



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 26/07/2011

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
2011/07/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	AL7T 2011/08/04			Index Future	388.4270	388.0100	(0.107)	0.0000	0.0000	46
2011/07/26	AL7T 2011/11/03			Index Future	394.2220	393.7990	(0.107)	0.0000	0.0000	0
2011/07/26	AL7T 2012/02/02			Index Future	400.2280	399.7980	(0.107)	0.0000	0.0000	0
2011/07/26	ALBI 2011/08/04			Index Future	356.2550	355.9890	(0.075)	0.0000	0.0000	949
2011/07/26	ALBI 2011/11/03			Index Future	361.5700	361.3000	(0.075)	0.0000	0.0000	39
2011/07/26	ALBI 2012/02/02			Index Future	367.0790	366.8050	(0.075)	0.0000	0.0000	0
2011/07/26	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	CAAD 2011/09/19			Can-Do Future	0.0386	0.0471	22.021	0.0000	0.0000	22,388
2011/07/26	CAAE 2011/09/19			Can-Do Future	0.1025	0.0744	(27.415)	0.0000	0.0000	21,898
2011/07/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	CRD1 2011/08/04			Index Future	161.5250	161.4750	(0.031)	0.0000	0.0000	2
2011/07/26	CRD1 2011/11/03			Index Future	163.7110	163.6610	(0.031)	0.0000	0.0000	0
2011/07/26	CRD1 2012/02/02			Index Future	165.9220	165.8720	(0.030)	0.0000	0.0000	0
2011/07/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/26	GOVI 2011/08/04			GOVI	357.1710	356.9270	(0.068)	0.0000	0.0000	182
2011/07/26	GOVI 2011/08/04	348.00	Call	GOVI	91,710.0000	89,270.0000	(2.661)	0	0	0
2011/07/26	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2011/08/04	348.01	Call	GOVI	91,610.0000	89,170.0000	(2.663)	0	0	0
2011/07/26	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2011/08/04	347.99	Call	GOVI	91,810.0000	89,370.0000	(2.658)	0	0	0
2011/07/26	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/26	GOVI 2011/11/03			GOVI	362.5010	362.2520	(0.069)	0.0000	0.0000	0
2011/07/26	GOVI 2011/11/03	357.00	Call	GOVI	55,010.0000	52,520.0000	(4.526)	0	0	0
2011/07/26	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2011/11/03	357.01	Call	GOVI	54,910.0000	52,420.0000	(4.535)	0	0	0
2011/07/26	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2011/11/03	356.99	Call	GOVI	55,110.0000	52,620.0000	(4.518)	0	0	0
2011/07/26	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2012/02/02			GOVI	368.0230	367.7710	(0.068)	0.0000	0.0000	0
2011/07/26	GOVI 2012/02/02	369.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	12,290.0000	100.000	0	0	0
2011/07/26	GOVI 2012/02/02	369.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	12,390.0000	100.000	0	0	0
2011/07/26	GOVI 2012/02/02	368.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/26	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	12,190.0000	100.000	0	0	0
2011/07/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/26	IGOV 2011/08/04			Index Future	156.0860	156.0840	(0.001)	0.0000	0.0000	83
2011/07/26	IGOV 2011/11/03			Index Future	158.4150	158.4120	(0.002)	0.0000	0.0000	0
2011/07/26	IGOV 2012/02/02			Index Future	161.0000	160.8260	(0.108)	0.0000	0.0000	0
2011/07/26	ILBI 2011/08/04			Index Future	422.8230	422.7020	(0.029)	0.0000	0.0000	0
2011/07/26	ILBI 2012/02/02			Index Future	409.5000	435.6180	6.378	0.0000	0.0000	29
2011/07/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/26	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	0

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2011/07/26	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	17,600
2011/07/26	JBAF 2011/10/19			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	600
2011/07/26	JBAF 2011/11/16			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	1,000
2011/07/26	JBAF 2011/12/21			Jibar Tradeable Future	5.7500	5.7600	0.174	0.0000	0.0000	5,541
2011/07/26	JBAF 2012/01/18			Jibar Tradeable Future	5.8200	5.8200	0.000	0.0000	0.0000	0
2011/07/26	JBAF 2012/03/20			Jibar Tradeable Future	6.0100	6.0200	0.166	0.0000	0.0000	1,090
2011/07/26	JBAF 2012/06/20			Jibar Tradeable Future	6.3100	6.3000	(0.158)	0.0000	0.0000	2,890
2011/07/26	JBAF 2012/09/19			Jibar Tradeable Future	6.5900	6.5800	(0.152)	0.0000	0.0000	44,710
2011/07/26	JBAF 2012/12/19			Jibar Tradeable Future	6.8500	6.8500	0.000	0.0000	0.0000	490
2011/07/26	JBAF 2013/03/20			Jibar Tradeable Future	7.1300	7.1200	(0.140)	0.0000	0.0000	290
2011/07/26	JBAF 2013/06/19			Jibar Tradeable Future	7.4100	7.3900	(0.270)	0.0000	0.0000	0
2011/07/26	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/26	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/26	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/26	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/26	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/26	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/26	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/26	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/26	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/26	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/26	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/07/26	OTH1 2011/08/04			Index Future	350.9270	350.5500	(0.107)	0.0000	0.0000	3
2011/07/26	OTH1 2011/11/03			Index Future	356.1630	355.7810	(0.107)	0.0000	0.0000	0
2011/07/26	OTH1 2012/02/02			Index Future	361.6000	361.2010	(0.110)	0.0000	0.0000	0
2011/07/26	R157 2011/08/04			Bond Future	7.4050	7.3990	(0.081)	0.0000	0.0000	10,435
2011/07/26	R157 2011/08/04	7.50	Call	Bond Future	516.0000	519.0000	0.581	0	0	1,000
2011/07/26	R157 2011/08/04	7.50	Put	Bond Future	143.0000	123.0000	(13.986)	0	0	0
2011/07/26	R157 2011/08/04	7.55	Call	Bond Future	661.0000	669.0000	1.210	0	0	0
2011/07/26	R157 2011/08/04	7.55	Put	Bond Future	93.0000	77.0000	(17.204)	0	0	0
2011/07/26	R157 2011/08/04	7.45	Call	Bond Future	388.0000	388.0000	0.000	0	0	0
2011/07/26	R157 2011/08/04	7.45	Put	Bond Future	211.0000	188.0000	(10.900)	0	0	0
2011/07/26	R157 2011/08/04	7.20	Put	Bond Future	857.0000	829.0000	(3.267)	0	0	0
2011/07/26	R157 2011/08/04	7.20	Call	Bond Future	48.0000	43.0000	(10.417)	0	0	1,320
2011/07/26	R157 2011/08/04	7.60	Put	Bond Future	57.0000	46.0000	(19.298)	0	0	0
2011/07/26	R157 2011/08/04	7.60	Call	Bond Future	821.0000	833.0000	1.462	0	0	440
2011/07/26	R157 2011/08/04	7.80	Call	Bond Future	1,546.0000	1,568.0000	1.423	0	0	0
2011/07/26	R157 2011/08/04	7.80	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	440
2011/07/26	R157 2011/08/04	8.20	Call	Bond Future	3,075.0000	3,099.0000	0.780	0	0	0
2011/07/26	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/07/26	R157 2011/11/03			Bond Future	7.5150	7.5080	(0.093)	0.0000	0.0000	3,358
2011/07/26	R157 2011/11/03	8.25	Call	Bond Future	2,815.0000	2,836.0000	0.746	0	0	0
2011/07/26	R157 2011/11/03	8.25	Put	Bond Future	141.0000	136.0000	(3.546)	0	0	0
2011/07/26	R157 2011/11/03	8.30	Call	Bond Future	2,975.0000	2,996.0000	0.706	0	0	0
2011/07/26	R157 2011/11/03	8.30	Put	Bond Future	122.0000	117.0000	(4.098)	0	0	0
2011/07/26	R157 2011/11/03	8.20	Call	Bond Future	2,658.0000	2,678.0000	0.752	0	0	0
2011/07/26	R157 2011/11/03	8.20	Put	Bond Future	163.0000	158.0000	(3.067)	0	0	0
2011/07/26	R157 2012/02/02			Bond Future	7.6340	7.6260	(0.105)	0.0000	0.0000	0
2011/07/26	R157 2012/02/02	8.50	Call	Bond Future	3,336.0000	3,355.0000	0.570	0	0	0
2011/07/26	R157 2012/02/02	8.50	Put	Bond Future	399.0000	391.0000	(2.005)	0	0	0
2011/07/26	R157 2012/02/02	8.55	Call	Bond Future	3,473.0000	3,493.0000	0.576	0	0	0
2011/07/26	R157 2012/02/02	8.55	Put	Bond Future	370.0000	362.0000	(2.162)	0	0	0
2011/07/26	R157 2012/02/02	8.45	Call	Bond Future	3,200.0000	3,219.0000	0.594	0	0	0
2011/07/26	R157 2012/02/02	8.45	Put	Bond Future	430.0000	422.0000	(1.860)	0	0	0
2011/07/26	R157 2012/05/03			Bond Future	7.7750	7.7670	(0.103)	0.0000	0.0000	0
2011/07/26	R157 2012/05/03	8.25	Call	Bond Future	2,451.0000	2,465.0000	0.571	0	0	0

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2011/07/26	R157 2012/05/03	8.25	Put	Bond Future	942.0000	930.0000	(1.274)	0	0	0
2011/07/26	R157 2012/05/03	8.30	Call	Bond Future	2,558.0000	2,573.0000	0.586	0	0	0
2011/07/26	R157 2012/05/03	8.30	Put	Bond Future	892.0000	881.0000	(1.233)	0	0	0
2011/07/26	R157 2012/05/03	8.20	Call	Bond Future	2,345.0000	2,358.0000	0.554	0	0	0
2011/07/26	R157 2012/05/03	8.20	Put	Bond Future	994.0000	981.0000	(1.308)	0	0	0
2011/07/26	R157 2012/08/02			Bond Future	8.0000	7.9370	(0.787)	0.0000	0.0000	0
2011/07/26	R157 2012/08/02	8.00	Call	Bond Future	0.0000	186.0000	100.000	0	0	0
2011/07/26	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R157 2012/08/02	8.05	Call	Bond Future	0.0000	334.0000	100.000	0	0	0
2011/07/26	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R157 2012/08/02	7.95	Call	Bond Future	0.0000	38.0000	100.000	0	0	0
2011/07/26	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R186 2011/08/04			Bond Future	8.5210	8.5350	0.164	0.0000	0.0000	13,376
2011/07/26	R186 2011/08/04	8.25	Call	Bond Future	81.0000	56.0000	(30.864)	0	0	0
2011/07/26	R186 2011/08/04	8.25	Put	Bond Future	2,698.0000	2,806.0000	4.003	0	0	0
2011/07/26	R186 2011/08/04	8.30	Call	Bond Future	137.0000	99.0000	(27.737)	0	0	0
2011/07/26	R186 2011/08/04	8.30	Put	Bond Future	2,265.0000	2,359.0000	4.150	0	0	0
2011/07/26	R186 2011/08/04	8.20	Call	Bond Future	46.0000	30.0000	(34.783)	0	0	0
2011/07/26	R186 2011/08/04	8.20	Put	Bond Future	3,155.0000	3,272.0000	3.708	0	0	0
2011/07/26	R186 2011/08/04	8.35	Put	Bond Future	1,860.0000	1,941.0000	4.355	0	0	0
2011/07/26	R186 2011/08/04	8.35	Call	Bond Future	219.0000	167.0000	(23.744)	0	0	600
2011/07/26	R186 2011/08/04	8.70	Put	Bond Future	214.0000	212.0000	(0.935)	0	0	0
2011/07/26	R186 2011/08/04	8.70	Call	Bond Future	1,897.0000	1,762.0000	(7.116)	0	0	200
2011/07/26	R186 2011/08/04	8.95	Call	Bond Future	3,991.0000	3,856.0000	(3.383)	0	0	0
2011/07/26	R186 2011/08/04	8.95	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	200
2011/07/26	R186 2011/08/04	9.70	Call	Bond Future	10,460.0000	10,328.0000	(1.262)	0	0	0
2011/07/26	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/26	R186 2011/11/03			Bond Future	8.5960	8.6110	0.174	0.0000	0.0000	13,414
2011/07/26	R186 2011/11/03	9.00	Call	Bond Future	4,977.0000	4,866.0000	(2.230)	0	0	0
2011/07/26	R186 2011/11/03	9.00	Put	Bond Future	1,294.0000	1,323.0000	2.241	0	0	0
2011/07/26	R186 2011/11/03	9.05	Call	Bond Future	5,298.0000	5,184.0000	(2.152)	0	0	0
2011/07/26	R186 2011/11/03	9.05	Put	Bond Future	1,172.0000	1,197.0000	2.133	0	0	0
2011/07/26	R186 2011/11/03	8.95	Call	Bond Future	4,665.0000	4,556.0000	(2.337)	0	0	0
2011/07/26	R186 2011/11/03	8.95	Put	Bond Future	1,429.0000	1,460.0000	2.169	0	0	0

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2011/07/26	R186 2011/11/03	8.75	Put	Bond Future	2,081.0000	2,126.0000	2.162	0	0	0
2011/07/26	R186 2011/11/03	8.75	Call	Bond Future	3,505.0000	3,410.0000	(2.710)	0	0	5,600
2011/07/26	R186 2011/11/03	8.10	Put	Bond Future	5,724.0000	5,819.0000	1.660	0	0	0
2011/07/26	R186 2011/11/03	8.10	Call	Bond Future	958.0000	913.0000	(4.697)	0	0	1,275
2011/07/26	R186 2011/11/03	8.35	Put	Bond Future	4,031.0000	4,106.0000	1.861	0	0	0
2011/07/26	R186 2011/11/03	8.35	Call	Bond Future	1,702.0000	1,637.0000	(3.819)	0	0	425
2011/07/26	R186 2011/11/03	8.55	Call	Bond Future	2,510.0000	2,429.0000	(3.227)	0	0	0
2011/07/26	R186 2011/11/03	8.55	Put	Bond Future	2,940.0000	2,999.0000	2.007	0	0	425
2011/07/26	R186 2011/11/03	9.10	Call	Bond Future	5,626.0000	5,510.0000	(2.062)	0	0	0
2011/07/26	R186 2011/11/03	9.10	Put	Bond Future	1,058.0000	1,082.0000	2.268	0	0	1,275
2011/07/26	R186 2012/02/02			Bond Future	8.6710	8.6870	0.185	0.0000	0.0000	2,500
2011/07/26	R186 2012/02/02	9.00	Call	Bond Future	5,463.0000	5,361.0000	(1.867)	0	0	0
2011/07/26	R186 2012/02/02	9.00	Put	Bond Future	2,504.0000	2,549.0000	1.797	0	0	0
2011/07/26	R186 2012/02/02	9.05	Call	Bond Future	5,745.0000	5,640.0000	(1.828)	0	0	0
2011/07/26	R186 2012/02/02	9.05	Put	Bond Future	2,347.0000	2,388.0000	1.747	0	0	0
2011/07/26	R186 2012/02/02	8.95	Call	Bond Future	5,187.0000	5,087.0000	(1.928)	0	0	0
2011/07/26	R186 2012/02/02	8.95	Put	Bond Future	2,671.0000	2,717.0000	1.722	0	0	0
2011/07/26	R186 2012/05/03			Bond Future	8.7530	8.7690	0.183	0.0000	0.0000	0
2011/07/26	R186 2012/05/03	9.00	Call	Bond Future	6,184.0000	6,091.0000	(1.504)	0	0	0
2011/07/26	R186 2012/05/03	9.00	Put	Bond Future	3,994.0000	4,045.0000	1.277	0	0	0
2011/07/26	R186 2012/05/03	9.05	Call	Bond Future	6,441.0000	6,346.0000	(1.475)	0	0	0
2011/07/26	R186 2012/05/03	9.05	Put	Bond Future	3,815.0000	3,864.0000	1.284	0	0	0
2011/07/26	R186 2012/05/03	8.95	Call	Bond Future	5,931.0000	5,840.0000	(1.534)	0	0	0
2011/07/26	R186 2012/05/03	8.95	Put	Bond Future	4,179.0000	4,232.0000	1.268	0	0	0
2011/07/26	R186 2012/08/02			Bond Future	8.7500	8.8580	1.234	0.0000	0.0000	0
2011/07/26	R186 2012/08/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R186 2012/08/02	8.75	Put	Bond Future	0.0000	956.0000	100.000	0	0	0
2011/07/26	R186 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R186 2012/08/02	8.80	Put	Bond Future	0.0000	512.0000	100.000	0	0	0
2011/07/26	R186 2012/08/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R186 2012/08/02	8.70	Put	Bond Future	0.0000	1,403.0000	100.000	0	0	0
2011/07/26	R189 2011/08/04			Bond Future	214.8538	214.8436	(0.005)	0.0000	0.0000	0
2011/07/26	R189 2011/08/04	212.00	Call	Bond Future	2,854.0000	2,844.0000	(0.350)	0	0	0
2011/07/26	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/07/26	R189 2011/08/04	212.05	Call	Bond Future	2,804.0000	2,794.0000	(0.357)	0	0	0
2011/07/26	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R189 2011/08/04	211.95	Call	Bond Future	2,904.0000	2,894.0000	(0.344)	0	0	0
2011/07/26	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R189 2011/11/03			Bond Future	212.0000	211.9085	(0.043)	0.0000	0.0000	0
2011/07/26	R189 2011/11/03	212.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R189 2011/11/03	212.00	Put	Bond Future	0.0000	92.0000	100.000	0	0	0
2011/07/26	R189 2011/11/03	212.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R189 2011/11/03	212.05	Put	Bond Future	0.0000	142.0000	100.000	0	0	0
2011/07/26	R189 2011/11/03	211.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R189 2011/11/03	211.95	Put	Bond Future	0.0000	42.0000	100.000	0	0	0
2011/07/26	R197 2011/08/04			Bond Future	235.1263	235.1246	(0.001)	0.0000	0.0000	30
2011/07/26	R197 2011/08/04	231.50	Call	Bond Future	3,626.0000	3,625.0000	(0.028)	0	0	0
2011/07/26	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R197 2011/08/04	231.55	Call	Bond Future	3,576.0000	3,575.0000	(0.028)	0	0	0
2011/07/26	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R197 2011/08/04	231.45	Call	Bond Future	3,676.0000	3,675.0000	(0.027)	0	0	0
2011/07/26	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R197 2011/11/03			Bond Future	238.5000	238.5944	0.040	0.0000	0.0000	0
2011/07/26	R197 2011/11/03	238.50	Call	Bond Future	0.0000	94.0000	100.000	0	0	0
2011/07/26	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R197 2011/11/03	238.55	Call	Bond Future	0.0000	44.0000	100.000	0	0	0
2011/07/26	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R197 2011/11/03	238.45	Call	Bond Future	0.0000	144.0000	100.000	0	0	0
2011/07/26	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R201 2011/08/04			Bond Future	7.0120	7.0060	(0.086)	0.0000	0.0000	395
2011/07/26	R201 2011/08/04	7.25	Call	Bond Future	736.0000	750.0000	1.902	0	0	0
2011/07/26	R201 2011/08/04	7.25	Put	Bond Future	14.0000	10.0000	(28.571)	0	0	0
2011/07/26	R201 2011/08/04	7.30	Call	Bond Future	880.0000	895.0000	1.705	0	0	0
2011/07/26	R201 2011/08/04	7.30	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2011/07/26	R201 2011/08/04	7.20	Call	Bond Future	598.0000	610.0000	2.007	0	0	0
2011/07/26	R201 2011/08/04	7.20	Put	Bond Future	27.0000	21.0000	(22.222)	0	0	0
2011/07/26	R201 2011/11/03			Bond Future	7.1000	7.0930	(0.099)	0.0000	0.0000	953

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2011/07/26	R201 2011/11/03	8.00	Call	Bond Future	2,582.0000	2,599.0000	0.658	0	0	0
2011/07/26	R201 2011/11/03	8.00	Put	Bond Future	71.0000	68.0000	(4.225)	0	0	0
2011/07/26	R201 2011/11/03	8.05	Call	Bond Future	2,709.0000	2,726.0000	0.628	0	0	0
2011/07/26	R201 2011/11/03	8.05	Put	Bond Future	61.0000	58.0000	(4.918)	0	0	0
2011/07/26	R201 2011/11/03	7.95	Call	Bond Future	2,454.0000	2,471.0000	0.693	0	0	0
2011/07/26	R201 2011/11/03	7.95	Put	Bond Future	81.0000	78.0000	(3.704)	0	0	0
2011/07/26	R201 2012/02/02			Bond Future	7.1910	7.1840	(0.097)	0.0000	0.0000	0
2011/07/26	R201 2012/02/02	8.25	Call	Bond Future	2,890.0000	2,904.0000	0.484	0	0	0
2011/07/26	R201 2012/02/02	8.25	Put	Bond Future	165.0000	161.0000	(2.424)	0	0	0
2011/07/26	R201 2012/02/02	8.30	Call	Bond Future	3,004.0000	3,018.0000	0.466	0	0	0
2011/07/26	R201 2012/02/02	8.30	Put	Bond Future	153.0000	148.0000	(3.268)	0	0	0
2011/07/26	R201 2012/02/02	8.20	Call	Bond Future	2,779.0000	2,793.0000	0.504	0	0	0
2011/07/26	R201 2012/02/02	8.20	Put	Bond Future	181.0000	176.0000	(2.762)	0	0	0
2011/07/26	R201 2012/05/03			Bond Future	7.3100	7.3020	(0.109)	0.0000	0.0000	0
2011/07/26	R201 2012/05/03	7.75	Call	Bond Future	1,743.0000	1,753.0000	0.574	0	0	0
2011/07/26	R201 2012/05/03	7.75	Put	Bond Future	695.0000	686.0000	(1.295)	0	0	0
2011/07/26	R201 2012/05/03	7.80	Call	Bond Future	1,823.0000	1,834.0000	0.603	0	0	0
2011/07/26	R201 2012/05/03	7.80	Put	Bond Future	657.0000	648.0000	(1.370)	0	0	0
2011/07/26	R201 2012/05/03	7.70	Call	Bond Future	1,663.0000	1,674.0000	0.661	0	0	0
2011/07/26	R201 2012/05/03	7.70	Put	Bond Future	733.0000	725.0000	(1.091)	0	0	0
2011/07/26	R201 2012/08/02			Bond Future	7.5000	7.4570	(0.573)	0.0000	0.0000	0
2011/07/26	R201 2012/08/02	7.50	Call	Bond Future	0.0000	94.0000	100.000	0	0	0
2011/07/26	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R201 2012/08/02	7.55	Call	Bond Future	0.0000	202.0000	100.000	0	0	0
2011/07/26	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R201 2012/08/02	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R201 2012/08/02	7.45	Put	Bond Future	0.0000	15.0000	100.000	0	0	0
2011/07/26	R202 2011/08/04			Bond Future	174.5193	174.5179	(0.001)	0.0000	0.0000	22,118
2011/07/26	R202 2011/08/04	1.00	Call	Bond Future	173,519.0000	173,518.0000	(0.001)	0	0	0
2011/07/26	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R202 2011/08/04	1.05	Call	Bond Future	173,469.0000	173,468.0000	(0.001)	0	0	0
2011/07/26	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R202 2011/08/04	0.95	Call	Bond Future	173,569.0000	173,568.0000	(0.001)	0	0	0
2011/07/26	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/26	R202 2011/11/03			Bond Future	177.0948	177.0934	(0.001)	0.0000	0.0000	400
2011/07/26	R202 2011/11/03	0.50	Call	Bond Future	176,595.0000	176,593.0000	(0.001)	0	0	0
2011/07/26	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R202 2011/11/03	0.55	Call	Bond Future	176,545.0000	176,543.0000	(0.001)	0	0	0
2011/07/26	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R202 2011/11/03	0.45	Call	Bond Future	176,645.0000	176,643.0000	(0.001)	0	0	0
2011/07/26	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R202 2012/02/02			Bond Future	177.1000	177.1266	0.015	0.0000	0.0000	0
2011/07/26	R202 2012/02/02	177.00	Call	Bond Future	0.0000	127.0000	100.000	0	0	0
2011/07/26	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R202 2012/02/02	177.05	Call	Bond Future	0.0000	77.0000	100.000	0	0	0
2011/07/26	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R202 2012/02/02	176.95	Call	Bond Future	0.0000	177.0000	100.000	0	0	0
2011/07/26	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R203 2011/08/04			Bond Future	7.9900	7.9890	(0.013)	0.0000	0.0000	824
2011/07/26	R203 2011/08/04	8.00	Call	Bond Future	387.0000	371.0000	(4.134)	0	0	0
2011/07/26	R203 2011/08/04	8.00	Put	Bond Future	339.0000	318.0000	(6.195)	0	0	0
2011/07/26	R203 2011/08/04	8.05	Call	Bond Future	525.0000	510.0000	(2.857)	0	0	0
2011/07/26	R203 2011/08/04	8.05	Put	Bond Future	238.0000	218.0000	(8.403)	0	0	0
2011/07/26	R203 2011/08/04	7.95	Call	Bond Future	274.0000	258.0000	(5.839)	0	0	0
2011/07/26	R203 2011/08/04	7.95	Put	Bond Future	466.0000	445.0000	(4.506)	0	0	0
2011/07/26	R203 2011/11/03			Bond Future	8.0940	8.0930	(0.012)	0.0000	0.0000	1,604
2011/07/26	R203 2011/11/03	8.50	Call	Bond Future	2,381.0000	2,380.0000	(0.042)	0	0	0
2011/07/26	R203 2011/11/03	8.50	Put	Bond Future	530.0000	525.0000	(0.943)	0	0	0
2011/07/26	R203 2011/11/03	8.55	Call	Bond Future	2,550.0000	2,548.0000	(0.078)	0	0	0
2011/07/26	R203 2011/11/03	8.55	Put	Bond Future	474.0000	468.0000	(1.266)	0	0	0
2011/07/26	R203 2011/11/03	8.45	Call	Bond Future	2,218.0000	2,216.0000	(0.090)	0	0	0
2011/07/26	R203 2011/11/03	8.45	Put	Bond Future	593.0000	586.0000	(1.180)	0	0	0
2011/07/26	R203 2012/02/02			Bond Future	8.2040	8.2030	(0.012)	0.0000	0.0000	0
2011/07/26	R203 2012/02/02	8.75	Call	Bond Future	3,274.0000	3,273.0000	(0.031)	0	0	0
2011/07/26	R203 2012/02/02	8.75	Put	Bond Future	892.0000	887.0000	(0.561)	0	0	0
2011/07/26	R203 2012/02/02	8.80	Call	Bond Future	3,430.0000	3,429.0000	(0.029)	0	0	0
2011/07/26	R203 2012/02/02	8.80	Put	Bond Future	834.0000	828.0000	(0.719)	0	0	0
2011/07/26	R203 2012/02/02	8.70	Call	Bond Future	3,121.0000	3,120.0000	(0.032)	0	0	0

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2011/07/26	R203 2012/02/02	8.70	Put	Bond Future	955.0000	949.0000	(0.628)	0	0	0
2011/07/26	R203 2012/05/03			Bond Future	8.3270	8.3250	(0.024)	0.0000	0.0000	0
2011/07/26	R203 2012/05/03	8.75	Call	Bond Future	3,152.0000	3,154.0000	0.063	0	0	0
2011/07/26	R203 2012/05/03	8.75	Put	Bond Future	1,377.0000	1,371.0000	(0.436)	0	0	0
2011/07/26	R203 2012/05/03	8.80	Call	Bond Future	3,290.0000	3,292.0000	0.061	0	0	0
2011/07/26	R203 2012/05/03	8.80	Put	Bond Future	1,308.0000	1,301.0000	(0.535)	0	0	0
2011/07/26	R203 2012/05/03	8.70	Call	Bond Future	3,017.0000	3,019.0000	0.066	0	0	0
2011/07/26	R203 2012/05/03	8.70	Put	Bond Future	1,450.0000	1,443.0000	(0.483)	0	0	0
2011/07/26	R203 2012/08/02			Bond Future	8.5000	8.4640	(0.424)	0.0000	0.0000	0
2011/07/26	R203 2012/08/02	8.50	Call	Bond Future	0.0000	146.0000	100.000	0	0	0
2011/07/26	R203 2012/08/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R203 2012/08/02	8.55	Call	Bond Future	0.0000	348.0000	100.000	0	0	0
2011/07/26	R203 2012/08/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R203 2012/08/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R203 2012/08/02	8.45	Put	Bond Future	0.0000	57.0000	100.000	0	0	0
2011/07/26	R204 2011/08/04			Bond Future	8.1690	8.1830	0.171	0.0000	0.0000	220
2011/07/26	R204 2011/08/04	8.00	Call	Bond Future	103.0000	77.0000	(25.243)	0	0	0
2011/07/26	R204 2011/08/04	8.00	Put	Bond Future	1,025.0000	1,075.0000	4.878	0	0	0
2011/07/26	R204 2011/08/04	8.05	Call	Bond Future	165.0000	129.0000	(21.818)	0	0	0
2011/07/26	R204 2011/08/04	8.05	Put	Bond Future	813.0000	853.0000	4.920	0	0	0
2011/07/26	R204 2011/08/04	7.95	Call	Bond Future	61.0000	43.0000	(29.508)	0	0	0
2011/07/26	R204 2011/08/04	7.95	Put	Bond Future	1,258.0000	1,315.0000	4.531	0	0	0
2011/07/26	R204 2011/11/03			Bond Future	8.2660	8.2810	0.181	0.0000	0.0000	2,130
2011/07/26	R204 2011/11/03	8.75	Call	Bond Future	3,052.0000	2,986.0000	(2.163)	0	0	0
2011/07/26	R204 2011/11/03	8.75	Put	Bond Future	549.0000	562.0000	2.368	0	0	0
2011/07/26	R204 2011/11/03	8.80	Call	Bond Future	3,248.0000	3,181.0000	(2.063)	0	0	0
2011/07/26	R204 2011/11/03	8.80	Put	Bond Future	491.0000	503.0000	2.444	0	0	0
2011/07/26	R204 2011/11/03	8.70	Call	Bond Future	2,860.0000	2,797.0000	(2.203)	0	0	0
2011/07/26	R204 2011/11/03	8.70	Put	Bond Future	612.0000	628.0000	2.614	0	0	0
2011/07/26	R204 2012/02/02			Bond Future	8.3660	8.3810	0.179	0.0000	0.0000	0
2011/07/26	R204 2012/02/02	9.00	Call	Bond Future	3,976.0000	3,915.0000	(1.534)	0	0	0
2011/07/26	R204 2012/02/02	9.00	Put	Bond Future	816.0000	832.0000	1.961	0	0	0
2011/07/26	R204 2012/02/02	9.05	Call	Bond Future	4,161.0000	4,099.0000	(1.490)	0	0	0
2011/07/26	R204 2012/02/02	9.05	Put	Bond Future	758.0000	772.0000	1.847	0	0	0

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2011/07/26	R204 2012/02/02	8.95	Call	Bond Future	3,794.0000	3,734.0000	(1.581)	0	0	0
2011/07/26	R204 2012/02/02	8.95	Put	Bond Future	879.0000	895.0000	1.820	0	0	0
2011/07/26	R204 2012/05/03			Bond Future	8.4780	8.4940	0.189	0.0000	0.0000	0
2011/07/26	R204 2012/05/03	8.75	Call	Bond Future	3,308.0000	3,257.0000	(1.542)	0	0	0
2011/07/26	R204 2012/05/03	8.75	Put	Bond Future	1,982.0000	2,010.0000	1.413	0	0	0
2011/07/26	R204 2012/05/03	8.80	Call	Bond Future	3,456.0000	3,404.0000	(1.505)	0	0	0
2011/07/26	R204 2012/05/03	8.80	Put	Bond Future	1,889.0000	1,916.0000	1.429	0	0	0
2011/07/26	R204 2012/05/03	8.70	Call	Bond Future	3,163.0000	3,113.0000	(1.581)	0	0	0
2011/07/26	R204 2012/05/03	8.70	Put	Bond Future	2,079.0000	2,108.0000	1.395	0	0	0
2011/07/26	R204 2012/08/02			Bond Future	8.5000	8.6210	1.424	0.0000	0.0000	0
2011/07/26	R204 2012/08/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R204 2012/08/02	8.50	Put	Bond Future	0.0000	575.0000	100.000	0	0	0
2011/07/26	R204 2012/08/02	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R204 2012/08/02	8.55	Put	Bond Future	0.0000	337.0000	100.000	0	0	0
2011/07/26	R204 2012/08/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R204 2012/08/02	8.45	Put	Bond Future	0.0000	814.0000	100.000	0	0	0
2011/07/26	R206 2011/08/04			Bond Future	6.7570	6.7460	(0.163)	0.0000	0.0000	9,866
2011/07/26	R206 2011/08/04	7.00	Call	Bond Future	553.0000	574.0000	3.797	0	0	0
2011/07/26	R206 2011/08/04	7.00	Put	Bond Future	13.0000	9.0000	(30.769)	0	0	0
2011/07/26	R206 2011/08/04	7.05	Call	Bond Future	658.0000	680.0000	3.343	0	0	0
2011/07/26	R206 2011/08/04	7.05	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2011/07/26	R206 2011/08/04	6.95	Call	Bond Future	454.0000	471.0000	3.744	0	0	0
2011/07/26	R206 2011/08/04	6.95	Put	Bond Future	25.0000	17.0000	(32.000)	0	0	0
2011/07/26	R206 2011/11/03			Bond Future	6.8390	6.8270	(0.175)	0.0000	0.0000	0
2011/07/26	R206 2011/11/03	7.75	Call	Bond Future	1,866.0000	1,888.0000	1.179	0	0	0
2011/07/26	R206 2011/11/03	7.75	Put	Bond Future	50.0000	48.0000	(4.000)	0	0	0
2011/07/26	R206 2011/11/03	7.80	Call	Bond Future	1,958.0000	1,979.0000	1.073	0	0	0
2011/07/26	R206 2011/11/03	7.80	Put	Bond Future	43.0000	40.0000	(6.977)	0	0	0
2011/07/26	R206 2011/11/03	7.70	Call	Bond Future	1,775.0000	1,796.0000	1.183	0	0	0
2011/07/26	R206 2011/11/03	7.70	Put	Bond Future	57.0000	54.0000	(5.263)	0	0	0
2011/07/26	R206 2012/02/02			Bond Future	6.9290	6.9150	(0.202)	0.0000	0.0000	0
2011/07/26	R206 2012/02/02	8.00	Call	Bond Future	2,027.0000	2,048.0000	1.036	0	0	0
2011/07/26	R206 2012/02/02	8.00	Put	Bond Future	126.0000	122.0000	(3.175)	0	0	0
2011/07/26	R206 2012/02/02	8.05	Call	Bond Future	2,105.0000	2,126.0000	0.998	0	0	0

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2011/07/26	R206 2012/02/02	8.05	Put	Bond Future	117.0000	113.0000	(3.419)	0	0	0
2011/07/26	R206 2012/02/02	7.95	Call	Bond Future	1,951.0000	1,971.0000	1.025	0	0	0
2011/07/26	R206 2012/02/02	7.95	Put	Bond Future	138.0000	133.0000	(3.623)	0	0	0
2011/07/26	R206 2012/05/03			Bond Future	7.0690	7.0530	(0.226)	0.0000	0.0000	0
2011/07/26	R206 2012/05/03	7.50	Call	Bond Future	1,122.0000	1,137.0000	1.337	0	0	0
2011/07/26	R206 2012/05/03	7.50	Put	Bond Future	447.0000	437.0000	(2.237)	0	0	0
2011/07/26	R206 2012/05/03	7.55	Call	Bond Future	1,175.0000	1,191.0000	1.362	0	0	0
2011/07/26	R206 2012/05/03	7.55	Put	Bond Future	422.0000	413.0000	(2.133)	0	0	0
2011/07/26	R206 2012/05/03	7.45	Call	Bond Future	1,070.0000	1,085.0000	1.402	0	0	0
2011/07/26	R206 2012/05/03	7.45	Put	Bond Future	473.0000	463.0000	(2.114)	0	0	0
2011/07/26	R206 2012/08/02			Bond Future	7.2500	7.2550	0.069	0.0000	0.0000	0
2011/07/26	R206 2012/08/02	7.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R206 2012/08/02	7.25	Put	Bond Future	0.0000	7.0000	100.000	0	0	0
2011/07/26	R206 2012/08/02	7.30	Call	Bond Future	0.0000	61.0000	100.000	0	0	0
2011/07/26	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R206 2012/08/02	7.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R206 2012/08/02	7.20	Put	Bond Future	0.0000	74.0000	100.000	0	0	0
2011/07/26	R207 2011/08/04			Bond Future	8.2780	8.2970	0.230	0.0000	0.0000	6,115
2011/07/26	R207 2011/08/04	8.25	Call	Bond Future	361.0000	293.0000	(18.837)	0	0	0
2011/07/26	R207 2011/08/04	8.25	Put	Bond Future	522.0000	563.0000	7.854	0	0	0
2011/07/26	R207 2011/08/04	8.30	Call	Bond Future	503.0000	423.0000	(15.905)	0	0	0
2011/07/26	R207 2011/08/04	8.30	Put	Bond Future	377.0000	406.0000	7.692	0	0	0
2011/07/26	R207 2011/08/04	8.20	Call	Bond Future	247.0000	193.0000	(21.862)	0	0	0
2011/07/26	R207 2011/08/04	8.20	Put	Bond Future	697.0000	752.0000	7.891	0	0	0
2011/07/26	R207 2011/11/03			Bond Future	8.3660	8.3860	0.239	0.0000	0.0000	600
2011/07/26	R207 2011/11/03	8.75	Call	Bond Future	2,874.0000	2,788.0000	(2.992)	0	0	0
2011/07/26	R207 2011/11/03	8.75	Put	Bond Future	754.0000	780.0000	3.448	0	0	0
2011/07/26	R207 2011/11/03	8.80	Call	Bond Future	3,071.0000	2,983.0000	(2.866)	0	0	0
2011/07/26	R207 2011/11/03	8.80	Put	Bond Future	680.0000	704.0000	3.529	0	0	0
2011/07/26	R207 2011/11/03	8.70	Call	Bond Future	2,678.0000	2,595.0000	(3.099)	0	0	0
2011/07/26	R207 2011/11/03	8.70	Put	Bond Future	831.0000	860.0000	3.490	0	0	0
2011/07/26	R207 2012/02/02			Bond Future	8.4580	8.4790	0.248	0.0000	0.0000	0
2011/07/26	R207 2012/02/02	9.00	Call	Bond Future	3,892.0000	3,805.0000	(2.235)	0	0	0
2011/07/26	R207 2012/02/02	9.00	Put	Bond Future	997.0000	1,025.0000	2.808	0	0	0

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2011/07/26	R207 2012/02/02	9.05	Call	Bond Future	4,082.0000	3,994.0000	(2.156)	0	0	0
2011/07/26	R207 2012/02/02	9.05	Put	Bond Future	926.0000	952.0000	2.808	0	0	0
2011/07/26	R207 2012/02/02	8.95	Call	Bond Future	3,705.0000	3,620.0000	(2.294)	0	0	0
2011/07/26	R207 2012/02/02	8.95	Put	Bond Future	1,073.0000	1,102.0000	2.703	0	0	0
2011/07/26	R207 2012/05/03			Bond Future	8.5620	8.5840	0.257	0.0000	0.0000	0
2011/07/26	R207 2012/05/03	8.75	Call	Bond Future	3,309.0000	3,238.0000	(2.146)	0	0	0
2011/07/26	R207 2012/05/03	8.75	Put	Bond Future	2,321.0000	2,366.0000	1.939	0	0	0
2011/07/26	R207 2012/05/03	8.80	Call	Bond Future	3,462.0000	3,390.0000	(2.080)	0	0	0
2011/07/26	R207 2012/05/03	8.80	Put	Bond Future	2,213.0000	2,257.0000	1.988	0	0	0
2011/07/26	R207 2012/05/03	8.70	Call	Bond Future	3,160.0000	3,090.0000	(2.215)	0	0	0
2011/07/26	R207 2012/05/03	8.70	Put	Bond Future	2,433.0000	2,479.0000	1.891	0	0	0
2011/07/26	R207 2012/08/02			Bond Future	8.7500	8.7010	(0.560)	0.0000	0.0000	0
2011/07/26	R207 2012/08/02	8.75	Call	Bond Future	0.0000	251.0000	100.000	0	0	0
2011/07/26	R207 2012/08/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R207 2012/08/02	8.80	Call	Bond Future	0.0000	506.0000	100.000	0	0	0
2011/07/26	R207 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R207 2012/08/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R207 2012/08/02	8.70	Put	Bond Future	0.0000	5.0000	100.000	0	0	0
2011/07/26	R208 2011/08/04			Bond Future	8.3020	8.3210	0.229	0.0000	0.0000	1,511
2011/07/26	R208 2011/08/04	8.25	Call	Bond Future	345.0000	278.0000	(19.420)	0	0	0
2011/07/26	R208 2011/08/04	8.25	Put	Bond Future	664.0000	713.0000	7.380	0	0	0
2011/07/26	R208 2011/08/04	8.30	Call	Bond Future	483.0000	403.0000	(16.563)	0	0	0
2011/07/26	R208 2011/08/04	8.30	Put	Bond Future	495.0000	531.0000	7.273	0	0	0
2011/07/26	R208 2011/08/04	8.20	Call	Bond Future	237.0000	183.0000	(22.785)	0	0	0
2011/07/26	R208 2011/08/04	8.20	Put	Bond Future	863.0000	925.0000	7.184	0	0	0
2011/07/26	R208 2011/11/03			Bond Future	8.3840	8.4040	0.239	0.0000	0.0000	6,037
2011/07/26	R208 2011/11/03	8.75	Call	Bond Future	2,924.0000	2,832.0000	(3.146)	0	0	0
2011/07/26	R208 2011/11/03	8.75	Put	Bond Future	770.0000	798.0000	3.636	0	0	0
2011/07/26	R208 2011/11/03	8.80	Call	Bond Future	3,134.0000	3,040.0000	(2.999)	0	0	0
2011/07/26	R208 2011/11/03	8.80	Put	Bond Future	691.0000	716.0000	3.618	0	0	0
2011/07/26	R208 2011/11/03	8.70	Call	Bond Future	2,720.0000	2,631.0000	(3.272)	0	0	0
2011/07/26	R208 2011/11/03	8.70	Put	Bond Future	856.0000	887.0000	3.621	0	0	0
2011/07/26	R208 2011/11/03	7.95	Put	Bond Future	3,234.0000	3,317.0000	2.566	0	0	0
2011/07/26	R208 2011/11/03	7.95	Call	Bond Future	591.0000	555.0000	(6.091)	0	0	1,995

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2011/07/26	R208 2011/11/03	8.20	Put	Bond Future	2,200.0000	2,266.0000	3.000	0	0	0
2011/07/26	R208 2011/11/03	8.20	Call	Bond Future	1,092.0000	1,038.0000	(4.945)	0	0	665
2011/07/26	R208 2011/11/03	8.40	Call	Bond Future	1,645.0000	1,576.0000	(4.195)	0	0	0
2011/07/26	R208 2011/11/03	8.40	Put	Bond Future	1,549.0000	1,600.0000	3.292	0	0	665
2011/07/26	R208 2011/11/03	8.90	Call	Bond Future	3,570.0000	3,471.0000	(2.773)	0	0	0
2011/07/26	R208 2011/11/03	8.90	Put	Bond Future	553.0000	573.0000	3.617	0	0	1,995
2011/07/26	R208 2012/02/02			Bond Future	8.4680	8.4880	0.236	0.0000	0.0000	0
2011/07/26	R208 2012/02/02	9.00	Call	Bond Future	4,199.0000	4,111.0000	(2.096)	0	0	0
2011/07/26	R208 2012/02/02	9.00	Put	Bond Future	1,160.0000	1,189.0000	2.500	0	0	0
2011/07/26	R208 2012/02/02	9.05	Call	Bond Future	4,400.0000	4,311.0000	(2.023)	0	0	0
2011/07/26	R208 2012/02/02	9.05	Put	Bond Future	1,082.0000	1,110.0000	2.588	0	0	0
2011/07/26	R208 2012/02/02	8.95	Call	Bond Future	4,001.0000	3,915.0000	(2.149)	0	0	0
2011/07/26	R208 2012/02/02	8.95	Put	Bond Future	1,242.0000	1,273.0000	2.496	0	0	0
2011/07/26	R208 2012/05/03			Bond Future	8.5600	8.5810	0.245	0.0000	0.0000	0
2011/07/26	R208 2012/05/03	9.00	Call	Bond Future	4,382.0000	4,300.0000	(1.871)	0	0	0
2011/07/26	R208 2012/05/03	9.00	Put	Bond Future	1,919.0000	1,956.0000	1.928	0	0	0
2011/07/26	R208 2012/05/03	9.05	Call	Bond Future	4,564.0000	4,481.0000	(1.819)	0	0	0
2011/07/26	R208 2012/05/03	9.05	Put	Bond Future	1,826.0000	1,863.0000	2.026	0	0	0
2011/07/26	R208 2012/05/03	8.95	Call	Bond Future	4,204.0000	4,124.0000	(1.903)	0	0	0
2011/07/26	R208 2012/05/03	8.95	Put	Bond Future	2,016.0000	2,056.0000	1.984	0	0	0
2011/07/26	R208 2012/08/02			Bond Future	8.7500	8.6830	(0.766)	0.0000	0.0000	0
2011/07/26	R208 2012/08/02	8.75	Call	Bond Future	0.0000	371.0000	100.000	0	0	0
2011/07/26	R208 2012/08/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R208 2012/08/02	8.80	Call	Bond Future	0.0000	646.0000	100.000	0	0	0
2011/07/26	R208 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R208 2012/08/02	8.70	Call	Bond Future	0.0000	94.0000	100.000	0	0	0
2011/07/26	R208 2012/08/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R209 2011/08/04			Bond Future	8.8850	8.9090	0.270	0.0000	0.0000	0
2011/07/26	R209 2011/08/04	8.50	Call	Bond Future	19.0000	10.0000	(47.368)	0	0	0
2011/07/26	R209 2011/08/04	8.50	Put	Bond Future	3,127.0000	3,305.0000	5.692	0	0	0
2011/07/26	R209 2011/08/04	8.55	Call	Bond Future	35.0000	20.0000	(42.857)	0	0	0
2011/07/26	R209 2011/08/04	8.55	Put	Bond Future	2,728.0000	2,900.0000	6.305	0	0	0
2011/07/26	R209 2011/08/04	8.45	Call	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2011/07/26	R209 2011/08/04	8.45	Put	Bond Future	3,536.0000	3,718.0000	5.147	0	0	0



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2011/07/26	R209 2011/08/04	10.10	Call	Bond Future	8,583.0000	8,396.0000	(2.179)	0	0	0
2011/07/26	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R209 2011/11/03			Bond Future	8.9510	8.9760	0.279	0.0000	0.0000	1,316
2011/07/26	R209 2011/11/03	8.75	Call	Bond Future	1,537.0000	1,450.0000	(5.660)	0	0	0
2011/07/26	R209 2011/11/03	8.75	Put	Bond Future	3,114.0000	3,219.0000	3.372	0	0	0
2011/07/26	R209 2011/11/03	8.80	Call	Bond Future	1,698.0000	1,606.0000	(5.418)	0	0	0
2011/07/26	R209 2011/11/03	8.80	Put	Bond Future	2,878.0000	2,978.0000	3.475	0	0	0
2011/07/26	R209 2011/11/03	8.70	Call	Bond Future	1,386.0000	1,304.0000	(5.916)	0	0	0
2011/07/26	R209 2011/11/03	8.70	Put	Bond Future	3,364.0000	3,474.0000	3.270	0	0	0
2011/07/26	R209 2012/02/02			Bond Future	9.0160	9.0420	0.288	0.0000	0.0000	0
2011/07/26	R209 2012/02/02	9.00	Call	Bond Future	3,204.0000	3,095.0000	(3.402)	0	0	0
2011/07/26	R209 2012/02/02	9.00	Put	Bond Future	3,326.0000	3,415.0000	2.676	0	0	0
2011/07/26	R209 2012/02/02	9.05	Call	Bond Future	3,398.0000	3,285.0000	(3.325)	0	0	0
2011/07/26	R209 2012/02/02	9.05	Put	Bond Future	3,140.0000	3,224.0000	2.675	0	0	0
2011/07/26	R209 2012/02/02	8.95	Call	Bond Future	3,015.0000	2,910.0000	(3.483)	0	0	0
2011/07/26	R209 2012/02/02	8.95	Put	Bond Future	3,521.0000	3,613.0000	2.613	0	0	0
2011/07/26	R209 2012/05/03			Bond Future	9.0860	9.1130	0.297	0.0000	0.0000	0
2011/07/26	R209 2012/05/03	9.00	Call	Bond Future	3,681.0000	3,573.0000	(2.934)	0	0	0
2011/07/26	R209 2012/05/03	9.00	Put	Bond Future	4,332.0000	4,427.0000	2.193	0	0	0
2011/07/26	R209 2012/05/03	9.05	Call	Bond Future	3,867.0000	3,756.0000	(2.870)	0	0	0
2011/07/26	R209 2012/05/03	9.05	Put	Bond Future	4,139.0000	4,230.0000	2.199	0	0	0
2011/07/26	R209 2012/05/03	8.95	Call	Bond Future	3,500.0000	3,396.0000	(2.971)	0	0	0
2011/07/26	R209 2012/05/03	8.95	Put	Bond Future	4,534.0000	4,633.0000	2.184	0	0	0
2011/07/26	R209 2012/08/02			Bond Future	9.2500	9.1880	(0.670)	0.0000	0.0000	0
2011/07/26	R209 2012/08/02	9.25	Call	Bond Future	0.0000	455.0000	100.000	0	0	0
2011/07/26	R209 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R209 2012/08/02	9.30	Call	Bond Future	0.0000	819.0000	100.000	0	0	0
2011/07/26	R209 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R209 2012/08/02	9.20	Call	Bond Future	0.0000	89.0000	100.000	0	0	0
2011/07/26	R209 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R210 2011/08/04			Bond Future	131.2619	131.2610	(0.001)	0.0000	0.0000	615
2011/07/26	R210 2011/08/04	106.00	Call	Bond Future	25,262.0000	25,261.0000	(0.004)	0	0	0
2011/07/26	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R210 2011/08/04	106.05	Call	Bond Future	25,212.0000	25,211.0000	(0.004)	0	0	0

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2011/07/26	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R210 2011/08/04	105.95	Call	Bond Future	25,312.0000	25,311.0000	(0.004)	0	0	0
2011/07/26	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R210 2011/11/03			Bond Future	131.0000	131.4966	0.379	0.0000	0.0000	0
2011/07/26	R210 2011/11/03	131.00	Call	Bond Future	0.0000	497.0000	100.000	0	0	0
2011/07/26	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R210 2011/11/03	131.05	Call	Bond Future	0.0000	447.0000	100.000	0	0	0
2011/07/26	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R210 2011/11/03	130.95	Call	Bond Future	0.0000	547.0000	100.000	0	0	0
2011/07/26	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2011/08/04			Bond Future	108.4842	108.4815	(0.002)	0.0000	0.0000	0
2011/07/26	R211 2011/08/04	1.50	Call	Bond Future	106,984.0000	106,982.0000	(0.002)	0	0	0
2011/07/26	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2011/08/04	1.55	Call	Bond Future	106,934.0000	106,932.0000	(0.002)	0	0	0
2011/07/26	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2011/08/04	1.45	Call	Bond Future	107,034.0000	107,032.0000	(0.002)	0	0	0
2011/07/26	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2011/11/03			Bond Future	110.0852	110.0824	(0.003)	0.0000	0.0000	529
2011/07/26	R211 2011/11/03	1.25	Call	Bond Future	108,835.0000	108,832.0000	(0.003)	0	0	0
2011/07/26	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2011/11/03	1.30	Call	Bond Future	108,785.0000	108,782.0000	(0.003)	0	0	0
2011/07/26	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2011/11/03	1.20	Call	Bond Future	108,885.0000	108,882.0000	(0.003)	0	0	0
2011/07/26	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2012/02/02			Bond Future	110.5000	110.4217	(0.071)	0.0000	0.0000	0
2011/07/26	R211 2012/02/02	110.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2012/02/02	110.50	Put	Bond Future	0.0000	78.0000	100.000	0	0	0
2011/07/26	R211 2012/02/02	110.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2012/02/02	110.55	Put	Bond Future	0.0000	128.0000	100.000	0	0	0
2011/07/26	R211 2012/02/02	110.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R211 2012/02/02	110.45	Put	Bond Future	0.0000	28.0000	100.000	0	0	0
2011/07/26	R212 2011/08/04			Bond Future	106.6977	106.6970	(0.001)	0.0000	0.0000	3,852
2011/07/26	R212 2011/08/04	2.50	Call	Bond Future	104,198.0000	104,197.0000	(0.001)	0	0	0

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2011/07/26	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2011/08/04	2.55	Call	Bond Future	104,148.0000	104,147.0000	(0.001)	0	0	0
2011/07/26	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2011/08/04	2.45	Call	Bond Future	104,248.0000	104,247.0000	(0.001)	0	0	0
2011/07/26	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2011/11/03			Bond Future	108.2724	108.2716	(0.001)	0.0000	0.0000	240
2011/07/26	R212 2011/11/03	2.50	Call	Bond Future	105,772.0000	105,772.0000	0.000	0	0	0
2011/07/26	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2011/11/03	2.55	Call	Bond Future	105,722.0000	105,722.0000	0.000	0	0	0
2011/07/26	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2011/11/03	2.45	Call	Bond Future	105,822.0000	105,822.0000	0.000	0	0	0
2011/07/26	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2012/02/02			Bond Future	108.5000	108.4527	(0.044)	0.0000	0.0000	0
2011/07/26	R212 2012/02/02	108.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2012/02/02	108.50	Put	Bond Future	0.0000	47.0000	100.000	0	0	0
2011/07/26	R212 2012/02/02	108.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R212 2012/02/02	108.55	Put	Bond Future	0.0000	97.0000	100.000	0	0	0
2011/07/26	R212 2012/02/02	108.45	Call	Bond Future	0.0000	3.0000	100.000	0	0	0
2011/07/26	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2011/08/04			Bond Future	8.8450	8.8650	0.226	0.0000	0.0000	0
2011/07/26	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2011/08/04	8.00	Put	Bond Future	7,217.0000	7,377.0000	2.217	0	0	0
2011/07/26	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2011/08/04	8.05	Put	Bond Future	6,764.0000	6,924.0000	2.365	0	0	0
2011/07/26	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2011/08/04	7.95	Put	Bond Future	7,673.0000	7,833.0000	2.085	0	0	0
2011/07/26	R213 2011/11/03			Bond Future	8.9180	8.9380	0.224	0.0000	0.0000	0
2011/07/26	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2011/11/03	8.75	Put	Bond Future	1,345.0000	1,503.0000	11.747	0	0	0
2011/07/26	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2011/11/03	8.80	Put	Bond Future	941.0000	1,099.0000	16.791	0	0	0
2011/07/26	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2011/11/03	8.70	Put	Bond Future	1,752.0000	1,909.0000	8.961	0	0	0
2011/07/26	R213 2012/02/02			Bond Future	8.9920	9.0120	0.222	0.0000	0.0000	0

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2011/07/26	R213 2012/02/02	9.00	Call	Bond Future	62.0000	0.0000	(100.000)	0	0	0
2011/07/26	R213 2012/02/02	9.00	Put	Bond Future	0.0000	93.0000	100.000	0	0	0
2011/07/26	R213 2012/02/02	9.05	Call	Bond Future	450.0000	295.0000	(34.444)	0	0	0
2011/07/26	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2012/02/02	8.95	Put	Bond Future	328.0000	484.0000	47.561	0	0	0
2011/07/26	R213 2012/05/03			Bond Future	9.0670	9.0880	0.232	0.0000	0.0000	0
2011/07/26	R213 2012/05/03	9.25	Call	Bond Future	1,388.0000	1,227.0000	(11.599)	0	0	0
2011/07/26	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2012/05/03	9.30	Call	Bond Future	1,761.0000	1,600.0000	(9.143)	0	0	0
2011/07/26	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2012/05/03	9.20	Call	Bond Future	1,012.0000	851.0000	(15.909)	0	0	0
2011/07/26	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2012/08/02			Bond Future	9.2500	9.1670	(0.897)	0.0000	0.0000	0
2011/07/26	R213 2012/08/02	9.25	Call	Bond Future	0.0000	623.0000	100.000	0	0	0
2011/07/26	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2012/08/02	9.30	Call	Bond Future	0.0000	995.0000	100.000	0	0	0
2011/07/26	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	R213 2012/08/02	9.20	Call	Bond Future	0.0000	249.0000	100.000	0	0	0
2011/07/26	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/26	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/26	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/26	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/26	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/26	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/26	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/26	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/26	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/26	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/26	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/26	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/26	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/26	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/26	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/26	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/26	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/26	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/26	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/26	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/26	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/26	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/26	TRT1 2011/08/04			Index Future	353.0330	352.7760	(0.073)	0.0000	0.0000	100
2011/07/26	TRT1 2011/11/03			Index Future	357.8110	357.5520	(0.072)	0.0000	0.0000	0
2011/07/26	TRT1 2012/02/02			Index Future	363.0000	362.3800	(0.171)	0.0000	0.0000	0
<b>Total</b>										<b>242808.00</b>