



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/10/2011

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
2011/10/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	AL7T 2011/11/03			Index Future	401.1710	402.4910	0.329	0.0000	0.0000	16
2011/10/14	AL7T 2012/02/02			Index Future	406.9250	408.2640	0.329	0.0000	0.0000	0
2011/10/14	ALBI 2011/11/03			Index Future	367.4950	368.5810	0.296	0.0000	0.0000	1,692
2011/10/14	ALBI 2012/02/02			Index Future	372.7660	373.8670	0.295	0.0000	0.0000	0
2011/10/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	CAAG 2011/10/24			Can-Do Future	7.9375	7.8640	(0.926)	0.0000	0.0000	0
2011/10/14	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,238.0000	1,164.0000	(5.977)	0	0	0
2011/10/14	CAAG 2011/10/24	6.70	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/14	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,188.0000	1,114.0000	(6.229)	0	0	0
2011/10/14	CAAG 2011/10/24	6.75	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/14	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,288.0000	1,214.0000	(5.745)	0	0	0
2011/10/14	CAAG 2011/10/24	6.65	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/14	CAAG 2011/10/24	7.00	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/14	CAAG 2011/10/24	7.00	Call	Can-Do Future	938.0000	864.0000	(7.889)	0	0	14,286
2011/10/14	CAAG 2011/10/24	7.40	Put	Can-Do Future	3.0000	4.0000	33.333	0	0	0
2011/10/14	CAAG 2011/10/24	7.40	Call	Can-Do Future	540.0000	468.0000	(13.333)	0	0	6,757
2011/10/14	CAAG 2011/10/24	8.75	Put	Can-Do Future	824.0000	893.0000	8.374	0	0	0
2011/10/14	CAAG 2011/10/24	8.75	Call	Can-Do Future	11.0000	7.0000	(36.364)	0	0	11,429
2011/10/14	CAAG 2011/10/24	8.50	Put	Can-Do Future	585.0000	651.0000	11.282	0	0	0
2011/10/14	CAAG 2011/10/24	8.50	Call	Can-Do Future	22.0000	15.0000	(31.818)	0	0	11,765
2011/10/14	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,066.0000	1,138.0000	6.754	0	0	0
2011/10/14	CAAG 2011/10/24	9.00	Call	Can-Do Future	3.0000	2.0000	(33.333)	0	0	11,111
2011/10/14	CAAJ 2011/10/20			Any day expiry	7.9329	7.8596	(0.924)	0.0000	0.0000	0
2011/10/14	CAAJ 2011/10/20	7.75	Call	Any day expiry	214.0000	159.0000	(25.701)	0	0	0
2011/10/14	CAAJ 2011/10/20	7.75	Put	Any day expiry	31.0000	49.0000	58.065	0	0	0
2011/10/14	CAAJ 2011/10/20	7.80	Call	Any day expiry	180.0000	128.0000	(28.889)	0	0	0
2011/10/14	CAAJ 2011/10/20	7.80	Put	Any day expiry	47.0000	68.0000	44.681	0	0	0
2011/10/14	CAAJ 2011/10/20	7.70	Call	Any day expiry	253.0000	193.0000	(23.715)	0	0	0
2011/10/14	CAAJ 2011/10/20	7.70	Put	Any day expiry	20.0000	33.0000	65.000	0	0	0

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2011/10/14	CAAK 2011/12/19			Can-Do Future	0.0704	0.0638	(9.375)	0.0000	0.0000	12,659
2011/10/14	CAAL 2011/12/19			Can-Do Future	0.0832	0.0747	(10.216)	0.0000	0.0000	18,519
2011/10/14	CAAM2011/12/19			Can-Do Future	0.1907	0.1901	(0.315)	0.0000	0.0000	12,423
2011/10/14	CAAN 2012/03/30			Can-Do Future	0.3923	0.3664	(6.602)	0.0000	0.0000	100,000
2011/10/14	CAAO 2012/03/30			Can-Do Future	0.1519	0.1706	12.311	0.0000	0.0000	100,000
2011/10/14	CAAP 2011/12/19			Can-Do Future	0.2149	0.2137	(0.558)	0.0000	0.0000	12,346
2011/10/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/14	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/14	GOVI 2011/11/03			GOVI	368.7290	369.7740	0.283	0.0000	0.0000	163
2011/10/14	GOVI 2011/11/03	357.00	Call	GOVI	117,290.0000	127,740.0000	8.910	0	0	0
2011/10/14	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/14	GOVI 2011/11/03	357.01	Call	GOVI	117,190.0000	127,640.0000	8.917	0	0	0
2011/10/14	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/14	GOVI 2011/11/03	356.99	Call	GOVI	117,390.0000	127,840.0000	8.902	0	0	0
2011/10/14	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/14	GOVI 2012/02/02			GOVI	374.0180	375.0780	0.283	0.0000	0.0000	0
2011/10/14	GOVI 2012/02/02	369.00	Call	GOVI	50,180.0000	60,780.0000	21.124	0	0	0
2011/10/14	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/14	GOVI 2012/02/02	369.01	Call	GOVI	50,080.0000	60,680.0000	21.166	0	0	0
2011/10/14	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/14	GOVI 2012/02/02	368.99	Call	GOVI	50,280.0000	60,880.0000	21.082	0	0	0
2011/10/14	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/14	IGOV 2011/11/03			Index Future	159.8540	159.8290	(0.016)	0.0000	0.0000	86
2011/10/14	IGOV 2012/02/02			Index Future	162.1470	162.1210	(0.016)	0.0000	0.0000	0
2011/10/14	ILBI 2012/02/02			Index Future	439.5530	439.6290	0.017	0.0000	0.0000	88
2011/10/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/14	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	1,000
2011/10/14	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4200	0.000	0.0000	0.0000	1,700
2011/10/14	JBAF 2011/12/21			Jibar Tradeable Future	5.4100	5.4100	0.000	0.0000	0.0000	5,541
2011/10/14	JBAF 2012/01/18			Jibar Tradeable Future	5.3900	5.3900	0.000	0.0000	0.0000	700
2011/10/14	JBAF 2012/02/15			Jibar Tradeable Future	5.3200	5.3200	0.000	0.0000	0.0000	0
2011/10/14	JBAF 2012/03/20			Jibar Tradeable Future	5.3000	5.2900	(0.189)	0.0000	0.0000	1,340
2011/10/14	JBAF 2012/06/20			Jibar Tradeable Future	5.3100	5.3000	(0.188)	0.0000	0.0000	2,890
2011/10/14	JBAF 2012/09/19			Jibar Tradeable Future	5.4400	5.4100	(0.551)	0.0000	0.0000	44,760
2011/10/14	JBAF 2012/12/19			Jibar Tradeable Future	5.6200	5.5800	(0.712)	0.0000	0.0000	990
2011/10/14	JBAF 2013/03/20			Jibar Tradeable Future	5.8700	5.8200	(0.852)	0.0000	0.0000	790
2011/10/14	JBAF 2013/06/19			Jibar Tradeable Future	6.1500	6.1000	(0.813)	0.0000	0.0000	1,250
2011/10/14	JBAF 2013/09/18			Jibar Tradeable Future	6.4400	6.3800	(0.932)	0.0000	0.0000	500
2011/10/14	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/14	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/10/14	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/14	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/14	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/14	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/14	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/14	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/14	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/14	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/14	OTH1 2011/11/03			Index Future	360.5510	361.8470	0.359	0.0000	0.0000	0
2011/10/14	OTH1 2012/02/02			Index Future	365.7230	367.0380	0.360	0.0000	0.0000	0
2011/10/14	R157 2011/11/03			Bond Future	6.7570	6.7050	(0.770)	0.0000	0.0000	15,680
2011/10/14	R157 2011/11/03	8.25	Call	Bond Future	5,514.0000	5,712.0000	3.591	0	0	0
2011/10/14	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R157 2011/11/03	8.30	Call	Bond Future	5,693.0000	5,891.0000	3.478	0	0	0
2011/10/14	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R157 2011/11/03	8.20	Call	Bond Future	5,334.0000	5,532.0000	3.712	0	0	0
2011/10/14	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R157 2011/11/03	6.55	Put	Bond Future	974.0000	822.0000	(15.606)	0	0	0
2011/10/14	R157 2011/11/03	6.55	Call	Bond Future	184.0000	230.0000	25.000	0	0	1,200
2011/10/14	R157 2011/11/03	7.00	Put	Bond Future	158.0000	111.0000	(29.747)	0	0	0
2011/10/14	R157 2011/11/03	7.00	Call	Bond Future	1,078.0000	1,228.0000	13.915	0	0	400
2011/10/14	R157 2011/11/03	7.10	Call	Bond Future	1,386.0000	1,553.0000	12.049	0	0	0
2011/10/14	R157 2011/11/03	7.10	Put	Bond Future	91.0000	60.0000	(34.066)	0	0	400
2011/10/14	R157 2011/11/03	7.55	Call	Bond Future	2,972.0000	3,168.0000	6.595	0	0	0

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2011/10/14	R157 2011/11/03	7.55	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	1,200
2011/10/14	R157 2012/02/02			Bond Future	6.8420	6.7850	(0.833)	0.0000	0.0000	0
2011/10/14	R157 2012/02/02	8.50	Call	Bond Future	5,753.0000	5,947.0000	3.372	0	0	0
2011/10/14	R157 2012/02/02	8.50	Put	Bond Future	47.0000	38.0000	(19.149)	0	0	0
2011/10/14	R157 2012/02/02	8.55	Call	Bond Future	5,913.0000	6,109.0000	3.315	0	0	0
2011/10/14	R157 2012/02/02	8.55	Put	Bond Future	40.0000	34.0000	(15.000)	0	0	0
2011/10/14	R157 2012/02/02	8.45	Call	Bond Future	5,592.0000	5,785.0000	3.451	0	0	0
2011/10/14	R157 2012/02/02	8.45	Put	Bond Future	53.0000	43.0000	(18.868)	0	0	0
2011/10/14	R157 2012/02/02	6.55	Call	Bond Future	744.0000	816.0000	9.677	0	0	0
2011/10/14	R157 2012/02/02	6.55	Put	Bond Future	1,786.0000	1,655.0000	(7.335)	0	0	130
2011/10/14	R157 2012/02/02	6.00	Put	Bond Future	3,270.0000	3,098.0000	(5.260)	0	0	0
2011/10/14	R157 2012/02/02	6.00	Call	Bond Future	235.0000	265.0000	12.766	0	0	130
2011/10/14	R157 2012/02/02	7.05	Call	Bond Future	1,614.0000	1,733.0000	7.373	0	0	0
2011/10/14	R157 2012/02/02	7.05	Put	Bond Future	879.0000	795.0000	(9.556)	0	0	130
2011/10/14	R157 2012/05/03			Bond Future	6.9080	6.8470	(0.883)	0.0000	0.0000	0
2011/10/14	R157 2012/05/03	8.25	Call	Bond Future	4,587.0000	4,762.0000	3.815	0	0	0
2011/10/14	R157 2012/05/03	8.25	Put	Bond Future	258.0000	232.0000	(10.078)	0	0	0
2011/10/14	R157 2012/05/03	8.30	Call	Bond Future	4,725.0000	4,902.0000	3.746	0	0	0
2011/10/14	R157 2012/05/03	8.30	Put	Bond Future	239.0000	214.0000	(10.460)	0	0	0
2011/10/14	R157 2012/05/03	8.20	Call	Bond Future	4,449.0000	4,622.0000	3.889	0	0	0
2011/10/14	R157 2012/05/03	8.20	Put	Bond Future	278.0000	250.0000	(10.072)	0	0	0
2011/10/14	R157 2012/08/02			Bond Future	6.9620	6.8950	(0.962)	0.0000	0.0000	0
2011/10/14	R157 2012/08/02	8.00	Call	Bond Future	3,839.0000	3,993.0000	4.011	0	0	0
2011/10/14	R157 2012/08/02	8.00	Put	Bond Future	719.0000	668.0000	(7.093)	0	0	0
2011/10/14	R157 2012/08/02	8.05	Call	Bond Future	3,953.0000	4,108.0000	3.921	0	0	0
2011/10/14	R157 2012/08/02	8.05	Put	Bond Future	686.0000	636.0000	(7.289)	0	0	0
2011/10/14	R157 2012/08/02	7.95	Call	Bond Future	3,727.0000	3,878.0000	4.052	0	0	0
2011/10/14	R157 2012/08/02	7.95	Put	Bond Future	755.0000	701.0000	(7.152)	0	0	0
2011/10/14	R186 2011/11/03			Bond Future	8.4380	8.3920	(0.545)	0.0000	0.0000	30,166
2011/10/14	R186 2011/11/03	9.00	Call	Bond Future	5,285.0000	5,686.0000	7.588	0	0	0
2011/10/14	R186 2011/11/03	9.00	Put	Bond Future	114.0000	77.0000	(32.456)	0	0	0
2011/10/14	R186 2011/11/03	9.05	Call	Bond Future	5,700.0000	6,110.0000	7.193	0	0	0
2011/10/14	R186 2011/11/03	9.05	Put	Bond Future	86.0000	57.0000	(33.721)	0	0	0
2011/10/14	R186 2011/11/03	8.95	Call	Bond Future	4,875.0000	5,267.0000	8.041	0	0	0

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2011/10/14	R186 2011/11/03	8.95	Put	Bond Future	151.0000	104.0000	(31.126)	0	0	0
2011/10/14	R186 2011/11/03	8.75	Put	Bond Future	411.0000	307.0000	(25.304)	0	0	0
2011/10/14	R186 2011/11/03	8.75	Call	Bond Future	3,323.0000	3,658.0000	10.081	0	0	0
2011/10/14	R186 2011/11/03	8.10	Put	Bond Future	3,621.0000	3,244.0000	(10.411)	0	0	0
2011/10/14	R186 2011/11/03	8.10	Call	Bond Future	343.0000	405.0000	18.076	0	0	1,275
2011/10/14	R186 2011/11/03	8.35	Put	Bond Future	1,876.0000	1,594.0000	(15.032)	0	0	0
2011/10/14	R186 2011/11/03	8.35	Call	Bond Future	1,035.0000	1,192.0000	15.169	0	0	425
2011/10/14	R186 2011/11/03	8.55	Call	Bond Future	2,005.0000	2,258.0000	12.618	0	0	0
2011/10/14	R186 2011/11/03	8.55	Put	Bond Future	947.0000	762.0000	(19.535)	0	0	425
2011/10/14	R186 2011/11/03	9.10	Call	Bond Future	6,119.0000	6,535.0000	6.798	0	0	0
2011/10/14	R186 2011/11/03	9.10	Put	Bond Future	63.0000	41.0000	(34.921)	0	0	1,275
2011/10/14	R186 2011/11/03	7.80	Put	Bond Future	6,354.0000	5,927.0000	(6.720)	0	0	0
2011/10/14	R186 2011/11/03	7.80	Call	Bond Future	56.0000	67.0000	19.643	0	0	250
2011/10/14	R186 2011/11/03	8.00	Call	Bond Future	199.0000	237.0000	19.095	0	0	0
2011/10/14	R186 2011/11/03	8.00	Put	Bond Future	4,472.0000	4,071.0000	(8.967)	0	0	250
2011/10/14	R186 2011/11/03	8.20	Call	Bond Future	555.0000	651.0000	17.297	0	0	0
2011/10/14	R186 2011/11/03	8.20	Put	Bond Future	2,849.0000	2,507.0000	(12.004)	0	0	250
2011/10/14	R186 2012/02/02			Bond Future	8.5200	8.4720	(0.563)	0.0000	0.0000	2,501
2011/10/14	R186 2012/02/02	9.00	Call	Bond Future	6,058.0000	6,366.0000	5.084	0	0	0
2011/10/14	R186 2012/02/02	9.00	Put	Bond Future	1,704.0000	1,563.0000	(8.275)	0	0	100
2011/10/14	R186 2012/02/02	9.05	Call	Bond Future	6,368.0000	6,683.0000	4.947	0	0	0
2011/10/14	R186 2012/02/02	9.05	Put	Bond Future	1,574.0000	1,440.0000	(8.513)	0	0	0
2011/10/14	R186 2012/02/02	8.95	Call	Bond Future	5,756.0000	6,055.0000	5.195	0	0	0
2011/10/14	R186 2012/02/02	8.95	Put	Bond Future	1,844.0000	1,694.0000	(8.134)	0	0	0
2011/10/14	R186 2012/02/02	7.75	Put	Bond Future	8,444.0000	8,079.0000	(4.323)	0	0	0
2011/10/14	R186 2012/02/02	7.75	Call	Bond Future	932.0000	1,016.0000	9.013	0	0	6,000
2011/10/14	R186 2012/02/02	6.75	Put	Bond Future	18,404.0000	17,964.0000	(2.391)	0	0	0
2011/10/14	R186 2012/02/02	6.75	Call	Bond Future	66.0000	75.0000	13.636	0	0	6,000
2011/10/14	R186 2012/02/02	8.00	Put	Bond Future	6,515.0000	6,190.0000	(4.988)	0	0	0
2011/10/14	R186 2012/02/02	8.00	Call	Bond Future	1,517.0000	1,640.0000	8.108	0	0	100
2011/10/14	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R186 2012/02/02	13.25	Call	Bond Future	34,204.0000	34,652.0000	1.310	0	0	0
2011/10/14	R186 2012/02/02	98.00	Call	Bond Future	105,978.0000	106,427.0000	0.424	0	0	0
2011/10/14	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R186 2012/05/03			Bond Future	8.5950	8.5460	(0.570)	0.0000	0.0000	0

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2011/10/14	R186 2012/05/03	9.00	Call	Bond Future	6,805.0000	7,084.0000	4.100	0	0	0
2011/10/14	R186 2012/05/03	9.00	Put	Bond Future	3,181.0000	3,011.0000	(5.344)	0	0	0
2011/10/14	R186 2012/05/03	9.05	Call	Bond Future	7,079.0000	7,364.0000	4.026	0	0	0
2011/10/14	R186 2012/05/03	9.05	Put	Bond Future	3,020.0000	2,855.0000	(5.464)	0	0	0
2011/10/14	R186 2012/05/03	8.95	Call	Bond Future	6,536.0000	6,809.0000	4.177	0	0	0
2011/10/14	R186 2012/05/03	8.95	Put	Bond Future	3,351.0000	3,174.0000	(5.282)	0	0	0
2011/10/14	R186 2012/08/02			Bond Future	8.6680	8.6170	(0.588)	0.0000	0.0000	0
2011/10/14	R186 2012/08/02	8.75	Call	Bond Future	5,975.0000	6,219.0000	4.084	0	0	0
2011/10/14	R186 2012/08/02	8.75	Put	Bond Future	5,241.0000	5,025.0000	(4.121)	0	0	0
2011/10/14	R186 2012/08/02	8.80	Call	Bond Future	6,210.0000	6,460.0000	4.026	0	0	0
2011/10/14	R186 2012/08/02	8.80	Put	Bond Future	5,032.0000	4,822.0000	(4.173)	0	0	0
2011/10/14	R186 2012/08/02	8.70	Call	Bond Future	5,745.0000	5,984.0000	4.160	0	0	0
2011/10/14	R186 2012/08/02	8.70	Put	Bond Future	5,458.0000	5,237.0000	(4.049)	0	0	0
2011/10/14	R189 2011/11/03			Bond Future	214.6235	214.6208	(0.001)	0.0000	0.0000	0
2011/10/14	R189 2011/11/03	212.00	Call	Bond Future	2,624.0000	2,621.0000	(0.114)	0	0	0
2011/10/14	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R189 2011/11/03	212.05	Call	Bond Future	2,574.0000	2,571.0000	(0.117)	0	0	0
2011/10/14	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R189 2011/11/03	211.95	Call	Bond Future	2,674.0000	2,671.0000	(0.112)	0	0	0
2011/10/14	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R197 2011/11/03			Bond Future	242.0857	241.8742	(0.087)	0.0000	0.0000	183
2011/10/14	R197 2011/11/03	238.50	Call	Bond Future	3,586.0000	3,374.0000	(5.912)	0	0	0
2011/10/14	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R197 2011/11/03	238.55	Call	Bond Future	3,536.0000	3,324.0000	(5.995)	0	0	0
2011/10/14	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R197 2011/11/03	238.45	Call	Bond Future	3,636.0000	3,424.0000	(5.831)	0	0	0
2011/10/14	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R201 2011/11/03			Bond Future	6.3660	6.2990	(1.052)	0.0000	0.0000	3,084
2011/10/14	R201 2011/11/03	8.00	Call	Bond Future	4,615.0000	4,810.0000	4.225	0	0	0
2011/10/14	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R201 2011/11/03	8.05	Call	Bond Future	4,753.0000	4,947.0000	4.082	0	0	0
2011/10/14	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R201 2011/11/03	7.95	Call	Bond Future	4,478.0000	4,673.0000	4.355	0	0	0

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2011/10/14	R201 2011/11/03	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/14	R201 2012/02/02			Bond Future	6.4210	6.3470	(1.152)	0.0000	0.0000	0
2011/10/14	R201 2012/02/02	8.25	Call	Bond Future	4,766.0000	4,964.0000	4.154	0	0	0
2011/10/14	R201 2012/02/02	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/14	R201 2012/02/02	8.30	Call	Bond Future	4,892.0000	5,090.0000	4.047	0	0	0
2011/10/14	R201 2012/02/02	8.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/14	R201 2012/02/02	8.20	Call	Bond Future	4,640.0000	4,838.0000	4.267	0	0	0
2011/10/14	R201 2012/02/02	8.20	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/14	R201 2012/05/03			Bond Future	6.4540	6.3730	(1.255)	0.0000	0.0000	0
2011/10/14	R201 2012/05/03	7.75	Call	Bond Future	3,240.0000	3,420.0000	5.556	0	0	0
2011/10/14	R201 2012/05/03	7.75	Put	Bond Future	114.0000	94.0000	(17.544)	0	0	0
2011/10/14	R201 2012/05/03	7.80	Call	Bond Future	3,347.0000	3,529.0000	5.438	0	0	0
2011/10/14	R201 2012/05/03	7.80	Put	Bond Future	103.0000	85.0000	(17.476)	0	0	0
2011/10/14	R201 2012/05/03	7.70	Call	Bond Future	3,133.0000	3,312.0000	5.713	0	0	0
2011/10/14	R201 2012/05/03	7.70	Put	Bond Future	125.0000	105.0000	(16.000)	0	0	0
2011/10/14	R201 2012/08/02			Bond Future	6.4710	6.3810	(1.391)	0.0000	0.0000	0
2011/10/14	R201 2012/08/02	7.50	Call	Bond Future	2,542.0000	2,706.0000	6.452	0	0	0
2011/10/14	R201 2012/08/02	7.50	Put	Bond Future	273.0000	236.0000	(13.553)	0	0	0
2011/10/14	R201 2012/08/02	7.55	Call	Bond Future	2,631.0000	2,798.0000	6.347	0	0	0
2011/10/14	R201 2012/08/02	7.55	Put	Bond Future	254.0000	219.0000	(13.780)	0	0	0
2011/10/14	R201 2012/08/02	7.45	Call	Bond Future	2,453.0000	2,615.0000	6.604	0	0	0
2011/10/14	R201 2012/08/02	7.45	Put	Bond Future	293.0000	254.0000	(13.311)	0	0	0
2011/10/14	R202 2011/11/03			Bond Future	175.0963	175.1053	0.005	0.0000	0.0000	33,596
2011/10/14	R202 2011/11/03	0.50	Call	Bond Future	174,596.0000	174,605.0000	0.005	0	0	0
2011/10/14	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R202 2011/11/03	0.55	Call	Bond Future	174,546.0000	174,555.0000	0.005	0	0	0
2011/10/14	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R202 2011/11/03	0.45	Call	Bond Future	174,646.0000	174,655.0000	0.005	0	0	0
2011/10/14	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R202 2012/02/02			Bond Future	174.9446	174.9539	0.005	0.0000	0.0000	0
2011/10/14	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R202 2012/02/02	177.00	Put	Bond Future	2,055.0000	2,046.0000	(0.438)	0	0	0
2011/10/14	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R202 2012/02/02	177.05	Put	Bond Future	2,105.0000	2,096.0000	(0.428)	0	0	0

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2011/10/14	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R202 2012/02/02	176.95	Put	Bond Future	2,005.0000	1,996.0000	(0.449)	0	0	0
2011/10/14	R203 2011/11/03			Bond Future	7.5710	7.5300	(0.542)	0.0000	0.0000	2,109
2011/10/14	R203 2011/11/03	8.50	Call	Bond Future	4,301.0000	4,495.0000	4.511	0	0	0
2011/10/14	R203 2011/11/03	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/14	R203 2011/11/03	8.55	Call	Bond Future	4,525.0000	4,720.0000	4.309	0	0	0
2011/10/14	R203 2011/11/03	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/14	R203 2011/11/03	8.45	Call	Bond Future	4,077.0000	4,270.0000	4.734	0	0	0
2011/10/14	R203 2011/11/03	8.45	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/10/14	R203 2012/02/02			Bond Future	7.6720	7.6280	(0.574)	0.0000	0.0000	150
2011/10/14	R203 2012/02/02	8.75	Call	Bond Future	5,053.0000	5,225.0000	3.404	0	0	0
2011/10/14	R203 2012/02/02	8.75	Put	Bond Future	282.0000	253.0000	(10.284)	0	0	0
2011/10/14	R203 2012/02/02	8.80	Call	Bond Future	5,242.0000	5,416.0000	3.319	0	0	0
2011/10/14	R203 2012/02/02	8.80	Put	Bond Future	256.0000	229.0000	(10.547)	0	0	0
2011/10/14	R203 2012/02/02	8.70	Call	Bond Future	4,866.0000	5,036.0000	3.494	0	0	0
2011/10/14	R203 2012/02/02	8.70	Put	Bond Future	310.0000	279.0000	(10.000)	0	0	0
2011/10/14	R203 2012/05/03			Bond Future	7.7620	7.7160	(0.593)	0.0000	0.0000	0
2011/10/14	R203 2012/05/03	8.75	Call	Bond Future	4,945.0000	5,099.0000	3.114	0	0	0
2011/10/14	R203 2012/05/03	8.75	Put	Bond Future	737.0000	689.0000	(6.513)	0	0	0
2011/10/14	R203 2012/05/03	8.80	Call	Bond Future	5,108.0000	5,265.0000	3.074	0	0	0
2011/10/14	R203 2012/05/03	8.80	Put	Bond Future	693.0000	648.0000	(6.494)	0	0	0
2011/10/14	R203 2012/05/03	8.70	Call	Bond Future	4,784.0000	4,936.0000	3.177	0	0	0
2011/10/14	R203 2012/05/03	8.70	Put	Bond Future	784.0000	734.0000	(6.378)	0	0	0
2011/10/14	R203 2012/08/02			Bond Future	7.8470	7.7980	(0.624)	0.0000	0.0000	0
2011/10/14	R203 2012/08/02	8.50	Call	Bond Future	4,264.0000	4,397.0000	3.119	0	0	0
2011/10/14	R203 2012/08/02	8.50	Put	Bond Future	1,576.0000	1,503.0000	(4.632)	0	0	0
2011/10/14	R203 2012/08/02	8.55	Call	Bond Future	4,400.0000	4,536.0000	3.091	0	0	0
2011/10/14	R203 2012/08/02	8.55	Put	Bond Future	1,509.0000	1,440.0000	(4.573)	0	0	0
2011/10/14	R203 2012/08/02	8.45	Call	Bond Future	4,129.0000	4,261.0000	3.197	0	0	0
2011/10/14	R203 2012/08/02	8.45	Put	Bond Future	1,643.0000	1,570.0000	(4.443)	0	0	0
2011/10/14	R204 2011/11/03			Bond Future	7.8310	7.7800	(0.651)	0.0000	0.0000	3,163
2011/10/14	R204 2011/11/03	8.75	Call	Bond Future	4,826.0000	5,101.0000	5.698	0	0	0
2011/10/14	R204 2011/11/03	8.75	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0

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2011/10/14	R204 2011/11/03	8.80	Call	Bond Future	5,079.0000	5,354.0000	5.414	0	0	0
2011/10/14	R204 2011/11/03	8.80	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/10/14	R204 2011/11/03	8.70	Call	Bond Future	4,573.0000	4,847.0000	5.992	0	0	0
2011/10/14	R204 2011/11/03	8.70	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/10/14	R204 2012/02/02			Bond Future	7.9270	7.8730	(0.681)	0.0000	0.0000	0
2011/10/14	R204 2012/02/02	9.00	Call	Bond Future	5,709.0000	5,956.0000	4.327	0	0	0
2011/10/14	R204 2012/02/02	9.00	Put	Bond Future	284.0000	248.0000	(12.676)	0	0	0
2011/10/14	R204 2012/02/02	9.05	Call	Bond Future	5,925.0000	6,175.0000	4.219	0	0	0
2011/10/14	R204 2012/02/02	9.05	Put	Bond Future	257.0000	223.0000	(13.230)	0	0	0
2011/10/14	R204 2012/02/02	8.95	Call	Bond Future	5,494.0000	5,739.0000	4.459	0	0	0
2011/10/14	R204 2012/02/02	8.95	Put	Bond Future	314.0000	276.0000	(12.102)	0	0	0
2011/10/14	R204 2012/05/03			Bond Future	8.0160	7.9590	(0.711)	0.0000	0.0000	0
2011/10/14	R204 2012/05/03	8.75	Call	Bond Future	4,738.0000	4,945.0000	4.369	0	0	0
2011/10/14	R204 2012/05/03	8.75	Put	Bond Future	1,108.0000	1,026.0000	(7.401)	0	0	0
2011/10/14	R204 2012/05/03	8.80	Call	Bond Future	4,920.0000	5,131.0000	4.289	0	0	0
2011/10/14	R204 2012/05/03	8.80	Put	Bond Future	1,049.0000	971.0000	(7.436)	0	0	0
2011/10/14	R204 2012/05/03	8.70	Call	Bond Future	4,563.0000	4,767.0000	4.471	0	0	0
2011/10/14	R204 2012/05/03	8.70	Put	Bond Future	1,175.0000	1,090.0000	(7.234)	0	0	0
2011/10/14	R204 2012/08/02			Bond Future	8.1020	8.0420	(0.741)	0.0000	0.0000	0
2011/10/14	R204 2012/08/02	8.50	Call	Bond Future	4,102.0000	4,280.0000	4.339	0	0	0
2011/10/14	R204 2012/08/02	8.50	Put	Bond Future	2,180.0000	2,064.0000	(5.321)	0	0	0
2011/10/14	R204 2012/08/02	8.55	Call	Bond Future	4,250.0000	4,431.0000	4.259	0	0	0
2011/10/14	R204 2012/08/02	8.55	Put	Bond Future	2,090.0000	1,977.0000	(5.407)	0	0	0
2011/10/14	R204 2012/08/02	8.45	Call	Bond Future	3,957.0000	4,131.0000	4.397	0	0	0
2011/10/14	R204 2012/08/02	8.45	Put	Bond Future	2,274.0000	2,154.0000	(5.277)	0	0	0
2011/10/14	R206 2011/11/03			Bond Future	6.0500	5.9930	(0.942)	0.0000	0.0000	12,577
2011/10/14	R206 2011/11/03	7.75	Call	Bond Future	3,424.0000	3,541.0000	3.417	0	0	0
2011/10/14	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R206 2011/11/03	7.80	Call	Bond Future	3,522.0000	3,639.0000	3.322	0	0	0
2011/10/14	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R206 2011/11/03	7.70	Call	Bond Future	3,325.0000	3,442.0000	3.519	0	0	0
2011/10/14	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R206 2012/02/02			Bond Future	6.0810	6.0160	(1.069)	0.0000	0.0000	0
2011/10/14	R206 2012/02/02	8.00	Call	Bond Future	3,442.0000	3,560.0000	3.428	0	0	0

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2011/10/14	R206 2012/02/02	8.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/14	R206 2012/02/02	8.05	Call	Bond Future	3,529.0000	3,647.0000	3.344	0	0	0
2011/10/14	R206 2012/02/02	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/14	R206 2012/02/02	7.95	Call	Bond Future	3,355.0000	3,473.0000	3.517	0	0	0
2011/10/14	R206 2012/02/02	7.95	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/10/14	R206 2012/05/03			Bond Future	6.0830	6.0080	(1.233)	0.0000	0.0000	0
2011/10/14	R206 2012/05/03	7.50	Call	Bond Future	2,349.0000	2,455.0000	4.513	0	0	0
2011/10/14	R206 2012/05/03	7.50	Put	Bond Future	106.0000	92.0000	(13.208)	0	0	0
2011/10/14	R206 2012/05/03	7.55	Call	Bond Future	2,418.0000	2,525.0000	4.425	0	0	0
2011/10/14	R206 2012/05/03	7.55	Put	Bond Future	98.0000	84.0000	(14.286)	0	0	0
2011/10/14	R206 2012/05/03	7.45	Call	Bond Future	2,280.0000	2,386.0000	4.649	0	0	0
2011/10/14	R206 2012/05/03	7.45	Put	Bond Future	116.0000	101.0000	(12.931)	0	0	0
2011/10/14	R206 2012/08/02			Bond Future	6.0440	5.9560	(1.456)	0.0000	0.0000	0
2011/10/14	R206 2012/08/02	7.25	Call	Bond Future	1,868.0000	1,965.0000	5.193	0	0	0
2011/10/14	R206 2012/08/02	7.25	Put	Bond Future	226.0000	202.0000	(10.619)	0	0	0
2011/10/14	R206 2012/08/02	7.30	Call	Bond Future	1,921.0000	2,019.0000	5.102	0	0	0
2011/10/14	R206 2012/08/02	7.30	Put	Bond Future	212.0000	189.0000	(10.849)	0	0	0
2011/10/14	R206 2012/08/02	7.20	Call	Bond Future	1,813.0000	1,909.0000	5.295	0	0	0
2011/10/14	R206 2012/08/02	7.20	Put	Bond Future	238.0000	213.0000	(10.504)	0	0	0
2011/10/14	R207 2011/11/03			Bond Future	8.0910	8.0290	(0.766)	0.0000	0.0000	8,999
2011/10/14	R207 2011/11/03	8.75	Call	Bond Future	3,708.0000	4,049.0000	9.196	0	0	0
2011/10/14	R207 2011/11/03	8.75	Put	Bond Future	32.0000	18.0000	(43.750)	0	0	0
2011/10/14	R207 2011/11/03	8.80	Call	Bond Future	3,971.0000	4,315.0000	8.663	0	0	0
2011/10/14	R207 2011/11/03	8.80	Put	Bond Future	24.0000	12.0000	(50.000)	0	0	0
2011/10/14	R207 2011/11/03	8.70	Call	Bond Future	3,448.0000	3,784.0000	9.745	0	0	0
2011/10/14	R207 2011/11/03	8.70	Put	Bond Future	45.0000	25.0000	(44.444)	0	0	0
2011/10/14	R207 2011/11/03	7.90	Put	Bond Future	1,488.0000	1,232.0000	(17.204)	0	0	0
2011/10/14	R207 2011/11/03	7.90	Call	Bond Future	388.0000	487.0000	25.515	0	0	2,000
2011/10/14	R207 2011/11/03	8.15	Call	Bond Future	1,004.0000	1,200.0000	19.522	0	0	0
2011/10/14	R207 2011/11/03	8.15	Put	Bond Future	667.0000	508.0000	(23.838)	0	0	2,000
2011/10/14	R207 2011/11/03	8.35	Call	Bond Future	1,759.0000	2,026.0000	15.179	0	0	0
2011/10/14	R207 2011/11/03	8.35	Put	Bond Future	293.0000	204.0000	(30.375)	0	0	2,000
2011/10/14	R207 2011/11/03	7.30	Put	Bond Future	4,670.0000	4,318.0000	(7.537)	0	0	0
2011/10/14	R207 2011/11/03	7.30	Call	Bond Future	9.0000	12.0000	33.333	0	0	900

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2011/10/14	R207 2011/11/03	7.75	Put	Bond Future	2,161.0000	1,861.0000	(13.882)	0	0	0
2011/10/14	R207 2011/11/03	7.75	Call	Bond Future	186.0000	241.0000	29.570	0	0	300
2011/10/14	R207 2011/11/03	7.95	Put	Bond Future	1,292.0000	1,053.0000	(18.498)	0	0	300
2011/10/14	R207 2011/11/03	7.95	Call	Bond Future	481.0000	598.0000	24.324	0	0	0
2011/10/14	R207 2011/11/03	8.40	Call	Bond Future	1,978.0000	2,259.0000	14.206	0	0	0
2011/10/14	R207 2011/11/03	8.40	Put	Bond Future	232.0000	157.0000	(32.328)	0	0	900
2011/10/14	R207 2012/02/02			Bond Future	8.1860	8.1220	(0.782)	0.0000	0.0000	0
2011/10/14	R207 2012/02/02	9.00	Call	Bond Future	4,954.0000	5,241.0000	5.793	0	0	0
2011/10/14	R207 2012/02/02	9.00	Put	Bond Future	563.0000	493.0000	(12.433)	0	0	0
2011/10/14	R207 2012/02/02	9.05	Call	Bond Future	5,167.0000	5,458.0000	5.632	0	0	0
2011/10/14	R207 2012/02/02	9.05	Put	Bond Future	514.0000	449.0000	(12.646)	0	0	0
2011/10/14	R207 2012/02/02	8.95	Call	Bond Future	4,745.0000	5,026.0000	5.922	0	0	0
2011/10/14	R207 2012/02/02	8.95	Put	Bond Future	616.0000	540.0000	(12.338)	0	0	0
2011/10/14	R207 2012/05/03			Bond Future	8.2770	8.2100	(0.809)	0.0000	0.0000	0
2011/10/14	R207 2012/05/03	8.75	Call	Bond Future	4,243.0000	4,477.0000	5.515	0	0	0
2011/10/14	R207 2012/05/03	8.75	Put	Bond Future	1,731.0000	1,602.0000	(7.452)	0	0	0
2011/10/14	R207 2012/05/03	8.80	Call	Bond Future	4,414.0000	4,653.0000	5.415	0	0	0
2011/10/14	R207 2012/05/03	8.80	Put	Bond Future	1,641.0000	1,517.0000	(7.556)	0	0	0
2011/10/14	R207 2012/05/03	8.70	Call	Bond Future	4,070.0000	4,299.0000	5.627	0	0	0
2011/10/14	R207 2012/05/03	8.70	Put	Bond Future	1,819.0000	1,685.0000	(7.367)	0	0	0
2011/10/14	R207 2012/08/02			Bond Future	8.3660	8.2960	(0.837)	0.0000	0.0000	0
2011/10/14	R207 2012/08/02	8.75	Call	Bond Future	4,374.0000	4,597.0000	5.098	0	0	0
2011/10/14	R207 2012/08/02	8.75	Put	Bond Future	2,386.0000	2,241.0000	(6.077)	0	0	0
2011/10/14	R207 2012/08/02	8.80	Call	Bond Future	4,531.0000	4,758.0000	5.010	0	0	0
2011/10/14	R207 2012/08/02	8.80	Put	Bond Future	2,288.0000	2,147.0000	(6.163)	0	0	0
2011/10/14	R207 2012/08/02	8.70	Call	Bond Future	4,220.0000	4,439.0000	5.190	0	0	0
2011/10/14	R207 2012/08/02	8.70	Put	Bond Future	2,488.0000	2,339.0000	(5.989)	0	0	0
2011/10/14	R208 2011/11/03			Bond Future	8.1390	8.0880	(0.627)	0.0000	0.0000	7,097
2011/10/14	R208 2011/11/03	8.75	Call	Bond Future	3,681.0000	3,975.0000	7.987	0	0	0
2011/10/14	R208 2011/11/03	8.75	Put	Bond Future	47.0000	29.0000	(38.298)	0	0	0
2011/10/14	R208 2011/11/03	8.80	Call	Bond Future	3,957.0000	4,256.0000	7.556	0	0	0
2011/10/14	R208 2011/11/03	8.80	Put	Bond Future	34.0000	21.0000	(38.235)	0	0	0
2011/10/14	R208 2011/11/03	8.70	Call	Bond Future	3,407.0000	3,696.0000	8.483	0	0	0
2011/10/14	R208 2011/11/03	8.70	Put	Bond Future	64.0000	41.0000	(35.938)	0	0	0

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2011/10/14	R208 2011/11/03	7.95	Put	Bond Future	1,572.0000	1,343.0000	(14.567)	0	0	0
2011/10/14	R208 2011/11/03	7.95	Call	Bond Future	409.0000	492.0000	20.293	0	0	1,995
2011/10/14	R208 2011/11/03	8.20	Put	Bond Future	701.0000	556.0000	(20.685)	0	0	0
2011/10/14	R208 2011/11/03	8.20	Call	Bond Future	1,072.0000	1,239.0000	15.578	0	0	665
2011/10/14	R208 2011/11/03	8.40	Call	Bond Future	1,881.0000	2,112.0000	12.281	0	0	0
2011/10/14	R208 2011/11/03	8.40	Put	Bond Future	306.0000	225.0000	(26.471)	0	0	665
2011/10/14	R208 2011/11/03	8.90	Call	Bond Future	4,515.0000	4,820.0000	6.755	0	0	0
2011/10/14	R208 2011/11/03	8.90	Put	Bond Future	18.0000	11.0000	(38.889)	0	0	1,995
2011/10/14	R208 2012/02/02			Bond Future	8.2260	8.1730	(0.644)	0.0000	0.0000	0
2011/10/14	R208 2012/02/02	9.00	Call	Bond Future	5,127.0000	5,376.0000	4.857	0	0	0
2011/10/14	R208 2012/02/02	9.00	Put	Bond Future	660.0000	593.0000	(10.152)	0	0	0
2011/10/14	R208 2012/02/02	9.05	Call	Bond Future	5,352.0000	5,605.0000	4.727	0	0	0
2011/10/14	R208 2012/02/02	9.05	Put	Bond Future	607.0000	543.0000	(10.544)	0	0	0
2011/10/14	R208 2012/02/02	8.95	Call	Bond Future	4,906.0000	5,149.0000	4.953	0	0	0
2011/10/14	R208 2012/02/02	8.95	Put	Bond Future	719.0000	646.0000	(10.153)	0	0	0
2011/10/14	R208 2012/05/03			Bond Future	8.3080	8.2520	(0.674)	0.0000	0.0000	0
2011/10/14	R208 2012/05/03	9.00	Call	Bond Future	5,296.0000	5,526.0000	4.343	0	0	0
2011/10/14	R208 2012/05/03	9.00	Put	Bond Future	1,382.0000	1,285.0000	(7.019)	0	0	0
2011/10/14	R208 2012/05/03	9.05	Call	Bond Future	5,494.0000	5,729.0000	4.277	0	0	0
2011/10/14	R208 2012/05/03	9.05	Put	Bond Future	1,305.0000	1,214.0000	(6.973)	0	0	0
2011/10/14	R208 2012/05/03	8.95	Call	Bond Future	5,099.0000	5,325.0000	4.432	0	0	0
2011/10/14	R208 2012/05/03	8.95	Put	Bond Future	1,460.0000	1,360.0000	(6.849)	0	0	0
2011/10/14	R208 2012/08/02			Bond Future	8.3860	8.3280	(0.692)	0.0000	0.0000	0
2011/10/14	R208 2012/08/02	8.75	Call	Bond Future	4,628.0000	4,826.0000	4.278	0	0	0
2011/10/14	R208 2012/08/02	8.75	Put	Bond Future	2,591.0000	2,458.0000	(5.133)	0	0	0
2011/10/14	R208 2012/08/02	8.80	Call	Bond Future	4,798.0000	5,000.0000	4.210	0	0	0
2011/10/14	R208 2012/08/02	8.80	Put	Bond Future	2,485.0000	2,357.0000	(5.151)	0	0	0
2011/10/14	R208 2012/08/02	8.70	Call	Bond Future	4,460.0000	4,654.0000	4.350	0	0	0
2011/10/14	R208 2012/08/02	8.70	Put	Bond Future	2,699.0000	2,563.0000	(5.039)	0	0	0
2011/10/14	R209 2011/11/03			Bond Future	8.8510	8.8000	(0.576)	0.0000	0.0000	3,000
2011/10/14	R209 2011/11/03	8.75	Call	Bond Future	851.0000	994.0000	16.804	0	0	0
2011/10/14	R209 2011/11/03	8.75	Put	Bond Future	1,650.0000	1,391.0000	(15.697)	0	0	0
2011/10/14	R209 2011/11/03	8.80	Call	Bond Future	1,017.0000	1,181.0000	16.126	0	0	0
2011/10/14	R209 2011/11/03	8.80	Put	Bond Future	1,419.0000	1,181.0000	(16.772)	0	0	0

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2011/10/14	R209 2011/11/03	8.70	Call	Bond Future	703.0000	827.0000	17.639	0	0	0
2011/10/14	R209 2011/11/03	8.70	Put	Bond Future	1,903.0000	1,625.0000	(14.609)	0	0	0
2011/10/14	R209 2012/02/02			Bond Future	8.9220	8.8700	(0.583)	0.0000	0.0000	0
2011/10/14	R209 2012/02/02	9.00	Call	Bond Future	3,247.0000	3,461.0000	6.591	0	0	0
2011/10/14	R209 2012/02/02	9.00	Put	Bond Future	2,647.0000	2,457.0000	(7.178)	0	0	0
2011/10/14	R209 2012/02/02	9.05	Call	Bond Future	3,453.0000	3,675.0000	6.429	0	0	0
2011/10/14	R209 2012/02/02	9.05	Put	Bond Future	2,473.0000	2,291.0000	(7.359)	0	0	0
2011/10/14	R209 2012/02/02	8.95	Call	Bond Future	3,049.0000	3,255.0000	6.756	0	0	0
2011/10/14	R209 2012/02/02	8.95	Put	Bond Future	2,833.0000	2,635.0000	(6.989)	0	0	0
2011/10/14	R209 2012/05/03			Bond Future	8.9890	8.9350	(0.601)	0.0000	0.0000	0
2011/10/14	R209 2012/05/03	9.00	Call	Bond Future	3,961.0000	4,175.0000	5.403	0	0	0
2011/10/14	R209 2012/05/03	9.00	Put	Bond Future	3,877.0000	3,676.0000	(5.184)	0	0	0
2011/10/14	R209 2012/05/03	9.05	Call	Bond Future	4,154.0000	4,374.0000	5.296	0	0	0
2011/10/14	R209 2012/05/03	9.05	Put	Bond Future	3,690.0000	3,496.0000	(5.257)	0	0	0
2011/10/14	R209 2012/05/03	8.95	Call	Bond Future	3,774.0000	3,981.0000	5.485	0	0	0
2011/10/14	R209 2012/05/03	8.95	Put	Bond Future	4,073.0000	3,865.0000	(5.107)	0	0	0
2011/10/14	R209 2012/08/02			Bond Future	9.0530	8.9970	(0.619)	0.0000	0.0000	0
2011/10/14	R209 2012/08/02	9.25	Call	Bond Future	5,572.0000	5,813.0000	4.325	0	0	0
2011/10/14	R209 2012/08/02	9.25	Put	Bond Future	4,108.0000	3,925.0000	(4.455)	0	0	0
2011/10/14	R209 2012/08/02	9.30	Call	Bond Future	5,773.0000	6,020.0000	4.279	0	0	0
2011/10/14	R209 2012/08/02	9.30	Put	Bond Future	3,945.0000	3,768.0000	(4.487)	0	0	0
2011/10/14	R209 2012/08/02	9.20	Call	Bond Future	5,374.0000	5,610.0000	4.392	0	0	0
2011/10/14	R209 2012/08/02	9.20	Put	Bond Future	4,277.0000	4,089.0000	(4.396)	0	0	0
2011/10/14	R210 2011/11/03			Bond Future	131.2022	131.2092	0.005	0.0000	0.0000	750
2011/10/14	R210 2011/11/03	131.00	Call	Bond Future	202.0000	209.0000	3.465	0	0	0
2011/10/14	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R210 2011/11/03	131.05	Call	Bond Future	152.0000	159.0000	4.605	0	0	0
2011/10/14	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R210 2011/11/03	130.95	Call	Bond Future	252.0000	259.0000	2.778	0	0	0
2011/10/14	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R211 2011/11/03			Bond Future	113.2683	113.2703	0.002	0.0000	0.0000	529
2011/10/14	R211 2011/11/03	1.25	Call	Bond Future	112,018.0000	112,020.0000	0.002	0	0	0
2011/10/14	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/14	R211 2011/11/03	1.30	Call	Bond Future	111,968.0000	111,970.0000	0.002	0	0	0
2011/10/14	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R211 2011/11/03	1.20	Call	Bond Future	112,068.0000	112,070.0000	0.002	0	0	0
2011/10/14	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R211 2012/02/02			Bond Future	113.5553	113.5574	0.002	0.0000	0.0000	0
2011/10/14	R211 2012/02/02	110.50	Call	Bond Future	3,055.0000	3,057.0000	0.065	0	0	0
2011/10/14	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R211 2012/02/02	110.55	Call	Bond Future	3,005.0000	3,007.0000	0.067	0	0	0
2011/10/14	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R211 2012/02/02	110.45	Call	Bond Future	3,105.0000	3,107.0000	0.064	0	0	0
2011/10/14	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R212 2011/11/03			Bond Future	110.0089	110.0141	0.005	0.0000	0.0000	2,677
2011/10/14	R212 2011/11/03	2.50	Call	Bond Future	107,509.0000	107,514.0000	0.005	0	0	0
2011/10/14	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R212 2011/11/03	2.55	Call	Bond Future	107,459.0000	107,464.0000	0.005	0	0	0
2011/10/14	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R212 2011/11/03	2.45	Call	Bond Future	107,559.0000	107,564.0000	0.005	0	0	0
2011/10/14	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R212 2012/02/02			Bond Future	110.1187	110.1238	0.005	0.0000	0.0000	0
2011/10/14	R212 2012/02/02	108.50	Call	Bond Future	1,619.0000	1,624.0000	0.309	0	0	0
2011/10/14	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R212 2012/02/02	108.55	Call	Bond Future	1,569.0000	1,574.0000	0.319	0	0	0
2011/10/14	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R212 2012/02/02	108.45	Call	Bond Future	1,669.0000	1,674.0000	0.300	0	0	0
2011/10/14	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2011/11/03			Bond Future	8.8730	8.8320	(0.462)	0.0000	0.0000	0
2011/10/14	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2011/11/03	8.75	Put	Bond Future	988.0000	661.0000	(33.097)	0	0	0
2011/10/14	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2011/11/03	8.80	Put	Bond Future	584.0000	257.0000	(55.993)	0	0	0
2011/10/14	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2011/11/03	8.70	Put	Bond Future	1,395.0000	1,067.0000	(23.513)	0	0	0
2011/10/14	R213 2012/02/02			Bond Future	8.9560	8.9130	(0.480)	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
2011/10/14	R213 2012/02/02	9.00	Call	Bond Future	344.0000	682.0000	98.256	0	0	0
2011/10/14	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2012/02/02	9.05	Call	Bond Future	732.0000	1,069.0000	46.038	0	0	0
2011/10/14	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2012/02/02	8.95	Call	Bond Future	0.0000	291.0000	100.000	0	0	0
2011/10/14	R213 2012/02/02	8.95	Put	Bond Future	47.0000	0.0000	(100.000)	0	0	0
2011/10/14	R213 2012/05/03			Bond Future	9.0280	8.9850	(0.476)	0.0000	0.0000	0
2011/10/14	R213 2012/05/03	9.25	Call	Bond Future	1,689.0000	2,022.0000	19.716	0	0	0
2011/10/14	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2012/05/03	9.30	Call	Bond Future	2,062.0000	2,395.0000	16.149	0	0	0
2011/10/14	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2012/05/03	9.20	Call	Bond Future	1,313.0000	1,646.0000	25.362	0	0	0
2011/10/14	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2012/08/02			Bond Future	9.0980	9.0530	(0.495)	0.0000	0.0000	0
2011/10/14	R213 2012/08/02	9.25	Call	Bond Future	1,146.0000	1,490.0000	30.017	0	0	0
2011/10/14	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2012/08/02	9.30	Call	Bond Future	1,518.0000	1,862.0000	22.661	0	0	0
2011/10/14	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	R213 2012/08/02	9.20	Call	Bond Future	772.0000	1,116.0000	44.560	0	0	0
2011/10/14	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/14	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/14	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/14	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/14	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/14	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/14	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/14	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/10/14	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/14	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/14	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/14	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/14	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/14	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/14	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										534722.00