	4,176.0000	(6.452)	0	0	0
2011/10/11	R203 2012/08/02	8.45	Put	Bond Future	1,496.0000	1,632.0000	9.091	0	0	0
2011/10/11	R204 2011/11/03			Bond Future	7.7300	7.8100	1.035	0.0000	0.0000	3,163
2011/10/11	R204 2011/11/03	8.75	Call	Bond Future	5,374.0000	4,941.0000	(8.057)	0	0	0
2011/10/11	R204 2011/11/03	8.75	Put	Bond Future	3.0000	5.0000	66.667	0	0	0

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2011/10/11	R204 2011/11/03	8.80	Call	Bond Future	5,627.0000	5,193.0000	(7.713)	0	0	0
2011/10/11	R204 2011/11/03	8.80	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/10/11	R204 2011/11/03	8.70	Call	Bond Future	5,120.0000	4,688.0000	(8.438)	0	0	0
2011/10/11	R204 2011/11/03	8.70	Put	Bond Future	4.0000	7.0000	75.000	0	0	0
2011/10/11	R204 2012/02/02			Bond Future	7.8210	7.9050	1.074	0.0000	0.0000	0
2011/10/11	R204 2012/02/02	9.00	Call	Bond Future	6,217.0000	5,819.0000	(6.402)	0	0	0
2011/10/11	R204 2012/02/02	9.00	Put	Bond Future	236.0000	279.0000	18.220	0	0	0
2011/10/11	R204 2012/02/02	9.05	Call	Bond Future	6,437.0000	6,036.0000	(6.230)	0	0	0
2011/10/11	R204 2012/02/02	9.05	Put	Bond Future	212.0000	252.0000	18.868	0	0	0
2011/10/11	R204 2012/02/02	8.95	Call	Bond Future	5,998.0000	5,604.0000	(6.569)	0	0	0
2011/10/11	R204 2012/02/02	8.95	Put	Bond Future	261.0000	309.0000	18.391	0	0	0
2011/10/11	R204 2012/05/03			Bond Future	7.9040	7.9920	1.113	0.0000	0.0000	0
2011/10/11	R204 2012/05/03	8.75	Call	Bond Future	5,175.0000	4,837.0000	(6.531)	0	0	0
2011/10/11	R204 2012/05/03	8.75	Put	Bond Future	977.0000	1,086.0000	11.157	0	0	0
2011/10/11	R204 2012/05/03	8.80	Call	Bond Future	5,364.0000	5,021.0000	(6.394)	0	0	0
2011/10/11	R204 2012/05/03	8.80	Put	Bond Future	924.0000	1,029.0000	11.364	0	0	0
2011/10/11	R204 2012/05/03	8.70	Call	Bond Future	4,994.0000	4,661.0000	(6.668)	0	0	0
2011/10/11	R204 2012/05/03	8.70	Put	Bond Future	1,038.0000	1,152.0000	10.983	0	0	0
2011/10/11	R204 2012/08/02			Bond Future	7.9840	8.0770	1.165	0.0000	0.0000	0
2011/10/11	R204 2012/08/02	8.50	Call	Bond Future	4,480.0000	4,187.0000	(6.540)	0	0	0
2011/10/11	R204 2012/08/02	8.50	Put	Bond Future	1,979.0000	2,143.0000	8.287	0	0	0
2011/10/11	R204 2012/08/02	8.55	Call	Bond Future	4,635.0000	4,337.0000	(6.429)	0	0	0
2011/10/11	R204 2012/08/02	8.55	Put	Bond Future	1,896.0000	2,054.0000	8.333	0	0	0
2011/10/11	R204 2012/08/02	8.45	Call	Bond Future	4,328.0000	4,041.0000	(6.631)	0	0	0
2011/10/11	R204 2012/08/02	8.45	Put	Bond Future	2,066.0000	2,236.0000	8.228	0	0	0
2011/10/11	R206 2011/11/03			Bond Future	5.9320	6.0300	1.652	0.0000	0.0000	12,577
2011/10/11	R206 2011/11/03	7.75	Call	Bond Future	3,667.0000	3,465.0000	(5.509)	0	0	0
2011/10/11	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R206 2011/11/03	7.80	Call	Bond Future	3,765.0000	3,563.0000	(5.365)	0	0	0
2011/10/11	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R206 2011/11/03	7.70	Call	Bond Future	3,568.0000	3,366.0000	(5.661)	0	0	0
2011/10/11	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R206 2012/02/02			Bond Future	5.9470	6.0590	1.883	0.0000	0.0000	0
2011/10/11	R206 2012/02/02	8.00	Call	Bond Future	3,687.0000	3,482.0000	(5.560)	0	0	0

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2011/10/11	R206 2012/02/02	8.00	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/10/11	R206 2012/02/02	8.05	Call	Bond Future	3,774.0000	3,569.0000	(5.432)	0	0	0
2011/10/11	R206 2012/02/02	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/11	R206 2012/02/02	7.95	Call	Bond Future	3,599.0000	3,395.0000	(5.668)	0	0	0
2011/10/11	R206 2012/02/02	7.95	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/10/11	R206 2012/05/03			Bond Future	5.9270	6.0570	2.193	0.0000	0.0000	0
2011/10/11	R206 2012/05/03	7.50	Call	Bond Future	2,576.0000	2,387.0000	(7.337)	0	0	0
2011/10/11	R206 2012/05/03	7.50	Put	Bond Future	83.0000	103.0000	24.096	0	0	0
2011/10/11	R206 2012/05/03	7.55	Call	Bond Future	2,647.0000	2,457.0000	(7.178)	0	0	0
2011/10/11	R206 2012/05/03	7.55	Put	Bond Future	76.0000	95.0000	25.000	0	0	0
2011/10/11	R206 2012/05/03	7.45	Call	Bond Future	2,506.0000	2,319.0000	(7.462)	0	0	0
2011/10/11	R206 2012/05/03	7.45	Put	Bond Future	91.0000	113.0000	24.176	0	0	0
2011/10/11	R206 2012/08/02			Bond Future	5.8580	6.0120	2.629	0.0000	0.0000	0
2011/10/11	R206 2012/08/02	7.25	Call	Bond Future	2,080.0000	1,905.0000	(8.413)	0	0	0
2011/10/11	R206 2012/08/02	7.25	Put	Bond Future	182.0000	219.0000	20.330	0	0	0
2011/10/11	R206 2012/08/02	7.30	Call	Bond Future	2,136.0000	1,959.0000	(8.287)	0	0	0
2011/10/11	R206 2012/08/02	7.30	Put	Bond Future	170.0000	206.0000	21.176	0	0	0
2011/10/11	R206 2012/08/02	7.20	Call	Bond Future	2,023.0000	1,850.0000	(8.552)	0	0	0
2011/10/11	R206 2012/08/02	7.20	Put	Bond Future	192.0000	231.0000	20.313	0	0	0
2011/10/11	R207 2011/11/03			Bond Future	7.9740	8.0640	1.129	0.0000	0.0000	8,999
2011/10/11	R207 2011/11/03	8.75	Call	Bond Future	4,370.0000	3,865.0000	(11.556)	0	0	0
2011/10/11	R207 2011/11/03	8.75	Put	Bond Future	22.0000	35.0000	59.091	0	0	0
2011/10/11	R207 2011/11/03	8.80	Call	Bond Future	4,635.0000	4,127.0000	(10.960)	0	0	0
2011/10/11	R207 2011/11/03	8.80	Put	Bond Future	16.0000	25.0000	56.250	0	0	0
2011/10/11	R207 2011/11/03	8.70	Call	Bond Future	4,105.0000	3,605.0000	(12.180)	0	0	0
2011/10/11	R207 2011/11/03	8.70	Put	Bond Future	30.0000	47.0000	56.667	0	0	0
2011/10/11	R207 2011/11/03	7.90	Put	Bond Future	1,114.0000	1,416.0000	27.110	0	0	0
2011/10/11	R207 2011/11/03	7.90	Call	Bond Future	686.0000	471.0000	(31.341)	0	0	2,000
2011/10/11	R207 2011/11/03	8.15	Call	Bond Future	1,479.0000	1,132.0000	(23.462)	0	0	0
2011/10/11	R207 2011/11/03	8.15	Put	Bond Future	470.0000	641.0000	36.383	0	0	2,000
2011/10/11	R207 2011/11/03	8.35	Call	Bond Future	2,338.0000	1,907.0000	(18.435)	0	0	0
2011/10/11	R207 2011/11/03	8.35	Put	Bond Future	200.0000	286.0000	43.000	0	0	2,000
2011/10/11	R207 2011/11/03	7.30	Put	Bond Future	4,021.0000	4,522.0000	12.460	0	0	0
2011/10/11	R207 2011/11/03	7.30	Call	Bond Future	32.0000	15.0000	(53.125)	0	0	900

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2011/10/11	R207 2011/11/03	7.75	Put	Bond Future	1,683.0000	2,062.0000	22.519	0	0	0
2011/10/11	R207 2011/11/03	7.75	Call	Bond Future	380.0000	241.0000	(36.579)	0	0	300
2011/10/11	R207 2011/11/03	7.95	Put	Bond Future	955.0000	1,231.0000	28.901	0	0	300
2011/10/11	R207 2011/11/03	7.95	Call	Bond Future	816.0000	575.0000	(29.534)	0	0	0
2011/10/11	R207 2011/11/03	8.40	Call	Bond Future	2,575.0000	2,129.0000	(17.320)	0	0	0
2011/10/11	R207 2011/11/03	8.40	Put	Bond Future	157.0000	228.0000	45.223	0	0	900
2011/10/11	R207 2012/02/02			Bond Future	8.0640	8.1580	1.166	0.0000	0.0000	0
2011/10/11	R207 2012/02/02	9.00	Call	Bond Future	5,535.0000	5,094.0000	(7.967)	0	0	0
2011/10/11	R207 2012/02/02	9.00	Put	Bond Future	462.0000	547.0000	18.398	0	0	0
2011/10/11	R207 2012/02/02	9.05	Call	Bond Future	5,756.0000	5,308.0000	(7.783)	0	0	0
2011/10/11	R207 2012/02/02	9.05	Put	Bond Future	422.0000	499.0000	18.246	0	0	0
2011/10/11	R207 2012/02/02	8.95	Call	Bond Future	5,317.0000	4,882.0000	(8.181)	0	0	0
2011/10/11	R207 2012/02/02	8.95	Put	Bond Future	507.0000	597.0000	17.751	0	0	0
2011/10/11	R207 2012/05/03			Bond Future	8.1500	8.2480	1.202	0.0000	0.0000	0
2011/10/11	R207 2012/05/03	8.75	Call	Bond Future	4,724.0000	4,359.0000	(7.727)	0	0	0
2011/10/11	R207 2012/05/03	8.75	Put	Bond Future	1,522.0000	1,690.0000	11.038	0	0	0
2011/10/11	R207 2012/05/03	8.80	Call	Bond Future	4,904.0000	4,532.0000	(7.586)	0	0	0
2011/10/11	R207 2012/05/03	8.80	Put	Bond Future	1,442.0000	1,602.0000	11.096	0	0	0
2011/10/11	R207 2012/05/03	8.70	Call	Bond Future	4,542.0000	4,184.0000	(7.882)	0	0	0
2011/10/11	R207 2012/05/03	8.70	Put	Bond Future	1,602.0000	1,776.0000	10.861	0	0	0
2011/10/11	R207 2012/08/02			Bond Future	8.2320	8.3350	1.251	0.0000	0.0000	0
2011/10/11	R207 2012/08/02	8.75	Call	Bond Future	4,834.0000	4,485.0000	(7.220)	0	0	0
2011/10/11	R207 2012/08/02	8.75	Put	Bond Future	2,140.0000	2,334.0000	9.065	0	0	0
2011/10/11	R207 2012/08/02	8.80	Call	Bond Future	4,998.0000	4,644.0000	(7.083)	0	0	0
2011/10/11	R207 2012/08/02	8.80	Put	Bond Future	2,049.0000	2,238.0000	9.224	0	0	0
2011/10/11	R207 2012/08/02	8.70	Call	Bond Future	4,671.0000	4,329.0000	(7.322)	0	0	0
2011/10/11	R207 2012/08/02	8.70	Put	Bond Future	2,233.0000	2,434.0000	9.001	0	0	0
2011/10/11	R208 2011/11/03			Bond Future	8.0070	8.1020	1.186	0.0000	0.0000	7,097
2011/10/11	R208 2011/11/03	8.75	Call	Bond Future	4,473.0000	3,907.0000	(12.654)	0	0	0
2011/10/11	R208 2011/11/03	8.75	Put	Bond Future	29.0000	47.0000	62.069	0	0	0
2011/10/11	R208 2011/11/03	8.80	Call	Bond Future	4,754.0000	4,184.0000	(11.990)	0	0	0
2011/10/11	R208 2011/11/03	8.80	Put	Bond Future	21.0000	35.0000	66.667	0	0	0
2011/10/11	R208 2011/11/03	8.70	Call	Bond Future	4,192.0000	3,632.0000	(13.359)	0	0	0
2011/10/11	R208 2011/11/03	8.70	Put	Bond Future	39.0000	63.0000	61.538	0	0	0

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2011/10/11	R208 2011/11/03	7.95	Put	Bond Future	1,121.0000	1,456.0000	29.884	0	0	0
2011/10/11	R208 2011/11/03	7.95	Call	Bond Future	768.0000	519.0000	(32.422)	0	0	1,995
2011/10/11	R208 2011/11/03	8.20	Put	Bond Future	464.0000	648.0000	39.655	0	0	0
2011/10/11	R208 2011/11/03	8.20	Call	Bond Future	1,645.0000	1,245.0000	(24.316)	0	0	665
2011/10/11	R208 2011/11/03	8.40	Call	Bond Future	2,579.0000	2,088.0000	(19.038)	0	0	0
2011/10/11	R208 2011/11/03	8.40	Put	Bond Future	194.0000	287.0000	47.938	0	0	665
2011/10/11	R208 2011/11/03	8.90	Call	Bond Future	5,319.0000	4,742.0000	(10.848)	0	0	0
2011/10/11	R208 2011/11/03	8.90	Put	Bond Future	12.0000	19.0000	58.333	0	0	1,995
2011/10/11	R208 2012/02/02			Bond Future	8.0890	8.1880	1.224	0.0000	0.0000	0
2011/10/11	R208 2012/02/02	9.00	Call	Bond Future	5,818.0000	5,324.0000	(8.491)	0	0	0
2011/10/11	R208 2012/02/02	9.00	Put	Bond Future	531.0000	631.0000	18.832	0	0	0
2011/10/11	R208 2012/02/02	9.05	Call	Bond Future	6,052.0000	5,551.0000	(8.278)	0	0	0
2011/10/11	R208 2012/02/02	9.05	Put	Bond Future	486.0000	579.0000	19.136	0	0	0
2011/10/11	R208 2012/02/02	8.95	Call	Bond Future	5,586.0000	5,099.0000	(8.718)	0	0	0
2011/10/11	R208 2012/02/02	8.95	Put	Bond Future	578.0000	686.0000	18.685	0	0	0
2011/10/11	R208 2012/05/03			Bond Future	8.1650	8.2680	1.261	0.0000	0.0000	0
2011/10/11	R208 2012/05/03	9.00	Call	Bond Future	5,928.0000	5,476.0000	(7.625)	0	0	0
2011/10/11	R208 2012/05/03	9.00	Put	Bond Future	1,177.0000	1,329.0000	12.914	0	0	0
2011/10/11	R208 2012/05/03	9.05	Call	Bond Future	6,137.0000	5,678.0000	(7.479)	0	0	0
2011/10/11	R208 2012/05/03	9.05	Put	Bond Future	1,112.0000	1,256.0000	12.950	0	0	0
2011/10/11	R208 2012/05/03	8.95	Call	Bond Future	5,722.0000	5,277.0000	(7.777)	0	0	0
2011/10/11	R208 2012/05/03	8.95	Put	Bond Future	1,247.0000	1,405.0000	12.670	0	0	0
2011/10/11	R208 2012/08/02			Bond Future	8.2370	8.3440	1.299	0.0000	0.0000	0
2011/10/11	R208 2012/08/02	8.75	Call	Bond Future	5,180.0000	4,787.0000	(7.587)	0	0	0
2011/10/11	R208 2012/08/02	8.75	Put	Bond Future	2,291.0000	2,511.0000	9.603	0	0	0
2011/10/11	R208 2012/08/02	8.80	Call	Bond Future	5,360.0000	4,960.0000	(7.463)	0	0	0
2011/10/11	R208 2012/08/02	8.80	Put	Bond Future	2,196.0000	2,408.0000	9.654	0	0	0
2011/10/11	R208 2012/08/02	8.70	Call	Bond Future	5,002.0000	4,616.0000	(7.717)	0	0	0
2011/10/11	R208 2012/08/02	8.70	Put	Bond Future	2,390.0000	2,616.0000	9.456	0	0	0
2011/10/11	R209 2011/11/03			Bond Future	8.6530	8.8090	1.803	0.0000	0.0000	1,374
2011/10/11	R209 2011/11/03	8.75	Call	Bond Future	1,733.0000	1,047.0000	(39.585)	0	0	0
2011/10/11	R209 2011/11/03	8.75	Put	Bond Future	952.0000	1,515.0000	59.139	0	0	0
2011/10/11	R209 2011/11/03	8.80	Call	Bond Future	1,977.0000	1,231.0000	(37.734)	0	0	0
2011/10/11	R209 2011/11/03	8.80	Put	Bond Future	799.0000	1,302.0000	62.954	0	0	0

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2011/10/11	R209 2011/11/03	8.70	Call	Bond Future	1,505.0000	881.0000	(41.462)	0	0	0
2011/10/11	R209 2011/11/03	8.70	Put	Bond Future	1,125.0000	1,750.0000	55.556	0	0	0
2011/10/11	R209 2012/02/02			Bond Future	8.7190	8.8790	1.835	0.0000	0.0000	0
2011/10/11	R209 2012/02/02	9.00	Call	Bond Future	4,234.0000	3,460.0000	(18.281)	0	0	0
2011/10/11	R209 2012/02/02	9.00	Put	Bond Future	2,036.0000	2,526.0000	24.067	0	0	0
2011/10/11	R209 2012/02/02	9.05	Call	Bond Future	4,471.0000	3,673.0000	(17.848)	0	0	0
2011/10/11	R209 2012/02/02	9.05	Put	Bond Future	1,892.0000	2,359.0000	24.683	0	0	0
2011/10/11	R209 2012/02/02	8.95	Call	Bond Future	4,004.0000	3,255.0000	(18.706)	0	0	0
2011/10/11	R209 2012/02/02	8.95	Put	Bond Future	2,189.0000	2,705.0000	23.572	0	0	0
2011/10/11	R209 2012/05/03			Bond Future	8.7800	8.9440	1.868	0.0000	0.0000	0
2011/10/11	R209 2012/05/03	9.00	Call	Bond Future	4,904.0000	4,166.0000	(15.049)	0	0	0
2011/10/11	R209 2012/05/03	9.00	Put	Bond Future	3,194.0000	3,737.0000	17.001	0	0	0
2011/10/11	R209 2012/05/03	9.05	Call	Bond Future	5,121.0000	4,364.0000	(14.782)	0	0	0
2011/10/11	R209 2012/05/03	9.05	Put	Bond Future	3,032.0000	3,555.0000	17.249	0	0	0
2011/10/11	R209 2012/05/03	8.95	Call	Bond Future	4,692.0000	3,973.0000	(15.324)	0	0	0
2011/10/11	R209 2012/05/03	8.95	Put	Bond Future	3,365.0000	3,927.0000	16.701	0	0	0
2011/10/11	R209 2012/08/02			Bond Future	8.8380	9.0060	1.901	0.0000	0.0000	0
2011/10/11	R209 2012/08/02	9.25	Call	Bond Future	6,598.0000	5,797.0000	(12.140)	0	0	0
2011/10/11	R209 2012/08/02	9.25	Put	Bond Future	3,482.0000	3,977.0000	14.216	0	0	0
2011/10/11	R209 2012/08/02	9.30	Call	Bond Future	6,818.0000	6,002.0000	(11.968)	0	0	0
2011/10/11	R209 2012/08/02	9.30	Put	Bond Future	3,338.0000	3,818.0000	14.380	0	0	0
2011/10/11	R209 2012/08/02	9.20	Call	Bond Future	6,381.0000	5,595.0000	(12.318)	0	0	0
2011/10/11	R209 2012/08/02	9.20	Put	Bond Future	3,632.0000	4,142.0000	14.042	0	0	0
2011/10/11	R210 2011/11/03			Bond Future	132.0435	131.5241	(0.393)	0.0000	0.0000	750
2011/10/11	R210 2011/11/03	131.00	Call	Bond Future	1,043.0000	524.0000	(49.760)	0	0	0
2011/10/11	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R210 2011/11/03	131.05	Call	Bond Future	993.0000	474.0000	(52.266)	0	0	0
2011/10/11	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R210 2011/11/03	130.95	Call	Bond Future	1,093.0000	574.0000	(47.484)	0	0	0
2011/10/11	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R211 2011/11/03			Bond Future	113.1462	112.8689	(0.245)	0.0000	0.0000	529
2011/10/11	R211 2011/11/03	1.25	Call	Bond Future	111,896.0000	111,619.0000	(0.248)	0	0	0
2011/10/11	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/10/11	R211 2011/11/03	1.30	Call	Bond Future	111,846.0000	111,569.0000	(0.248)	0	0	0
2011/10/11	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R211 2011/11/03	1.20	Call	Bond Future	111,946.0000	111,669.0000	(0.247)	0	0	0
2011/10/11	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R211 2012/02/02			Bond Future	113.4318	113.1505	(0.248)	0.0000	0.0000	0
2011/10/11	R211 2012/02/02	110.50	Call	Bond Future	2,932.0000	2,650.0000	(9.618)	0	0	0
2011/10/11	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R211 2012/02/02	110.55	Call	Bond Future	2,882.0000	2,600.0000	(9.785)	0	0	0
2011/10/11	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R211 2012/02/02	110.45	Call	Bond Future	2,982.0000	2,700.0000	(9.457)	0	0	0
2011/10/11	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R212 2011/11/03			Bond Future	109.6902	109.6954	0.005	0.0000	0.0000	2,677
2011/10/11	R212 2011/11/03	2.50	Call	Bond Future	107,190.0000	107,195.0000	0.005	0	0	0
2011/10/11	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R212 2011/11/03	2.55	Call	Bond Future	107,140.0000	107,145.0000	0.005	0	0	0
2011/10/11	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R212 2011/11/03	2.45	Call	Bond Future	107,240.0000	107,245.0000	0.005	0	0	0
2011/10/11	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R212 2012/02/02			Bond Future	109.7956	109.8008	0.005	0.0000	0.0000	0
2011/10/11	R212 2012/02/02	108.50	Call	Bond Future	1,296.0000	1,301.0000	0.386	0	0	0
2011/10/11	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R212 2012/02/02	108.55	Call	Bond Future	1,246.0000	1,251.0000	0.401	0	0	0
2011/10/11	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R212 2012/02/02	108.45	Call	Bond Future	1,346.0000	1,351.0000	0.371	0	0	0
2011/10/11	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2011/11/03			Bond Future	8.7260	8.8520	1.444	0.0000	0.0000	0
2011/10/11	R213 2011/11/03	8.75	Call	Bond Future	195.0000	0.0000	(100.000)	0	0	0
2011/10/11	R213 2011/11/03	8.75	Put	Bond Future	0.0000	820.0000	100.000	0	0	0
2011/10/11	R213 2011/11/03	8.80	Call	Bond Future	599.0000	0.0000	(100.000)	0	0	0
2011/10/11	R213 2011/11/03	8.80	Put	Bond Future	0.0000	417.0000	100.000	0	0	0
2011/10/11	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2011/11/03	8.70	Put	Bond Future	212.0000	1,227.0000	478.774	0	0	0
2011/10/11	R213 2012/02/02			Bond Future	8.8040	8.9330	1.465	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
2011/10/11	R213 2012/02/02	9.00	Call	Bond Future	1,548.0000	524.0000	(66.150)	0	0	0
2011/10/11	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/02/02	9.05	Call	Bond Future	1,936.0000	912.0000	(52.893)	0	0	0
2011/10/11	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/02/02	8.95	Call	Bond Future	1,157.0000	133.0000	(88.505)	0	0	0
2011/10/11	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/05/03			Bond Future	8.8730	9.0050	1.488	0.0000	0.0000	0
2011/10/11	R213 2012/05/03	9.25	Call	Bond Future	2,900.0000	1,867.0000	(35.621)	0	0	0
2011/10/11	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/05/03	9.30	Call	Bond Future	3,273.0000	2,240.0000	(31.561)	0	0	0
2011/10/11	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/05/03	9.20	Call	Bond Future	2,524.0000	1,491.0000	(40.927)	0	0	0
2011/10/11	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/08/02			Bond Future	8.9370	9.0740	1.533	0.0000	0.0000	0
2011/10/11	R213 2012/08/02	9.25	Call	Bond Future	2,387.0000	1,329.0000	(44.323)	0	0	0
2011/10/11	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/08/02	9.30	Call	Bond Future	2,759.0000	1,701.0000	(38.347)	0	0	0
2011/10/11	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	R213 2012/08/02	9.20	Call	Bond Future	2,013.0000	955.0000	(52.558)	0	0	0
2011/10/11	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/11	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/11	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/11	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/11	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/11	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/11	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/11	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/11	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/11	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/11	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/11	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/11	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/11	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/11	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>532036.00</b>