



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 28/07/2011

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

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2011/07/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	AL7T 2011/08/04			Index Future	388.7310	388.5650	(0.043)	0.0000	0.0000	46
2011/07/28	AL7T 2011/11/03			Index Future	394.5310	394.3620	(0.043)	0.0000	0.0000	0
2011/07/28	AL7T 2012/02/02			Index Future	400.5410	400.3700	(0.043)	0.0000	0.0000	0
2011/07/28	ALBI 2011/08/04			Index Future	356.6440	356.4850	(0.045)	0.0000	0.0000	949
2011/07/28	ALBI 2011/11/03			Index Future	361.9650	361.8040	(0.044)	0.0000	0.0000	39
2011/07/28	ALBI 2012/02/02			Index Future	367.4790	367.3150	(0.045)	0.0000	0.0000	0
2011/07/28	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	CAAD 2011/09/19			Can-Do Future	0.0488	0.0415	(14.959)	0.0000	0.0000	22,388
2011/07/28	CAAE 2011/09/19			Can-Do Future	0.0725	0.0797	9.931	0.0000	0.0000	21,898
2011/07/28	CAAF 2011/08/03			Can-Do Future	6.7000	6.7043	0.064	0.0000	0.0000	0
2011/07/28	CAAF 2011/08/03	6.70	Call	Can-Do Future	0.0000	52.0000	100.000	0	0	11,000
2011/07/28	CAAF 2011/08/03	6.70	Put	Can-Do Future	0.0000	48.0000	100.000	0	0	0
2011/07/28	CAAF 2011/08/03	6.75	Call	Can-Do Future	0.0000	33.0000	100.000	0	0	0
2011/07/28	CAAF 2011/08/03	6.75	Put	Can-Do Future	0.0000	79.0000	100.000	0	0	0
2011/07/28	CAAF 2011/08/03	6.65	Call	Can-Do Future	0.0000	82.0000	100.000	0	0	0
2011/07/28	CAAF 2011/08/03	6.65	Put	Can-Do Future	0.0000	28.0000	100.000	0	0	0
2011/07/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	CRD1 2011/08/04			Index Future	161.6550	161.6300	(0.015)	0.0000	0.0000	2
2011/07/28	CRD1 2011/11/03			Index Future	163.8440	163.8190	(0.015)	0.0000	0.0000	0
2011/07/28	CRD1 2012/02/02			Index Future	166.0580	166.0330	(0.015)	0.0000	0.0000	0
2011/07/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/28	GOVI 2011/08/04			GOVI	357.5570	357.4020	(0.043)	0.0000	0.0000	182
2011/07/28	GOVI 2011/08/04	348.00	Call	GOVI	95,570.0000	94,020.0000	(1.622)	0	0	0
2011/07/28	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2011/08/04	348.01	Call	GOVI	95,470.0000	93,920.0000	(1.624)	0	0	0
2011/07/28	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2011/08/04	347.99	Call	GOVI	95,670.0000	94,120.0000	(1.620)	0	0	0
2011/07/28	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2011/11/03			GOVI	362.8910	362.7340	(0.043)	0.0000	0.0000	0
2011/07/28	GOVI 2011/11/03	357.00	Call	GOVI	58,910.0000	57,340.0000	(2.665)	0	0	0
2011/07/28	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2011/11/03	357.01	Call	GOVI	58,810.0000	57,240.0000	(2.670)	0	0	0
2011/07/28	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2011/11/03	356.99	Call	GOVI	59,010.0000	57,440.0000	(2.661)	0	0	0
2011/07/28	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2012/02/02			GOVI	368.4200	368.2600	(0.043)	0.0000	0.0000	0
2011/07/28	GOVI 2012/02/02	369.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2012/02/02	369.00	Put	GOVI	5,800.0000	7,400.0000	27.586	0	0	0
2011/07/28	GOVI 2012/02/02	369.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2012/02/02	369.01	Put	GOVI	5,900.0000	7,500.0000	27.119	0	0	0
2011/07/28	GOVI 2012/02/02	368.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/28	GOVI 2012/02/02	368.99	Put	GOVI	5,700.0000	7,300.0000	28.070	0	0	0
2011/07/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/28	IGOV 2011/08/04			Index Future	156.0390	156.3150	0.177	0.0000	0.0000	83
2011/07/28	IGOV 2011/11/03			Index Future	158.3670	158.6470	0.177	0.0000	0.0000	0
2011/07/28	IGOV 2012/02/02			Index Future	160.7800	161.0640	0.177	0.0000	0.0000	0
2011/07/28	ILBI 2011/08/04			Index Future	421.8880	422.7150	0.196	0.0000	0.0000	0
2011/07/28	ILBI 2012/02/02			Index Future	434.7730	435.6230	0.196	0.0000	0.0000	29
2011/07/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2011/07/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/28	JBAF 2011/08/17			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	0
2011/07/28	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	17,600
2011/07/28	JBAF 2011/10/19			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	600
2011/07/28	JBAF 2011/11/16			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	1,000
2011/07/28	JBAF 2011/12/21			Jibar Tradeable Future	5.7600	5.7500	(0.174)	0.0000	0.0000	5,541
2011/07/28	JBAF 2012/01/18			Jibar Tradeable Future	5.8300	5.8200	(0.172)	0.0000	0.0000	0
2011/07/28	JBAF 2012/03/20			Jibar Tradeable Future	6.0200	6.0100	(0.166)	0.0000	0.0000	1,090
2011/07/28	JBAF 2012/06/20			Jibar Tradeable Future	6.2800	6.2700	(0.159)	0.0000	0.0000	2,890
2011/07/28	JBAF 2012/09/19			Jibar Tradeable Future	6.5600	6.5300	(0.457)	0.0000	0.0000	44,710
2011/07/28	JBAF 2012/12/19			Jibar Tradeable Future	6.8100	6.7700	(0.587)	0.0000	0.0000	490
2011/07/28	JBAF 2013/03/20			Jibar Tradeable Future	7.0700	7.0200	(0.707)	0.0000	0.0000	290
2011/07/28	JBAF 2013/06/19			Jibar Tradeable Future	7.3500	7.2900	(0.816)	0.0000	0.0000	0
2011/07/28	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/28	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/28	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/28	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/28	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/28	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/28	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2011/07/28	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/28	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/28	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/28	OTH1 2011/08/04			Index Future	351.3310	351.1530	(0.051)	0.0000	0.0000	3
2011/07/28	OTH1 2011/11/03			Index Future	356.5720	356.3920	(0.050)	0.0000	0.0000	0
2011/07/28	OTH1 2012/02/02			Index Future	362.0050	361.8210	(0.051)	0.0000	0.0000	0
2011/07/28	R157 2011/08/04			Bond Future	7.3600	7.3690	0.122	0.0000	0.0000	7,535
2011/07/28	R157 2011/08/04	7.50	Call	Bond Future	623.0000	583.0000	(6.421)	0	0	1,000
2011/07/28	R157 2011/08/04	7.50	Put	Bond Future	73.0000	69.0000	(5.479)	0	0	0
2011/07/28	R157 2011/08/04	7.55	Call	Bond Future	788.0000	748.0000	(5.076)	0	0	0
2011/07/28	R157 2011/08/04	7.55	Put	Bond Future	42.0000	38.0000	(9.524)	0	0	0
2011/07/28	R157 2011/08/04	7.45	Call	Bond Future	475.0000	436.0000	(8.211)	0	0	0
2011/07/28	R157 2011/08/04	7.45	Put	Bond Future	121.0000	118.0000	(2.479)	0	0	0
2011/07/28	R157 2011/08/04	7.20	Put	Bond Future	688.0000	709.0000	3.052	0	0	0
2011/07/28	R157 2011/08/04	7.20	Call	Bond Future	56.0000	41.0000	(26.786)	0	0	1,320
2011/07/28	R157 2011/08/04	7.60	Put	Bond Future	23.0000	20.0000	(13.043)	0	0	0
2011/07/28	R157 2011/08/04	7.60	Call	Bond Future	964.0000	925.0000	(4.046)	0	0	440
2011/07/28	R157 2011/08/04	7.80	Call	Bond Future	1,719.0000	1,683.0000	(2.094)	0	0	0
2011/07/28	R157 2011/08/04	7.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	440
2011/07/28	R157 2011/08/04	8.20	Call	Bond Future	3,252.0000	3,217.0000	(1.076)	0	0	0
2011/07/28	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/07/28	R157 2011/11/03			Bond Future	7.4660	7.4760	0.134	0.0000	0.0000	3,387
2011/07/28	R157 2011/11/03	8.25	Call	Bond Future	2,972.0000	2,936.0000	(1.211)	0	0	0
2011/07/28	R157 2011/11/03	8.25	Put	Bond Future	117.0000	118.0000	0.855	0	0	0
2011/07/28	R157 2011/11/03	8.30	Call	Bond Future	3,134.0000	3,099.0000	(1.117)	0	0	0
2011/07/28	R157 2011/11/03	8.30	Put	Bond Future	100.0000	102.0000	2.000	0	0	0
2011/07/28	R157 2011/11/03	8.20	Call	Bond Future	2,811.0000	2,776.0000	(1.245)	0	0	0
2011/07/28	R157 2011/11/03	8.20	Put	Bond Future	135.0000	137.0000	1.481	0	0	0
2011/07/28	R157 2012/02/02			Bond Future	7.5810	7.5910	0.132	0.0000	0.0000	0
2011/07/28	R157 2012/02/02	8.50	Call	Bond Future	3,479.0000	3,448.0000	(0.891)	0	0	0

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2011/07/28	R157 2012/02/02	8.50	Put	Bond Future	360.0000	363.0000	0.833	0	0	0
2011/07/28	R157 2012/02/02	8.55	Call	Bond Future	3,618.0000	3,587.0000	(0.857)	0	0	0
2011/07/28	R157 2012/02/02	8.55	Put	Bond Future	332.0000	335.0000	0.904	0	0	0
2011/07/28	R157 2012/02/02	8.45	Call	Bond Future	3,341.0000	3,310.0000	(0.928)	0	0	0
2011/07/28	R157 2012/02/02	8.45	Put	Bond Future	389.0000	392.0000	0.771	0	0	0
2011/07/28	R157 2012/05/03			Bond Future	7.7170	7.7280	0.143	0.0000	0.0000	0
2011/07/28	R157 2012/05/03	8.25	Call	Bond Future	2,569.0000	2,542.0000	(1.051)	0	0	0
2011/07/28	R157 2012/05/03	8.25	Put	Bond Future	874.0000	882.0000	0.915	0	0	0
2011/07/28	R157 2012/05/03	8.30	Call	Bond Future	2,679.0000	2,653.0000	(0.971)	0	0	0
2011/07/28	R157 2012/05/03	8.30	Put	Bond Future	827.0000	836.0000	1.088	0	0	0
2011/07/28	R157 2012/05/03	8.20	Call	Bond Future	2,460.0000	2,434.0000	(1.057)	0	0	0
2011/07/28	R157 2012/05/03	8.20	Put	Bond Future	923.0000	932.0000	0.975	0	0	0
2011/07/28	R157 2012/08/02			Bond Future	7.8830	7.8950	0.152	0.0000	0.0000	0
2011/07/28	R157 2012/08/02	8.00	Call	Bond Future	346.0000	311.0000	(10.116)	0	0	0
2011/07/28	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R157 2012/08/02	8.05	Call	Bond Future	494.0000	458.0000	(7.287)	0	0	0
2011/07/28	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R157 2012/08/02	7.95	Call	Bond Future	199.0000	163.0000	(18.090)	0	0	0
2011/07/28	R157 2012/08/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/07/28	R186 2011/08/04			Bond Future	8.4920	8.4970	0.059	0.0000	0.0000	13,376
2011/07/28	R186 2011/08/04	8.25	Call	Bond Future	73.0000	52.0000	(28.767)	0	0	0
2011/07/28	R186 2011/08/04	8.25	Put	Bond Future	2,414.0000	2,440.0000	1.077	0	0	0
2011/07/28	R186 2011/08/04	8.30	Call	Bond Future	130.0000	99.0000	(23.846)	0	0	0
2011/07/28	R186 2011/08/04	8.30	Put	Bond Future	1,982.0000	1,998.0000	0.807	0	0	0
2011/07/28	R186 2011/08/04	8.20	Call	Bond Future	38.0000	26.0000	(31.579)	0	0	0
2011/07/28	R186 2011/08/04	8.20	Put	Bond Future	2,871.0000	2,906.0000	1.219	0	0	0
2011/07/28	R186 2011/08/04	8.35	Put	Bond Future	1,583.0000	1,589.0000	0.379	0	0	0
2011/07/28	R186 2011/08/04	8.35	Call	Bond Future	218.0000	176.0000	(19.266)	0	0	600
2011/07/28	R186 2011/08/04	8.70	Put	Bond Future	118.0000	100.0000	(15.254)	0	0	0
2011/07/28	R186 2011/08/04	8.70	Call	Bond Future	2,077.0000	2,011.0000	(3.178)	0	0	200
2011/07/28	R186 2011/08/04	8.95	Call	Bond Future	4,255.0000	4,206.0000	(1.152)	0	0	0
2011/07/28	R186 2011/08/04	8.95	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	200
2011/07/28	R186 2011/08/04	9.70	Call	Bond Future	10,736.0000	10,689.0000	(0.438)	0	0	0
2011/07/28	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600

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2011/07/28	R186 2011/11/03			Bond Future	8.5670	8.5710	0.047	0.0000	0.0000	13,315
2011/07/28	R186 2011/11/03	9.00	Call	Bond Future	5,149.0000	5,110.0000	(0.757)	0	0	0
2011/07/28	R186 2011/11/03	9.00	Put	Bond Future	1,195.0000	1,194.0000	(0.084)	0	0	0
2011/07/28	R186 2011/11/03	9.05	Call	Bond Future	5,476.0000	5,437.0000	(0.712)	0	0	0
2011/07/28	R186 2011/11/03	9.05	Put	Bond Future	1,079.0000	1,077.0000	(0.185)	0	0	0
2011/07/28	R186 2011/11/03	8.95	Call	Bond Future	4,830.0000	4,792.0000	(0.787)	0	0	0
2011/07/28	R186 2011/11/03	8.95	Put	Bond Future	1,323.0000	1,322.0000	(0.076)	0	0	0
2011/07/28	R186 2011/11/03	8.75	Put	Bond Future	1,947.0000	1,948.0000	0.051	0	0	0
2011/07/28	R186 2011/11/03	8.75	Call	Bond Future	3,642.0000	3,606.0000	(0.988)	0	0	5,600
2011/07/28	R186 2011/11/03	8.10	Put	Bond Future	5,501.0000	5,517.0000	0.291	0	0	0
2011/07/28	R186 2011/11/03	8.10	Call	Bond Future	1,006.0000	985.0000	(2.087)	0	0	1,275
2011/07/28	R186 2011/11/03	8.35	Put	Bond Future	3,838.0000	3,848.0000	0.261	0	0	0
2011/07/28	R186 2011/11/03	8.35	Call	Bond Future	1,780.0000	1,753.0000	(1.517)	0	0	425
2011/07/28	R186 2011/11/03	8.55	Call	Bond Future	2,616.0000	2,584.0000	(1.223)	0	0	0
2011/07/28	R186 2011/11/03	8.55	Put	Bond Future	2,775.0000	2,781.0000	0.216	0	0	425
2011/07/28	R186 2011/11/03	9.10	Call	Bond Future	5,810.0000	5,771.0000	(0.671)	0	0	0
2011/07/28	R186 2011/11/03	9.10	Put	Bond Future	971.0000	970.0000	(0.103)	0	0	1,275
2011/07/28	R186 2012/02/02			Bond Future	8.6410	8.6460	0.058	0.0000	0.0000	2,500
2011/07/28	R186 2012/02/02	9.00	Call	Bond Future	5,621.0000	5,582.0000	(0.694)	0	0	0
2011/07/28	R186 2012/02/02	9.00	Put	Bond Future	2,387.0000	2,394.0000	0.293	0	0	0
2011/07/28	R186 2012/02/02	9.05	Call	Bond Future	5,908.0000	5,868.0000	(0.677)	0	0	0
2011/07/28	R186 2012/02/02	9.05	Put	Bond Future	2,234.0000	2,240.0000	0.269	0	0	0
2011/07/28	R186 2012/02/02	8.95	Call	Bond Future	5,341.0000	5,302.0000	(0.730)	0	0	0
2011/07/28	R186 2012/02/02	8.95	Put	Bond Future	2,550.0000	2,556.0000	0.235	0	0	0
2011/07/28	R186 2012/05/03			Bond Future	8.7220	8.7260	0.046	0.0000	0.0000	0
2011/07/28	R186 2012/05/03	9.00	Call	Bond Future	6,332.0000	6,302.0000	(0.474)	0	0	0
2011/07/28	R186 2012/05/03	9.00	Put	Bond Future	3,863.0000	3,869.0000	0.155	0	0	0
2011/07/28	R186 2012/05/03	9.05	Call	Bond Future	6,593.0000	6,563.0000	(0.455)	0	0	0
2011/07/28	R186 2012/05/03	9.05	Put	Bond Future	3,688.0000	3,694.0000	0.163	0	0	0
2011/07/28	R186 2012/05/03	8.95	Call	Bond Future	6,076.0000	6,046.0000	(0.494)	0	0	0
2011/07/28	R186 2012/05/03	8.95	Put	Bond Future	4,045.0000	4,051.0000	0.148	0	0	0
2011/07/28	R186 2012/08/02			Bond Future	8.8090	8.8140	0.057	0.0000	0.0000	0
2011/07/28	R186 2012/08/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R186 2012/08/02	8.75	Put	Bond Future	524.0000	568.0000	8.397	0	0	0
2011/07/28	R186 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/07/28	R186 2012/08/02	8.80	Put	Bond Future	80.0000	124.0000	55.000	0	0	0
2011/07/28	R186 2012/08/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R186 2012/08/02	8.70	Put	Bond Future	970.0000	1,015.0000	4.639	0	0	0
2011/07/28	R189 2011/08/04			Bond Future	214.8130	215.0905	0.129	0.0000	0.0000	0
2011/07/28	R189 2011/08/04	212.00	Call	Bond Future	2,813.0000	3,091.0000	9.883	0	0	0
2011/07/28	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R189 2011/08/04	212.05	Call	Bond Future	2,763.0000	3,041.0000	10.062	0	0	0
2011/07/28	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R189 2011/08/04	211.95	Call	Bond Future	2,863.0000	3,141.0000	9.710	0	0	0
2011/07/28	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R189 2011/11/03			Bond Future	211.8773	212.1587	0.133	0.0000	0.0000	0
2011/07/28	R189 2011/11/03	212.00	Call	Bond Future	0.0000	159.0000	100.000	0	0	0
2011/07/28	R189 2011/11/03	212.00	Put	Bond Future	123.0000	0.0000	(100.000)	0	0	0
2011/07/28	R189 2011/11/03	212.05	Call	Bond Future	0.0000	109.0000	100.000	0	0	0
2011/07/28	R189 2011/11/03	212.05	Put	Bond Future	173.0000	0.0000	(100.000)	0	0	0
2011/07/28	R189 2011/11/03	211.95	Call	Bond Future	0.0000	209.0000	100.000	0	0	0
2011/07/28	R189 2011/11/03	211.95	Put	Bond Future	73.0000	0.0000	(100.000)	0	0	0
2011/07/28	R197 2011/08/04			Bond Future	235.1195	236.0236	0.385	0.0000	0.0000	30
2011/07/28	R197 2011/08/04	231.50	Call	Bond Future	3,619.0000	4,524.0000	25.007	0	0	0
2011/07/28	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R197 2011/08/04	231.55	Call	Bond Future	3,569.0000	4,474.0000	25.357	0	0	0
2011/07/28	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R197 2011/08/04	231.45	Call	Bond Future	3,669.0000	4,574.0000	24.666	0	0	0
2011/07/28	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R197 2011/11/03			Bond Future	238.5889	239.5065	0.385	0.0000	0.0000	0
2011/07/28	R197 2011/11/03	238.50	Call	Bond Future	89.0000	1,006.0000	1030.337	0	0	0
2011/07/28	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R197 2011/11/03	238.55	Call	Bond Future	39.0000	956.0000	2351.282	0	0	0
2011/07/28	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R197 2011/11/03	238.45	Call	Bond Future	139.0000	1,056.0000	659.712	0	0	0
2011/07/28	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R201 2011/08/04			Bond Future	6.9980	7.0080	0.143	0.0000	0.0000	395
2011/07/28	R201 2011/08/04	7.25	Call	Bond Future	771.0000	739.0000	(4.150)	0	0	0

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2011/07/28	R201 2011/08/04	7.25	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2011/07/28	R201 2011/08/04	7.30	Call	Bond Future	918.0000	887.0000	(3.377)	0	0	0
2011/07/28	R201 2011/08/04	7.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/07/28	R201 2011/08/04	7.20	Call	Bond Future	628.0000	596.0000	(5.096)	0	0	0
2011/07/28	R201 2011/08/04	7.20	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2011/07/28	R201 2011/11/03			Bond Future	7.0850	7.0950	0.141	0.0000	0.0000	953
2011/07/28	R201 2011/11/03	8.00	Call	Bond Future	2,618.0000	2,591.0000	(1.031)	0	0	0
2011/07/28	R201 2011/11/03	8.00	Put	Bond Future	65.0000	66.0000	1.538	0	0	0
2011/07/28	R201 2011/11/03	8.05	Call	Bond Future	2,746.0000	2,718.0000	(1.020)	0	0	0
2011/07/28	R201 2011/11/03	8.05	Put	Bond Future	56.0000	56.0000	0.000	0	0	0
2011/07/28	R201 2011/11/03	7.95	Call	Bond Future	2,490.0000	2,463.0000	(1.084)	0	0	0
2011/07/28	R201 2011/11/03	7.95	Put	Bond Future	74.0000	76.0000	2.703	0	0	0
2011/07/28	R201 2012/02/02			Bond Future	7.1740	7.1860	0.167	0.0000	0.0000	0
2011/07/28	R201 2012/02/02	8.25	Call	Bond Future	2,926.0000	2,897.0000	(0.991)	0	0	0
2011/07/28	R201 2012/02/02	8.25	Put	Bond Future	157.0000	159.0000	1.274	0	0	0
2011/07/28	R201 2012/02/02	8.30	Call	Bond Future	3,040.0000	3,011.0000	(0.954)	0	0	0
2011/07/28	R201 2012/02/02	8.30	Put	Bond Future	144.0000	147.0000	2.083	0	0	0
2011/07/28	R201 2012/02/02	8.20	Call	Bond Future	2,814.0000	2,786.0000	(0.995)	0	0	0
2011/07/28	R201 2012/02/02	8.20	Put	Bond Future	171.0000	175.0000	2.339	0	0	0
2011/07/28	R201 2012/05/03			Bond Future	7.2920	7.3040	0.165	0.0000	0.0000	0
2011/07/28	R201 2012/05/03	7.75	Call	Bond Future	1,767.0000	1,746.0000	(1.188)	0	0	0
2011/07/28	R201 2012/05/03	7.75	Put	Bond Future	676.0000	684.0000	1.183	0	0	0
2011/07/28	R201 2012/05/03	7.80	Call	Bond Future	1,848.0000	1,827.0000	(1.136)	0	0	0
2011/07/28	R201 2012/05/03	7.80	Put	Bond Future	638.0000	646.0000	1.254	0	0	0
2011/07/28	R201 2012/05/03	7.70	Call	Bond Future	1,687.0000	1,667.0000	(1.186)	0	0	0
2011/07/28	R201 2012/05/03	7.70	Put	Bond Future	714.0000	723.0000	1.261	0	0	0
2011/07/28	R201 2012/08/02			Bond Future	7.4450	7.4590	0.188	0.0000	0.0000	0
2011/07/28	R201 2012/08/02	7.50	Call	Bond Future	120.0000	89.0000	(25.833)	0	0	0
2011/07/28	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R201 2012/08/02	7.55	Call	Bond Future	228.0000	198.0000	(13.158)	0	0	0
2011/07/28	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R201 2012/08/02	7.45	Call	Bond Future	11.0000	0.0000	(100.000)	0	0	0
2011/07/28	R201 2012/08/02	7.45	Put	Bond Future	0.0000	20.0000	100.000	0	0	0
2011/07/28	R202 2011/08/04			Bond Future	174.5140	174.5274	0.008	0.0000	0.0000	22,118

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2011/07/28	R202 2011/08/04	1.00	Call	Bond Future	173,514.0000	173,527.0000	0.007	0	0	0
2011/07/28	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2011/08/04	1.05	Call	Bond Future	173,464.0000	173,477.0000	0.007	0	0	0
2011/07/28	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2011/08/04	0.95	Call	Bond Future	173,564.0000	173,577.0000	0.007	0	0	0
2011/07/28	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2011/11/03			Bond Future	177.0895	177.1026	0.007	0.0000	0.0000	400
2011/07/28	R202 2011/11/03	0.50	Call	Bond Future	176,589.0000	176,603.0000	0.008	0	0	0
2011/07/28	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2011/11/03	0.55	Call	Bond Future	176,539.0000	176,553.0000	0.008	0	0	0
2011/07/28	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2011/11/03	0.45	Call	Bond Future	176,639.0000	176,653.0000	0.008	0	0	0
2011/07/28	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2012/02/02			Bond Future	177.1224	177.1360	0.008	0.0000	0.0000	0
2011/07/28	R202 2012/02/02	177.00	Call	Bond Future	122.0000	136.0000	11.475	0	0	0
2011/07/28	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2012/02/02	177.05	Call	Bond Future	72.0000	86.0000	19.444	0	0	0
2011/07/28	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R202 2012/02/02	176.95	Call	Bond Future	172.0000	186.0000	8.140	0	0	0
2011/07/28	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R203 2011/08/04			Bond Future	7.9500	7.9590	0.113	0.0000	0.0000	824
2011/07/28	R203 2011/08/04	8.00	Call	Bond Future	458.0000	412.0000	(10.044)	0	0	0
2011/07/28	R203 2011/08/04	8.00	Put	Bond Future	218.0000	215.0000	(1.376)	0	0	0
2011/07/28	R203 2011/08/04	8.05	Call	Bond Future	619.0000	570.0000	(7.916)	0	0	0
2011/07/28	R203 2011/08/04	8.05	Put	Bond Future	140.0000	134.0000	(4.286)	0	0	0
2011/07/28	R203 2011/08/04	7.95	Call	Bond Future	324.0000	282.0000	(12.963)	0	0	0
2011/07/28	R203 2011/08/04	7.95	Put	Bond Future	324.0000	325.0000	0.309	0	0	0
2011/07/28	R203 2011/11/03			Bond Future	8.0520	8.0610	0.112	0.0000	0.0000	1,604
2011/07/28	R203 2011/11/03	8.50	Call	Bond Future	2,515.0000	2,479.0000	(1.431)	0	0	0
2011/07/28	R203 2011/11/03	8.50	Put	Bond Future	470.0000	476.0000	1.277	0	0	0
2011/07/28	R203 2011/11/03	8.55	Call	Bond Future	2,688.0000	2,651.0000	(1.376)	0	0	0
2011/07/28	R203 2011/11/03	8.55	Put	Bond Future	418.0000	423.0000	1.196	0	0	0
2011/07/28	R203 2011/11/03	8.45	Call	Bond Future	2,346.0000	2,311.0000	(1.492)	0	0	0
2011/07/28	R203 2011/11/03	8.45	Put	Bond Future	527.0000	534.0000	1.328	0	0	0

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2011/07/28	R203 2012/02/02			Bond Future	8.1600	8.1700	0.123	0.0000	0.0000	0
2011/07/28	R203 2012/02/02	8.75	Call	Bond Future	3,405.0000	3,368.0000	(1.087)	0	0	0
2011/07/28	R203 2012/02/02	8.75	Put	Bond Future	828.0000	836.0000	0.966	0	0	0
2011/07/28	R203 2012/02/02	8.80	Call	Bond Future	3,563.0000	3,527.0000	(1.010)	0	0	0
2011/07/28	R203 2012/02/02	8.80	Put	Bond Future	772.0000	780.0000	1.036	0	0	0
2011/07/28	R203 2012/02/02	8.70	Call	Bond Future	3,249.0000	3,213.0000	(1.108)	0	0	0
2011/07/28	R203 2012/02/02	8.70	Put	Bond Future	888.0000	896.0000	0.901	0	0	0
2011/07/28	R203 2012/05/03			Bond Future	8.2800	8.2900	0.121	0.0000	0.0000	0
2011/07/28	R203 2012/05/03	8.75	Call	Bond Future	3,274.0000	3,243.0000	(0.947)	0	0	0
2011/07/28	R203 2012/05/03	8.75	Put	Bond Future	1,299.0000	1,311.0000	0.924	0	0	0
2011/07/28	R203 2012/05/03	8.80	Call	Bond Future	3,415.0000	3,383.0000	(0.937)	0	0	0
2011/07/28	R203 2012/05/03	8.80	Put	Bond Future	1,233.0000	1,244.0000	0.892	0	0	0
2011/07/28	R203 2012/05/03	8.70	Call	Bond Future	3,136.0000	3,105.0000	(0.989)	0	0	0
2011/07/28	R203 2012/05/03	8.70	Put	Bond Future	1,369.0000	1,381.0000	0.877	0	0	0
2011/07/28	R203 2012/08/02			Bond Future	8.4160	8.4270	0.131	0.0000	0.0000	0
2011/07/28	R203 2012/08/02	8.50	Call	Bond Future	341.0000	296.0000	(13.196)	0	0	0
2011/07/28	R203 2012/08/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R203 2012/08/02	8.55	Call	Bond Future	543.0000	498.0000	(8.287)	0	0	0
2011/07/28	R203 2012/08/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R203 2012/08/02	8.45	Call	Bond Future	138.0000	93.0000	(32.609)	0	0	0
2011/07/28	R203 2012/08/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R204 2011/08/04			Bond Future	8.1400	8.1480	0.098	0.0000	0.0000	220
2011/07/28	R204 2011/08/04	8.00	Call	Bond Future	104.0000	80.0000	(23.077)	0	0	0
2011/07/28	R204 2011/08/04	8.00	Put	Bond Future	868.0000	888.0000	2.304	0	0	0
2011/07/28	R204 2011/08/04	8.05	Call	Bond Future	172.0000	140.0000	(18.605)	0	0	0
2011/07/28	R204 2011/08/04	8.05	Put	Bond Future	663.0000	674.0000	1.659	0	0	0
2011/07/28	R204 2011/08/04	7.95	Call	Bond Future	59.0000	42.0000	(28.814)	0	0	0
2011/07/28	R204 2011/08/04	7.95	Put	Bond Future	1,098.0000	1,125.0000	2.459	0	0	0
2011/07/28	R204 2011/11/03			Bond Future	8.2350	8.2450	0.121	0.0000	0.0000	2,130
2011/07/28	R204 2011/11/03	8.75	Call	Bond Future	3,165.0000	3,119.0000	(1.453)	0	0	0
2011/07/28	R204 2011/11/03	8.75	Put	Bond Future	499.0000	506.0000	1.403	0	0	0
2011/07/28	R204 2011/11/03	8.80	Call	Bond Future	3,365.0000	3,318.0000	(1.397)	0	0	0
2011/07/28	R204 2011/11/03	8.80	Put	Bond Future	445.0000	451.0000	1.348	0	0	0
2011/07/28	R204 2011/11/03	8.70	Call	Bond Future	2,970.0000	2,924.0000	(1.549)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/28	R204 2011/11/03	8.70	Put	Bond Future	559.0000	566.0000	1.252	0	0	0
2011/07/28	R204 2012/02/02			Bond Future	8.3340	8.3440	0.120	0.0000	0.0000	0
2011/07/28	R204 2012/02/02	9.00	Call	Bond Future	4,089.0000	4,047.0000	(1.027)	0	0	0
2011/07/28	R204 2012/02/02	9.00	Put	Bond Future	766.0000	775.0000	1.175	0	0	0
2011/07/28	R204 2012/02/02	9.05	Call	Bond Future	4,277.0000	4,234.0000	(1.005)	0	0	0
2011/07/28	R204 2012/02/02	9.05	Put	Bond Future	711.0000	719.0000	1.125	0	0	0
2011/07/28	R204 2012/02/02	8.95	Call	Bond Future	3,905.0000	3,863.0000	(1.076)	0	0	0
2011/07/28	R204 2012/02/02	8.95	Put	Bond Future	827.0000	836.0000	1.088	0	0	0
2011/07/28	R204 2012/05/03			Bond Future	8.4440	8.4550	0.130	0.0000	0.0000	0
2011/07/28	R204 2012/05/03	8.75	Call	Bond Future	3,399.0000	3,362.0000	(1.089)	0	0	0
2011/07/28	R204 2012/05/03	8.75	Put	Bond Future	1,906.0000	1,923.0000	0.892	0	0	0
2011/07/28	R204 2012/05/03	8.80	Call	Bond Future	3,549.0000	3,511.0000	(1.071)	0	0	0
2011/07/28	R204 2012/05/03	8.80	Put	Bond Future	1,815.0000	1,831.0000	0.882	0	0	0
2011/07/28	R204 2012/05/03	8.70	Call	Bond Future	3,252.0000	3,216.0000	(1.107)	0	0	0
2011/07/28	R204 2012/05/03	8.70	Put	Bond Future	2,001.0000	2,019.0000	0.900	0	0	0
2011/07/28	R204 2012/08/02			Bond Future	8.5690	8.5800	0.128	0.0000	0.0000	0
2011/07/28	R204 2012/08/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R204 2012/08/02	8.50	Put	Bond Future	329.0000	381.0000	15.805	0	0	0
2011/07/28	R204 2012/08/02	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R204 2012/08/02	8.55	Put	Bond Future	90.0000	143.0000	58.889	0	0	0
2011/07/28	R204 2012/08/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R204 2012/08/02	8.45	Put	Bond Future	567.0000	620.0000	9.347	0	0	0
2011/07/28	R206 2011/08/04			Bond Future	6.7180	6.7270	0.134	0.0000	0.0000	9,866
2011/07/28	R206 2011/08/04	7.00	Call	Bond Future	631.0000	610.0000	(3.328)	0	0	0
2011/07/28	R206 2011/08/04	7.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/07/28	R206 2011/08/04	7.05	Call	Bond Future	740.0000	719.0000	(2.838)	0	0	0
2011/07/28	R206 2011/08/04	7.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/07/28	R206 2011/08/04	6.95	Call	Bond Future	526.0000	504.0000	(4.183)	0	0	0
2011/07/28	R206 2011/08/04	6.95	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2011/07/28	R206 2011/11/03			Bond Future	6.7950	6.8060	0.162	0.0000	0.0000	0
2011/07/28	R206 2011/11/03	7.75	Call	Bond Future	1,946.0000	1,925.0000	(1.079)	0	0	0
2011/07/28	R206 2011/11/03	7.75	Put	Bond Future	41.0000	42.0000	2.439	0	0	0
2011/07/28	R206 2011/11/03	7.80	Call	Bond Future	2,039.0000	2,017.0000	(1.079)	0	0	0
2011/07/28	R206 2011/11/03	7.80	Put	Bond Future	35.0000	36.0000	2.857	0	0	0

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2011/07/28	R206 2011/11/03	7.70	Call	Bond Future	1,854.0000	1,833.0000	(1.133)	0	0	0
2011/07/28	R206 2011/11/03	7.70	Put	Bond Future	48.0000	49.0000	2.083	0	0	0
2011/07/28	R206 2012/02/02			Bond Future	6.8790	6.8910	0.174	0.0000	0.0000	0
2011/07/28	R206 2012/02/02	8.00	Call	Bond Future	2,103.0000	2,083.0000	(0.951)	0	0	0
2011/07/28	R206 2012/02/02	8.00	Put	Bond Future	113.0000	114.0000	0.885	0	0	0
2011/07/28	R206 2012/02/02	8.05	Call	Bond Future	2,182.0000	2,162.0000	(0.917)	0	0	0
2011/07/28	R206 2012/02/02	8.05	Put	Bond Future	104.0000	106.0000	1.923	0	0	0
2011/07/28	R206 2012/02/02	7.95	Call	Bond Future	2,026.0000	2,006.0000	(0.987)	0	0	0
2011/07/28	R206 2012/02/02	7.95	Put	Bond Future	123.0000	125.0000	1.626	0	0	0
2011/07/28	R206 2012/05/03			Bond Future	7.0110	7.0250	0.200	0.0000	0.0000	0
2011/07/28	R206 2012/05/03	7.50	Call	Bond Future	1,179.0000	1,164.0000	(1.272)	0	0	0
2011/07/28	R206 2012/05/03	7.50	Put	Bond Future	413.0000	420.0000	1.695	0	0	0
2011/07/28	R206 2012/05/03	7.55	Call	Bond Future	1,234.0000	1,218.0000	(1.297)	0	0	0
2011/07/28	R206 2012/05/03	7.55	Put	Bond Future	390.0000	396.0000	1.538	0	0	0
2011/07/28	R206 2012/05/03	7.45	Call	Bond Future	1,126.0000	1,111.0000	(1.332)	0	0	0
2011/07/28	R206 2012/05/03	7.45	Put	Bond Future	438.0000	445.0000	1.598	0	0	0
2011/07/28	R206 2012/08/02			Bond Future	7.2050	7.2210	0.222	0.0000	0.0000	0
2011/07/28	R206 2012/08/02	7.25	Call	Bond Future	61.0000	39.0000	(36.066)	0	0	0
2011/07/28	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R206 2012/08/02	7.30	Call	Bond Future	128.0000	106.0000	(17.188)	0	0	0
2011/07/28	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R206 2012/08/02	7.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R206 2012/08/02	7.20	Put	Bond Future	7.0000	28.0000	300.000	0	0	0
2011/07/28	R207 2011/08/04			Bond Future	8.2590	8.2680	0.109	0.0000	0.0000	6,115
2011/07/28	R207 2011/08/04	8.25	Call	Bond Future	365.0000	316.0000	(13.425)	0	0	0
2011/07/28	R207 2011/08/04	8.25	Put	Bond Future	417.0000	420.0000	0.719	0	0	0
2011/07/28	R207 2011/08/04	8.30	Call	Bond Future	521.0000	465.0000	(10.749)	0	0	0
2011/07/28	R207 2011/08/04	8.30	Put	Bond Future	285.0000	281.0000	(1.404)	0	0	0
2011/07/28	R207 2011/08/04	8.20	Call	Bond Future	243.0000	202.0000	(16.872)	0	0	0
2011/07/28	R207 2011/08/04	8.20	Put	Bond Future	583.0000	594.0000	1.887	0	0	0
2011/07/28	R207 2011/11/03			Bond Future	8.3470	8.3560	0.108	0.0000	0.0000	600
2011/07/28	R207 2011/11/03	8.75	Call	Bond Future	2,937.0000	2,894.0000	(1.464)	0	0	0
2011/07/28	R207 2011/11/03	8.75	Put	Bond Future	711.0000	718.0000	0.985	0	0	0
2011/07/28	R207 2011/11/03	8.80	Call	Bond Future	3,136.0000	3,092.0000	(1.403)	0	0	0

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2011/07/28	R207 2011/11/03	8.80	Put	Bond Future	638.0000	645.0000	1.097	0	0	0
2011/07/28	R207 2011/11/03	8.70	Call	Bond Future	2,738.0000	2,696.0000	(1.534)	0	0	0
2011/07/28	R207 2011/11/03	8.70	Put	Bond Future	784.0000	793.0000	1.148	0	0	0
2011/07/28	R207 2012/02/02			Bond Future	8.4380	8.4470	0.107	0.0000	0.0000	0
2011/07/28	R207 2012/02/02	9.00	Call	Bond Future	3,960.0000	3,920.0000	(1.010)	0	0	0
2011/07/28	R207 2012/02/02	9.00	Put	Bond Future	956.0000	965.0000	0.941	0	0	0
2011/07/28	R207 2012/02/02	9.05	Call	Bond Future	4,153.0000	4,112.0000	(0.987)	0	0	0
2011/07/28	R207 2012/02/02	9.05	Put	Bond Future	888.0000	896.0000	0.901	0	0	0
2011/07/28	R207 2012/02/02	8.95	Call	Bond Future	3,772.0000	3,732.0000	(1.060)	0	0	0
2011/07/28	R207 2012/02/02	8.95	Put	Bond Future	1,031.0000	1,040.0000	0.873	0	0	0
2011/07/28	R207 2012/05/03			Bond Future	8.5410	8.5510	0.117	0.0000	0.0000	0
2011/07/28	R207 2012/05/03	8.75	Call	Bond Future	3,363.0000	3,328.0000	(1.041)	0	0	0
2011/07/28	R207 2012/05/03	8.75	Put	Bond Future	2,263.0000	2,281.0000	0.795	0	0	0
2011/07/28	R207 2012/05/03	8.80	Call	Bond Future	3,518.0000	3,482.0000	(1.023)	0	0	0
2011/07/28	R207 2012/05/03	8.80	Put	Bond Future	2,158.0000	2,175.0000	0.788	0	0	0
2011/07/28	R207 2012/05/03	8.70	Call	Bond Future	3,212.0000	3,177.0000	(1.090)	0	0	0
2011/07/28	R207 2012/05/03	8.70	Put	Bond Future	2,374.0000	2,392.0000	0.758	0	0	0
2011/07/28	R207 2012/08/02			Bond Future	8.6560	8.6670	0.127	0.0000	0.0000	0
2011/07/28	R207 2012/08/02	8.75	Call	Bond Future	482.0000	425.0000	(11.826)	0	0	0
2011/07/28	R207 2012/08/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R207 2012/08/02	8.80	Call	Bond Future	737.0000	680.0000	(7.734)	0	0	0
2011/07/28	R207 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R207 2012/08/02	8.70	Call	Bond Future	226.0000	169.0000	(25.221)	0	0	0
2011/07/28	R207 2012/08/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R208 2011/08/04			Bond Future	8.2880	8.2920	0.048	0.0000	0.0000	1,511
2011/07/28	R208 2011/08/04	8.25	Call	Bond Future	330.0000	293.0000	(11.212)	0	0	0
2011/07/28	R208 2011/08/04	8.25	Put	Bond Future	563.0000	550.0000	(2.309)	0	0	0
2011/07/28	R208 2011/08/04	8.30	Call	Bond Future	476.0000	435.0000	(8.613)	0	0	0
2011/07/28	R208 2011/08/04	8.30	Put	Bond Future	403.0000	386.0000	(4.218)	0	0	0
2011/07/28	R208 2011/08/04	8.20	Call	Bond Future	218.0000	186.0000	(14.679)	0	0	0
2011/07/28	R208 2011/08/04	8.20	Put	Bond Future	759.0000	751.0000	(1.054)	0	0	0
2011/07/28	R208 2011/11/03			Bond Future	8.3700	8.3740	0.048	0.0000	0.0000	5,997
2011/07/28	R208 2011/11/03	8.75	Call	Bond Future	2,970.0000	2,945.0000	(0.842)	0	0	0
2011/07/28	R208 2011/11/03	8.75	Put	Bond Future	732.0000	731.0000	(0.137)	0	0	0

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2011/07/28	R208 2011/11/03	8.80	Call	Bond Future	3,182.0000	3,157.0000	(0.786)	0	0	0
2011/07/28	R208 2011/11/03	8.80	Put	Bond Future	655.0000	654.0000	(0.153)	0	0	0
2011/07/28	R208 2011/11/03	8.70	Call	Bond Future	2,763.0000	2,739.0000	(0.869)	0	0	0
2011/07/28	R208 2011/11/03	8.70	Put	Bond Future	816.0000	816.0000	0.000	0	0	0
2011/07/28	R208 2011/11/03	7.95	Put	Bond Future	3,159.0000	3,171.0000	0.380	0	0	0
2011/07/28	R208 2011/11/03	7.95	Call	Bond Future	600.0000	588.0000	(2.000)	0	0	1,995
2011/07/28	R208 2011/11/03	8.20	Put	Bond Future	2,135.0000	2,142.0000	0.328	0	0	0
2011/07/28	R208 2011/11/03	8.20	Call	Bond Future	1,110.0000	1,093.0000	(1.532)	0	0	665
2011/07/28	R208 2011/11/03	8.40	Call	Bond Future	1,673.0000	1,653.0000	(1.195)	0	0	0
2011/07/28	R208 2011/11/03	8.40	Put	Bond Future	1,494.0000	1,498.0000	0.268	0	0	665
2011/07/28	R208 2011/11/03	8.90	Call	Bond Future	3,623.0000	3,598.0000	(0.690)	0	0	0
2011/07/28	R208 2011/11/03	8.90	Put	Bond Future	522.0000	521.0000	(0.192)	0	0	1,995
2011/07/28	R208 2012/02/02			Bond Future	8.4530	8.4570	0.047	0.0000	0.0000	0
2011/07/28	R208 2012/02/02	9.00	Call	Bond Future	4,250.0000	4,228.0000	(0.518)	0	0	0
2011/07/28	R208 2012/02/02	9.00	Put	Bond Future	1,123.0000	1,125.0000	0.178	0	0	0
2011/07/28	R208 2012/02/02	9.05	Call	Bond Future	4,453.0000	4,431.0000	(0.494)	0	0	0
2011/07/28	R208 2012/02/02	9.05	Put	Bond Future	1,048.0000	1,049.0000	0.095	0	0	0
2011/07/28	R208 2012/02/02	8.95	Call	Bond Future	4,051.0000	4,029.0000	(0.543)	0	0	0
2011/07/28	R208 2012/02/02	8.95	Put	Bond Future	1,204.0000	1,206.0000	0.166	0	0	0
2011/07/28	R208 2012/05/03			Bond Future	8.5440	8.5490	0.059	0.0000	0.0000	0
2011/07/28	R208 2012/05/03	9.00	Call	Bond Future	4,431.0000	4,408.0000	(0.519)	0	0	0
2011/07/28	R208 2012/05/03	9.00	Put	Bond Future	1,876.0000	1,882.0000	0.320	0	0	0
2011/07/28	R208 2012/05/03	9.05	Call	Bond Future	4,614.0000	4,590.0000	(0.520)	0	0	0
2011/07/28	R208 2012/05/03	9.05	Put	Bond Future	1,785.0000	1,790.0000	0.280	0	0	0
2011/07/28	R208 2012/05/03	8.95	Call	Bond Future	4,252.0000	4,228.0000	(0.564)	0	0	0
2011/07/28	R208 2012/05/03	8.95	Put	Bond Future	1,973.0000	1,978.0000	0.253	0	0	0
2011/07/28	R208 2012/08/02			Bond Future	8.6450	8.6490	0.046	0.0000	0.0000	0
2011/07/28	R208 2012/08/02	8.75	Call	Bond Future	582.0000	559.0000	(3.952)	0	0	0
2011/07/28	R208 2012/08/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R208 2012/08/02	8.80	Call	Bond Future	857.0000	835.0000	(2.567)	0	0	0
2011/07/28	R208 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R208 2012/08/02	8.70	Call	Bond Future	305.0000	283.0000	(7.213)	0	0	0
2011/07/28	R208 2012/08/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R209 2011/08/04			Bond Future	8.8620	8.8760	0.158	0.0000	0.0000	0



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2011/07/28	R209 2011/08/04	8.50	Call	Bond Future	13.0000	7.0000	(46.154)	0	0	0
2011/07/28	R209 2011/08/04	8.50	Put	Bond Future	2,941.0000	3,045.0000	3.536	0	0	0
2011/07/28	R209 2011/08/04	8.55	Call	Bond Future	27.0000	15.0000	(44.444)	0	0	0
2011/07/28	R209 2011/08/04	8.55	Put	Bond Future	2,540.0000	2,638.0000	3.858	0	0	0
2011/07/28	R209 2011/08/04	8.45	Call	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/07/28	R209 2011/08/04	8.45	Put	Bond Future	3,353.0000	3,460.0000	3.191	0	0	0
2011/07/28	R209 2011/08/04	10.10	Call	Bond Future	8,763.0000	8,653.0000	(1.255)	0	0	0
2011/07/28	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R209 2011/11/03			Bond Future	8.9270	8.9420	0.168	0.0000	0.0000	2,736
2011/07/28	R209 2011/11/03	8.75	Call	Bond Future	1,591.0000	1,533.0000	(3.646)	0	0	0
2011/07/28	R209 2011/11/03	8.75	Put	Bond Future	2,983.0000	3,041.0000	1.944	0	0	0
2011/07/28	R209 2011/11/03	8.80	Call	Bond Future	1,758.0000	1,696.0000	(3.527)	0	0	0
2011/07/28	R209 2011/11/03	8.80	Put	Bond Future	2,752.0000	2,806.0000	1.962	0	0	0
2011/07/28	R209 2011/11/03	8.70	Call	Bond Future	1,435.0000	1,380.0000	(3.833)	0	0	0
2011/07/28	R209 2011/11/03	8.70	Put	Bond Future	3,227.0000	3,288.0000	1.890	0	0	0
2011/07/28	R209 2012/02/02			Bond Future	8.9920	9.0070	0.167	0.0000	0.0000	0
2011/07/28	R209 2012/02/02	9.00	Call	Bond Future	3,282.0000	3,214.0000	(2.072)	0	0	0
2011/07/28	R209 2012/02/02	9.00	Put	Bond Future	3,221.0000	3,267.0000	1.428	0	0	0
2011/07/28	R209 2012/02/02	9.05	Call	Bond Future	3,480.0000	3,410.0000	(2.011)	0	0	0
2011/07/28	R209 2012/02/02	9.05	Put	Bond Future	3,038.0000	3,083.0000	1.481	0	0	0
2011/07/28	R209 2012/02/02	8.95	Call	Bond Future	3,090.0000	3,024.0000	(2.136)	0	0	0
2011/07/28	R209 2012/02/02	8.95	Put	Bond Future	3,412.0000	3,461.0000	1.436	0	0	0
2011/07/28	R209 2012/05/03			Bond Future	9.0610	9.0770	0.177	0.0000	0.0000	0
2011/07/28	R209 2012/05/03	9.00	Call	Bond Future	3,762.0000	3,694.0000	(1.808)	0	0	0
2011/07/28	R209 2012/05/03	9.00	Put	Bond Future	4,225.0000	4,278.0000	1.254	0	0	0
2011/07/28	R209 2012/05/03	9.05	Call	Bond Future	3,951.0000	3,881.0000	(1.772)	0	0	0
2011/07/28	R209 2012/05/03	9.05	Put	Bond Future	4,034.0000	4,085.0000	1.264	0	0	0
2011/07/28	R209 2012/05/03	8.95	Call	Bond Future	3,579.0000	3,512.0000	(1.872)	0	0	0
2011/07/28	R209 2012/05/03	8.95	Put	Bond Future	4,425.0000	4,479.0000	1.220	0	0	0
2011/07/28	R209 2012/08/02			Bond Future	9.1350	9.1510	0.175	0.0000	0.0000	0
2011/07/28	R209 2012/08/02	9.25	Call	Bond Future	849.0000	730.0000	(14.016)	0	0	0
2011/07/28	R209 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R209 2012/08/02	9.30	Call	Bond Future	1,213.0000	1,094.0000	(9.810)	0	0	0
2011/07/28	R209 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R209 2012/08/02	9.20	Call	Bond Future	482.0000	363.0000	(24.689)	0	0	0

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2011/07/28	R209 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R210 2011/08/04			Bond Future	131.2584	131.2683	0.008	0.0000	0.0000	615
2011/07/28	R210 2011/08/04	106.00	Call	Bond Future	25,258.0000	25,268.0000	0.040	0	0	0
2011/07/28	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R210 2011/08/04	106.05	Call	Bond Future	25,208.0000	25,218.0000	0.040	0	0	0
2011/07/28	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R210 2011/08/04	105.95	Call	Bond Future	25,308.0000	25,318.0000	0.040	0	0	0
2011/07/28	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R210 2011/11/03			Bond Future	131.4939	131.5039	0.008	0.0000	0.0000	0
2011/07/28	R210 2011/11/03	131.00	Call	Bond Future	494.0000	504.0000	2.024	0	0	0
2011/07/28	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R210 2011/11/03	131.05	Call	Bond Future	444.0000	454.0000	2.252	0	0	0
2011/07/28	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R210 2011/11/03	130.95	Call	Bond Future	544.0000	554.0000	1.838	0	0	0
2011/07/28	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R211 2011/08/04			Bond Future	108.4733	108.5907	0.108	0.0000	0.0000	0
2011/07/28	R211 2011/08/04	1.50	Call	Bond Future	106,973.0000	107,091.0000	0.110	0	0	0
2011/07/28	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R211 2011/08/04	1.55	Call	Bond Future	106,923.0000	107,041.0000	0.110	0	0	0
2011/07/28	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R211 2011/08/04	1.45	Call	Bond Future	107,023.0000	107,141.0000	0.110	0	0	0
2011/07/28	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R211 2011/11/03			Bond Future	110.0740	110.1932	0.108	0.0000	0.0000	529
2011/07/28	R211 2011/11/03	1.25	Call	Bond Future	108,824.0000	108,943.0000	0.109	0	0	0
2011/07/28	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R211 2011/11/03	1.30	Call	Bond Future	108,774.0000	108,893.0000	0.109	0	0	0
2011/07/28	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R211 2011/11/03	1.20	Call	Bond Future	108,874.0000	108,993.0000	0.109	0	0	0
2011/07/28	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R211 2012/02/02			Bond Future	110.4131	110.5340	0.109	0.0000	0.0000	0
2011/07/28	R211 2012/02/02	110.50	Call	Bond Future	0.0000	34.0000	100.000	0	0	0
2011/07/28	R211 2012/02/02	110.50	Put	Bond Future	87.0000	0.0000	(100.000)	0	0	0
2011/07/28	R211 2012/02/02	110.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/28	R211 2012/02/02	110.55	Put	Bond Future	137.0000	16.0000	(88.321)	0	0	0
2011/07/28	R211 2012/02/02	110.45	Call	Bond Future	0.0000	84.0000	100.000	0	0	0
2011/07/28	R211 2012/02/02	110.45	Put	Bond Future	37.0000	0.0000	(100.000)	0	0	0
2011/07/28	R212 2011/08/04			Bond Future	106.7918	106.8968	0.098	0.0000	0.0000	3,852
2011/07/28	R212 2011/08/04	2.50	Call	Bond Future	104,292.0000	104,397.0000	0.101	0	0	0
2011/07/28	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2011/08/04	2.55	Call	Bond Future	104,242.0000	104,347.0000	0.101	0	0	0
2011/07/28	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2011/08/04	2.45	Call	Bond Future	104,342.0000	104,447.0000	0.101	0	0	0
2011/07/28	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2011/11/03			Bond Future	108.3676	108.4743	0.098	0.0000	0.0000	240
2011/07/28	R212 2011/11/03	2.50	Call	Bond Future	105,868.0000	105,974.0000	0.100	0	0	0
2011/07/28	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2011/11/03	2.55	Call	Bond Future	105,818.0000	105,924.0000	0.100	0	0	0
2011/07/28	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2011/11/03	2.45	Call	Bond Future	105,918.0000	106,024.0000	0.100	0	0	0
2011/07/28	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2012/02/02			Bond Future	108.5502	108.6583	0.100	0.0000	0.0000	0
2011/07/28	R212 2012/02/02	108.50	Call	Bond Future	50.0000	158.0000	216.000	0	0	0
2011/07/28	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2012/02/02	108.55	Call	Bond Future	0.0000	108.0000	100.000	0	0	0
2011/07/28	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R212 2012/02/02	108.45	Call	Bond Future	100.0000	208.0000	108.000	0	0	0
2011/07/28	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2011/08/04			Bond Future	8.8370	8.8460	0.102	0.0000	0.0000	0
2011/07/28	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2011/08/04	8.00	Put	Bond Future	7,153.0000	7,225.0000	1.007	0	0	0
2011/07/28	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2011/08/04	8.05	Put	Bond Future	6,700.0000	6,772.0000	1.075	0	0	0
2011/07/28	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2011/08/04	7.95	Put	Bond Future	7,609.0000	7,681.0000	0.946	0	0	0
2011/07/28	R213 2011/11/03			Bond Future	8.9090	8.9190	0.112	0.0000	0.0000	0
2011/07/28	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/28	R213 2011/11/03	8.75	Put	Bond Future	1,274.0000	1,353.0000	6.201	0	0	0
2011/07/28	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2011/11/03	8.80	Put	Bond Future	870.0000	949.0000	9.080	0	0	0
2011/07/28	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2011/11/03	8.70	Put	Bond Future	1,680.0000	1,759.0000	4.702	0	0	0
2011/07/28	R213 2012/02/02			Bond Future	8.9830	8.9930	0.111	0.0000	0.0000	0
2011/07/28	R213 2012/02/02	9.00	Call	Bond Future	133.0000	55.0000	(58.647)	0	0	0
2011/07/28	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2012/02/02	9.05	Call	Bond Future	520.0000	442.0000	(15.000)	0	0	0
2011/07/28	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2012/02/02	8.95	Put	Bond Future	258.0000	336.0000	30.233	0	0	0
2011/07/28	R213 2012/05/03			Bond Future	9.0580	9.0680	0.110	0.0000	0.0000	0
2011/07/28	R213 2012/05/03	9.25	Call	Bond Future	1,457.0000	1,381.0000	(5.216)	0	0	0
2011/07/28	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2012/05/03	9.30	Call	Bond Future	1,831.0000	1,754.0000	(4.205)	0	0	0
2011/07/28	R213 2012/05/03	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/07/28	R213 2012/05/03	9.20	Call	Bond Future	1,082.0000	1,005.0000	(7.116)	0	0	0
2011/07/28	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2012/08/02			Bond Future	9.1370	9.1470	0.109	0.0000	0.0000	0
2011/07/28	R213 2012/08/02	9.25	Call	Bond Future	850.0000	774.0000	(8.941)	0	0	0
2011/07/28	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2012/08/02	9.30	Call	Bond Future	1,222.0000	1,146.0000	(6.219)	0	0	0
2011/07/28	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	R213 2012/08/02	9.20	Call	Bond Future	475.0000	400.0000	(15.789)	0	0	0
2011/07/28	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/28	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/28	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/28	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/28	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0

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2011/07/28	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/28	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/28	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/28	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/28	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/28	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/28	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/28	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/28	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/28	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/28	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/28	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/28	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/28	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/28	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/28	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/28	TRT1 2011/08/04			Index Future	353.4390	353.3140	(0.035)	0.0000	0.0000	100
2011/07/28	TRT1 2011/11/03			Index Future	358.2260	358.1000	(0.035)	0.0000	0.0000	0
2011/07/28	TRT1 2012/02/02			Index Future	363.0660	362.9390	(0.035)	0.0000	0.0000	0

**Total**

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