



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/02/2013 to 12/02/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/12	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/12	2025	07/02/2013			Bond Future	113.0338	113.0338	113.0338	113.0338	0.000	0.0000	0.0000	0
2013/02/12	2025	02/05/2013			Bond Future	114.1058	114.1058	114.1035	114.1035	(0.002)	0.0000	0.0000	0
2013/02/12	2025	02/05/2013	113.41	Call	Bond Future	692.1000	0.6921	689.8300	0.6898	(0.328)	0	0	0
2013/02/12	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	2038	07/02/2013			Bond Future	111.4025	111.4025	111.4025	111.4025	0.000	0.0000	0.0000	0
2013/02/12	2038	02/05/2013			Bond Future	112.5474	112.5474	112.5471	112.5471	0.000	0.0000	0.0000	0
2013/02/12	2038	02/05/2013	111.60	Call	Bond Future	942.8700	0.9429	942.6500	0.9427	(0.023)	0	0	0
2013/02/12	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	2050	07/02/2013			Bond Future	118.2153	118.2153	118.2153	118.2153	0.000	0.0000	0.0000	0
2013/02/12	2050	02/05/2013			Bond Future	119.6614	119.6614	119.6617	119.6617	0.000	0.0000	0.0000	122
2013/02/12	2050	02/05/2013	117.60	Call	Bond Future	2,063.6000	2.0636	2,063.9000	2.0639	0.015	0	0	0
2013/02/12	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	AL7T	02/05/2013			Index Future	495.5530	495.5530	494.6480	494.6480	(0.183)	0.0000	0.0000	12
2013/02/12	AL7T	01/08/2013			Index Future	502.0570	502.0570	501.1420	501.1420	(0.182)	0.0000	0.0000	0
2013/02/12	AL7T	07/11/2013			Index Future	509.1770	509.1770	508.2490	508.2490	(0.182)	0.0000	0.0000	0
2013/02/12	ALBI	02/05/2013			Index Future	441.1070	441.1070	440.3910	440.3910	(0.162)	0.0000	0.0000	913
2013/02/12	ALBI	01/08/2013			Index Future	446.8970	446.8970	446.1730	446.1730	(0.162)	0.0000	0.0000	79
2013/02/12	ALBI	07/11/2013			Index Future	453.2340	453.2340	452.5000	452.5000	(0.162)	0.0000	0.0000	85
2013/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/12	EL28	07/02/2013			Bond Future	118.0923	118.0923	118.0923	118.0923	0.000	0.0000	0.0000	0
2013/02/12	EL28	02/05/2013			Bond Future	113.6621	113.6621	113.6623	113.6623	0.000	0.0000	0.0000	0
2013/02/12	EL28	02/05/2013	113.32	Call	Bond Future	345.9500	0.3459	346.0900	0.3461	0.040	0	0	0
2013/02/12	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	ES33	07/02/2013			Bond Future	8.7450	91.3041	8.7450	91.3041	0.000	0.0000	0.0000	0

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2013/02/12	ES33	02/05/2013			Bond Future	8.8402	88.5093	8.8597	88.3443	0.221	0.0000	0.0000	3,363
2013/02/12	ES33	02/05/2013	91.02	Call	Bond Future	79,329.0900	79.3291	79,164.0700	79.1641	(0.208)	0	0	0
2013/02/12	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	ES33	01/08/2013			Bond Future	8.9300	89.6709	8.9501	89.5042	0.225	0.0000	0.0000	0
2013/02/12	ES33	01/08/2013	9.00	Call	Bond Future	578.7500	0.5788	412.0300	0.4120	(28.807)	0	0	0
2013/02/12	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	ES33	01/08/2013	91.02	Call	Bond Future	78,619.6200	78.6196	78,452.9000	78.4529	(0.212)	0	0	0
2013/02/12	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	02/05/2013			GOVI	441.0430	441.0430	440.3410	440.3410	(0.159)	0.0000	0.0000	97
2013/02/12	GOVI	02/05/2013	432.99	Call	GOVI	80,530.0000	8.0530	73,510.0000	7.3510	(8.717)	0	0	0
2013/02/12	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	02/05/2013	433.00	Call	GOVI	80,430.0000	8.0430	73,410.0000	7.3410	(8.728)	0	0	0
2013/02/12	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	02/05/2013	433.01	Call	GOVI	80,330.0000	8.0330	73,310.0000	7.3310	(8.739)	0	0	0
2013/02/12	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	01/08/2013			GOVI	446.8320	446.8320	446.1230	446.1230	(0.159)	0.0000	0.0000	280
2013/02/12	GOVI	01/08/2013	445.99	Call	GOVI	8,420.0000	0.8420	1,330.0000	0.1330	(84.204)	0	0	0
2013/02/12	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	01/08/2013	446.00	Call	GOVI	8,320.0000	0.8320	1,230.0000	0.1230	(85.216)	0	0	0
2013/02/12	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	01/08/2013	446.01	Call	GOVI	8,220.0000	0.8220	1,130.0000	0.1130	(86.253)	0	0	0
2013/02/12	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	07/11/2013			GOVI	453.1690	453.1690	452.4500	452.4500	(0.159)	0.0000	0.0000	0
2013/02/12	GOVI	07/11/2013	445.99	Call	GOVI	71,790.0000	7.1790	64,600.0000	6.4600	(10.015)	0	0	0
2013/02/12	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	07/11/2013	446.00	Call	GOVI	71,690.0000	7.1690	64,500.0000	6.4500	(10.029)	0	0	0
2013/02/12	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GOVI	07/11/2013	446.01	Call	GOVI	71,590.0000	7.1590	64,400.0000	6.4400	(10.043)	0	0	0
2013/02/12	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/12	IGOV	02/05/2013			Index Future	200.7710	200.7710	200.7920	200.7920	0.010	0.0000	0.0000	459
2013/02/12	IGOV	01/08/2013			Index Future	203.4310	203.4310	203.4530	203.4530	0.011	0.0000	0.0000	147
2013/02/12	IGOV	07/11/2013			Index Future	206.3410	206.3410	206.3650	206.3650	0.012	0.0000	0.0000	7
2013/02/12	ILBI	02/05/2013			Index Future	543.0960	543.0960	543.4830	543.4830	0.071	0.0000	0.0000	183
2013/02/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2013/02/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/12	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/12	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000
2013/02/12	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2013/02/12	JBAF	15/05/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/12	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	500
2013/02/12	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2013/02/12	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,200
2013/02/12	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	2,000
2013/02/12	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	400
2013/02/12	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	800
2013/02/12	JBAF	17/09/2014			Jibar Tradeable Future	5.4300	94.5700	5.4300	94.5700	0.000	0.0000	0.0000	0
2013/02/12	JBAF	17/12/2014			Jibar Tradeable Future	5.5800	94.4200	5.5800	94.4200	0.000	0.0000	0.0000	0
2013/02/12	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/12	R023	07/02/2013			Bond Future	6.7450	110.7745	6.7450	110.7745	0.000	0.0000	0.0000	0
2013/02/12	R023	02/05/2013			Bond Future	6.7865	108.2398	6.8169	108.0155	0.448	0.0000	0.0000	3,490
2013/02/12	R023	02/05/2013	7.04	Call	Bond Future	1,851.9800	1.8520	1,627.7300	1.6277	(12.109)	0	0	0
2013/02/12	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R023	02/05/2013	7.05	Call	Bond Future	1,924.2000	1.9242	1,699.9500	1.7000	(11.654)	0	0	0
2013/02/12	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R023	02/05/2013	7.06	Call	Bond Future	1,996.3600	1.9964	1,772.1100	1.7721	(11.233)	0	0	0
2013/02/12	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R023	01/08/2013			Bond Future	6.8392	109.6604	6.8706	109.4336	0.460	0.0000	0.0000	0
2013/02/12	R023	01/08/2013	7.29	Call	Bond Future	3,190.5600	3.1906	2,963.7800	2.9638	(7.108)	0	0	0
2013/02/12	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R023	01/08/2013	7.30	Call	Bond Future	3,259.9300	3.2599	3,033.1500	3.0331	(6.957)	0	0	0
2013/02/12	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R023	01/08/2013	7.31	Call	Bond Future	3,329.2400	3.3292	3,102.4600	3.1025	(6.812)	0	0	0
2013/02/12	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R157	07/02/2013			Bond Future	5.3000	125.1540	5.3000	125.1540	0.000	0.0000	0.0000	0
2013/02/12	R157	02/05/2013			Bond Future	5.3092	119.8432	5.3369	119.7757	0.522	0.0000	0.0000	19,451
2013/02/12	R157	02/05/2013	5.34	Call	Bond Future	428.2300	0.4282	390.7900	0.3908	(8.743)	0	0	0
2013/02/12	R157	02/05/2013	5.34	Put	Bond Future	353.2100	0.3532	383.2700	0.3833	8.511	0	0	0
2013/02/12	R157	02/05/2013	5.35	Call	Bond Future	441.4500	0.4415	403.3400	0.4033	(8.633)	0	0	0
2013/02/12	R157	02/05/2013	5.35	Put	Bond Future	342.0900	0.3421	371.4800	0.3715	8.591	0	0	0
2013/02/12	R157	02/05/2013	5.36	Call	Bond Future	454.9000	0.4549	416.1300	0.4161	(8.523)	0	0	0
2013/02/12	R157	02/05/2013	5.36	Put	Bond Future	331.2100	0.3312	359.9400	0.3599	8.674	0	0	0
2013/02/12	R157	01/08/2013			Bond Future	5.3046	121.4160	5.3359	121.3482	0.589	0.0000	0.0000	0
2013/02/12	R157	01/08/2013	116.11	Call	Bond Future	91,960.4200	91.9604	91,892.5300	91.8925	(0.074)	0	0	0
2013/02/12	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R157	07/11/2013			Bond Future	5.3048	116.3305	5.3411	116.2617	0.685	0.0000	0.0000	0
2013/02/12	R157	07/11/2013	5.59	Call	Bond Future	911.6900	0.9117	867.0900	0.8671	(4.892)	0	0	0

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2013/02/12	R157	07/11/2013	5.59	Put	Bond Future	373.0500	0.3730	397.2300	0.3972	6.482	0	0	0
2013/02/12	R157	07/11/2013	5.60	Call	Bond Future	924.0800	0.9241	879.1700	0.8792	(4.860)	0	0	0
2013/02/12	R157	07/11/2013	5.60	Put	Bond Future	366.6200	0.3666	390.4900	0.3905	6.511	0	0	0
2013/02/12	R157	07/11/2013	5.61	Call	Bond Future	936.5600	0.9366	891.3400	0.8913	(4.828)	0	0	0
2013/02/12	R157	07/11/2013	5.61	Put	Bond Future	360.2800	0.3603	383.8400	0.3838	6.539	0	0	0
2013/02/12	R186	07/02/2013			Bond Future	7.2900	129.2137	7.2900	129.2137	0.000	0.0000	0.0000	0
2013/02/12	R186	02/05/2013			Bond Future	7.3481	130.7800	7.3732	130.5280	0.341	0.0000	0.0000	68,926
2013/02/12	R186	02/05/2013	6.75	Call	Bond Future	739.0800	0.7391	679.1000	0.6791	(8.115)	0	0	350
2013/02/12	R186	02/05/2013	6.75	Put	Bond Future	6,962.7000	6.9627	7,154.6800	7.1547	2.757	0	0	0
2013/02/12	R186	02/05/2013	7.39	Call	Bond Future	3,018.2800	3.0183	2,867.8500	2.8679	(4.984)	0	0	0
2013/02/12	R186	02/05/2013	7.39	Put	Bond Future	2,597.5600	2.5976	2,699.0900	2.6991	3.909	0	0	0
2013/02/12	R186	02/05/2013	7.40	Call	Bond Future	3,070.6700	3.0707	2,918.8100	2.9188	(4.946)	0	0	0
2013/02/12	R186	02/05/2013	7.40	Put	Bond Future	2,549.8300	2.5498	2,649.9300	2.6499	3.926	0	0	150
2013/02/12	R186	02/05/2013	7.41	Call	Bond Future	3,123.5700	3.1236	2,970.2900	2.9703	(4.907)	0	0	0
2013/02/12	R186	02/05/2013	7.41	Put	Bond Future	2,502.7200	2.5027	2,601.4000	2.6014	3.943	0	0	0
2013/02/12	R186	02/05/2013	7.75	Call	Bond Future	5,215.4200	5.2154	5,019.6400	5.0196	(3.754)	0	0	0
2013/02/12	R186	02/05/2013	7.75	Put	Bond Future	1,259.0100	1.2590	1,315.1900	1.3152	4.462	0	0	100
2013/02/12	R186	01/08/2013			Bond Future	7.4132	127.2115	7.4391	126.9568	0.349	0.0000	0.0000	0
2013/02/12	R186	01/08/2013	7.25	Call	Bond Future	3,397.0200	3.3970	3,270.6100	3.2706	(3.721)	0	0	4,215
2013/02/12	R186	01/08/2013	7.25	Put	Bond Future	5,021.4400	5.0214	5,149.7300	5.1497	2.555	0	0	0
2013/02/12	R186	01/08/2013	128.26	Call	Bond Future	117,939.1100	117.9391	117,684.4100	117.6844	(0.216)	0	0	0
2013/02/12	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R186	07/11/2013			Bond Future	7.4856	129.0149	7.5124	128.7566	0.358	0.0000	0.0000	480
2013/02/12	R186	07/11/2013	8.15	Call	Bond Future	9,032.9000	9.0329	8,845.0100	8.8450	(2.080)	0	0	0
2013/02/12	R186	07/11/2013	8.15	Put	Bond Future	2,845.2600	2.8453	2,915.6300	2.9156	2.473	0	0	0
2013/02/12	R186	07/11/2013	8.16	Call	Bond Future	9,094.3600	9.0944	8,905.8900	8.9059	(2.072)	0	0	0
2013/02/12	R186	07/11/2013	8.16	Put	Bond Future	2,816.9000	2.8169	2,886.6900	2.8867	2.478	0	0	0
2013/02/12	R186	07/11/2013	8.75	Call	Bond Future	12,889.2300	12.8892	12,671.8300	12.6718	(1.687)	0	0	0
2013/02/12	R186	07/11/2013	8.75	Put	Bond Future	1,476.9100	1.4769	1,517.7700	1.5178	2.767	0	0	130
2013/02/12	R186	07/11/2013	8.14	Call	Bond Future	8,971.5800	8.9716	8,784.2700	8.7843	(2.088)	0	0	0
2013/02/12	R186	07/11/2013	8.14	Put	Bond Future	2,873.8600	2.8739	2,944.8100	2.9448	2.469	0	0	0
2013/02/12	R189	07/02/2013			Bond Future	217.0249	217.0249	217.0249	217.0249	0.000	0.0000	0.0000	0
2013/02/12	R197	07/02/2013			Bond Future	285.6632	285.6632	285.6632	285.6632	0.000	0.0000	0.0000	0
2013/02/12	R197	02/05/2013			Bond Future	289.1424	289.1424	289.1351	289.1351	(0.003)	0.0000	0.0000	2,633
2013/02/12	R197	02/05/2013	282.39	Call	Bond Future	6,752.4200	6.7524	6,745.0800	6.7451	(0.109)	0	0	0
2013/02/12	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R197	02/05/2013	282.40	Call	Bond Future	6,742.4200	6.7424	6,735.0800	6.7351	(0.109)	0	0	0
2013/02/12	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R197	02/05/2013	282.41	Call	Bond Future	6,732.4200	6.7324	6,725.0800	6.7251	(0.109)	0	0	0
2013/02/12	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R201	07/02/2013			Bond Future	5.1150	107.6164	5.1150	107.6164	0.000	0.0000	0.0000	0
2013/02/12	R201	02/05/2013			Bond Future	5.1076	108.8899	5.1367	108.8434	0.570	0.0000	0.0000	4
2013/02/12	R201	02/05/2013	4.04	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2013/02/12	R201	02/05/2013	4.04	Put	Bond Future	1,725.7100	1.7257	1,772.2000	1.7722	2.694	0	0	0

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2013/02/12	R201	02/05/2013	4.05	Call	Bond Future		0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2013/02/12	R201	02/05/2013	4.05	Put	Bond Future		1,709.3800	1.7094	1,755.8800	1.7559	2.720	0	0	0
2013/02/12	R201	02/05/2013	4.06	Call	Bond Future		0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2013/02/12	R201	02/05/2013	4.06	Put	Bond Future		1,693.0500	1.6931	1,739.5400	1.7395	2.746	0	0	0
2013/02/12	R201	01/08/2013			Bond Future		5.0707	105.9150	5.1051	105.8683	0.678	0.0000	0.0000	0
2013/02/12	R201	01/08/2013	107.45	Call	Bond Future		68,669.3000	68.6693	68,622.6200	68.6226	(0.068)	0	0	0
2013/02/12	R201	01/08/2013	107.45	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R201	07/11/2013			Bond Future		5.0052	107.4164	5.0483	107.3692	0.862	0.0000	0.0000	0
2013/02/12	R201	07/11/2013	4.79	Call	Bond Future		202.9900	0.2030	185.0100	0.1850	(8.858)	0	0	0
2013/02/12	R201	07/11/2013	4.79	Put	Bond Future		439.3300	0.4393	468.6200	0.4686	6.667	0	0	0
2013/02/12	R201	07/11/2013	4.80	Call	Bond Future		207.5300	0.2075	189.2900	0.1893	(8.789)	0	0	0
2013/02/12	R201	07/11/2013	4.80	Put	Bond Future		432.8700	0.4329	461.9000	0.4619	6.706	0	0	0
2013/02/12	R201	07/11/2013	4.81	Call	Bond Future		212.1300	0.2121	193.6200	0.1936	(8.726)	0	0	0
2013/02/12	R201	07/11/2013	4.81	Put	Bond Future		426.4700	0.4265	455.2300	0.4552	6.744	0	0	0
2013/02/12	R202	07/02/2013			Bond Future		211.4035	211.4035	211.4035	211.4035	0.000	0.0000	0.0000	0
2013/02/12	R202	02/05/2013			Bond Future		214.3216	214.3216	214.3209	214.3209	0.000	0.0000	0.0000	49,442
2013/02/12	R202	02/05/2013	211.04	Call	Bond Future		3,281.5600	3.2816	3,280.9000	3.2809	(0.020)	0	0	0
2013/02/12	R202	02/05/2013	211.04	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R202	02/05/2013	211.05	Call	Bond Future		3,271.5600	3.2716	3,270.9000	3.2709	(0.020)	0	0	0
2013/02/12	R202	02/05/2013	211.05	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R202	02/05/2013	211.06	Call	Bond Future		3,261.5600	3.2616	3,260.9000	3.2609	(0.020)	0	0	0
2013/02/12	R202	02/05/2013	211.06	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R203	07/02/2013			Bond Future		5.7200	113.4896	5.7200	113.4896	0.000	0.0000	0.0000	0
2013/02/12	R203	02/05/2013			Bond Future		5.7847	110.5503	5.8161	110.4240	0.544	0.0000	0.0000	10,716
2013/02/12	R203	02/05/2013	5.89	Call	Bond Future		1,047.3200	1.0473	969.8300	0.9698	(7.399)	0	0	0
2013/02/12	R203	02/05/2013	5.89	Put	Bond Future		625.1100	0.6251	673.9700	0.6740	7.816	0	0	0
2013/02/12	R203	02/05/2013	5.90	Call	Bond Future		1,070.9700	1.0710	992.5400	0.9925	(7.323)	0	0	0
2013/02/12	R203	02/05/2013	5.90	Put	Bond Future		608.7800	0.6088	656.7000	0.6567	7.871	0	0	0
2013/02/12	R203	02/05/2013	5.91	Call	Bond Future		1,094.9200	1.0949	1,015.5500	1.0156	(7.249)	0	0	0
2013/02/12	R203	02/05/2013	5.91	Put	Bond Future		592.7700	0.5928	639.7500	0.6398	7.926	0	0	0
2013/02/12	R203	01/08/2013			Bond Future		5.8160	112.0012	5.8496	111.8736	0.578	0.0000	0.0000	0
2013/02/12	R203	01/08/2013	109.11	Call	Bond Future		98,788.0100	98.7880	98,660.4500	98.6605	(0.129)	0	0	0
2013/02/12	R203	01/08/2013	109.11	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R203	07/11/2013			Bond Future		5.8577	109.4294	5.8940	109.3001	0.620	0.0000	0.0000	0
2013/02/12	R203	07/11/2013	6.01	Call	Bond Future		1,678.4900	1.6785	1,603.4400	1.6034	(4.471)	0	0	0
2013/02/12	R203	07/11/2013	6.01	Put	Bond Future		1,137.7200	1.1377	1,191.9600	1.1920	4.767	0	0	0
2013/02/12	R203	07/11/2013	571.00	Call	Bond Future		107,199.8400	107.1998	107,070.5500	107.0706	(0.121)	0	0	0
2013/02/12	R203	07/11/2013	571.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R203	07/11/2013	5.71	Call	Bond Future		1,125.2500	1.1253	1,066.1400	1.0661	(5.253)	0	0	15
2013/02/12	R203	07/11/2013	5.71	Put	Bond Future		1,653.0900	1.6531	1,723.2700	1.7233	4.245	0	0	0
2013/02/12	R203	07/11/2013	5.99	Call	Bond Future		1,637.9500	1.6379	1,563.9300	1.5639	(4.519)	0	0	0
2013/02/12	R203	07/11/2013	5.99	Put	Bond Future		1,168.0200	1.1680	1,223.2900	1.2233	4.732	0	0	0
2013/02/12	R203	07/11/2013	6.00	Call	Bond Future		1,658.1500	1.6581	1,583.6200	1.5836	(4.495)	0	0	0
2013/02/12	R203	07/11/2013	6.00	Put	Bond Future		1,152.7900	1.1528	1,207.5500	1.2075	4.750	0	0	0
2013/02/12	R204	07/02/2013			Bond Future		5.9750	111.0337	5.9750	111.0337	0.000	0.0000	0.0000	0

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2013/02/12	R204	02/05/2013			Bond Future	6.0428	112.2151	6.0739	112.0607	0.514	0.0000	0.0000	6,807
2013/02/12	R204	02/05/2013	6.29	Call	Bond Future	1,845.6900	1.8457	1,737.0100	1.7370	(5.888)	0	0	0
2013/02/12	R204	02/05/2013	6.29	Put	Bond Future	625.3400	0.6253	671.0500	0.6711	7.310	0	0	0
2013/02/12	R204	02/05/2013	6.30	Call	Bond Future	1,878.8400	1.8788	1,769.2400	1.7692	(5.833)	0	0	0
2013/02/12	R204	02/05/2013	6.30	Put	Bond Future	609.4800	0.6095	654.2700	0.6543	7.349	0	0	0
2013/02/12	R204	02/05/2013	6.31	Call	Bond Future	1,912.2700	1.9123	1,801.7600	1.8018	(5.779)	0	0	0
2013/02/12	R204	02/05/2013	6.31	Put	Bond Future	593.9300	0.5939	637.8100	0.6378	7.388	0	0	0
2013/02/12	R204	01/08/2013			Bond Future	6.0851	109.6613	6.1178	109.5054	0.538	0.0000	0.0000	0
2013/02/12	R204	01/08/2013	110.75	Call	Bond Future	100,777.8000	100.7778	100,621.9000	100.6219	(0.155)	0	0	0
2013/02/12	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R204	07/11/2013			Bond Future	6.1334	111.2159	6.1683	111.0579	0.568	0.0000	0.0000	0
2013/02/12	R204	07/11/2013	7.00	Call	Bond Future	4,537.8900	4.5379	4,412.6500	4.4126	(2.760)	0	0	0
2013/02/12	R204	07/11/2013	7.00	Put	Bond Future	690.2200	0.6902	723.0300	0.7230	4.754	0	0	180
2013/02/12	R204	07/11/2013	6.29	Call	Bond Future	2,383.2700	2.3833	2,291.2600	2.2913	(3.861)	0	0	0
2013/02/12	R204	07/11/2013	6.29	Put	Bond Future	1,675.3300	1.6753	1,741.3700	1.7414	3.942	0	0	0
2013/02/12	R204	07/11/2013	6.30	Call	Bond Future	2,409.0900	2.4091	2,316.5300	2.3165	(3.842)	0	0	0
2013/02/12	R204	07/11/2013	6.30	Put	Bond Future	1,656.1300	1.6561	1,721.6200	1.7216	3.954	0	0	0
2013/02/12	R204	07/11/2013	6.31	Call	Bond Future	2,435.0700	2.4351	2,341.9500	2.3419	(3.824)	0	0	0
2013/02/12	R204	07/11/2013	6.31	Put	Bond Future	1,637.1100	1.6371	1,702.0400	1.7020	3.966	0	0	0
2013/02/12	R206	07/02/2013			Bond Future	5.1250	102.6879	5.1250	102.6879	0.000	0.0000	0.0000	0
2013/02/12	R206	02/05/2013			Bond Future	5.1023	103.9162	5.1364	103.8930	0.668	0.0000	0.0000	23
2013/02/12	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R206	02/05/2013	3.39	Put	Bond Future	1,178.9500	1.1789	1,202.1800	1.2022	1.970	0	0	0
2013/02/12	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R206	02/05/2013	3.40	Put	Bond Future	1,172.0000	1.1720	1,195.2300	1.1952	1.982	0	0	0
2013/02/12	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R206	02/05/2013	3.41	Put	Bond Future	1,165.0500	1.1650	1,188.2800	1.1883	1.994	0	0	0
2013/02/12	R206	01/08/2013			Bond Future	4.9532	101.5182	5.0057	101.4951	1.059	0.0000	0.0000	0
2013/02/12	R206	01/08/2013	103.94	Call	Bond Future	30,520.0800	30.5201	30,496.9700	30.4970	(0.076)	0	0	0
2013/02/12	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R206	07/11/2013			Bond Future	4.3910	102.9573	4.5214	102.9339	2.972	0.0000	0.0000	0
2013/02/12	R206	07/11/2013	4.29	Call	Bond Future	37.3700	0.0374	27.9800	0.0280	(25.127)	0	0	0
2013/02/12	R206	07/11/2013	4.29	Put	Bond Future	55.4600	0.0555	69.4400	0.0694	25.207	0	0	0
2013/02/12	R206	07/11/2013	4.30	Call	Bond Future	38.1600	0.0382	28.6300	0.0286	(24.974)	0	0	0
2013/02/12	R206	07/11/2013	4.30	Put	Bond Future	54.4500	0.0545	68.2900	0.0683	25.418	0	0	0
2013/02/12	R206	07/11/2013	4.31	Call	Bond Future	38.9600	0.0390	29.2900	0.0293	(24.820)	0	0	0
2013/02/12	R206	07/11/2013	4.31	Put	Bond Future	53.4600	0.0535	67.1600	0.0672	25.627	0	0	0
2013/02/12	R207	07/02/2013			Bond Future	6.2700	105.9894	6.2700	105.9894	0.000	0.0000	0.0000	0
2013/02/12	R207	02/05/2013			Bond Future	6.3202	107.2396	6.3458	107.0977	0.405	0.0000	0.0000	5,051
2013/02/12	R207	02/05/2013	6.44	Call	Bond Future	1,712.4500	1.7125	1,622.4200	1.6224	(5.257)	0	0	0
2013/02/12	R207	02/05/2013	6.44	Put	Bond Future	1,049.6100	1.0496	1,101.4700	1.1015	4.941	0	0	0
2013/02/12	R207	02/05/2013	6.45	Call	Bond Future	1,744.8700	1.7449	1,653.9600	1.6540	(5.210)	0	0	0
2013/02/12	R207	02/05/2013	6.45	Put	Bond Future	1,026.9400	1.0269	1,077.9200	1.0779	4.964	0	0	0
2013/02/12	R207	02/05/2013	6.46	Call	Bond Future	1,777.6100	1.7776	1,685.8300	1.6858	(5.163)	0	0	0
2013/02/12	R207	02/05/2013	6.46	Put	Bond Future	1,004.6300	1.0046	1,054.7400	1.0547	4.988	0	0	0
2013/02/12	R207	01/08/2013			Bond Future	6.3713	105.0105	6.3980	104.8672	0.420	0.0000	0.0000	0

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2013/02/12	R207	01/08/2013	106.18	Call	Bond Future	97,439.3400	97.4393	97,296.0500	97.2960	(0.147)	0	0	0
2013/02/12	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R207	07/11/2013			Bond Future	6.4255	106.4992	6.4537	106.3540	0.439	0.0000	0.0000	0
2013/02/12	R207	07/11/2013	6.69	Call	Bond Future	3,181.6000	3.1816	3,090.8500	3.0908	(2.852)	0	0	0
2013/02/12	R207	07/11/2013	6.69	Put	Bond Future	1,827.7300	1.8277	1,882.2400	1.8822	2.982	0	0	0
2013/02/12	R207	07/11/2013	6.70	Call	Bond Future	3,212.3400	3.2123	3,121.1300	3.1211	(2.839)	0	0	0
2013/02/12	R207	07/11/2013	6.70	Put	Bond Future	1,807.7100	1.8077	1,861.7600	1.8618	2.990	0	0	0
2013/02/12	R207	07/11/2013	6.71	Call	Bond Future	3,243.2100	3.2432	3,151.5500	3.1515	(2.826)	0	0	0
2013/02/12	R207	07/11/2013	6.71	Put	Bond Future	1,787.8600	1.7879	1,841.4600	1.8415	2.998	0	0	0
2013/02/12	R208	07/02/2013			Bond Future	6.4100	104.6215	6.4100	104.6215	0.000	0.0000	0.0000	0
2013/02/12	R208	02/05/2013			Bond Future	6.4526	102.4919	6.4832	102.3027	0.475	0.0000	0.0000	15,418
2013/02/12	R208	02/05/2013	6.64	Call	Bond Future	2,181.6000	2.1816	2,055.8900	2.0559	(5.762)	0	0	0
2013/02/12	R208	02/05/2013	6.64	Put	Bond Future	1,030.9800	1.0310	1,094.4300	1.0944	6.154	0	0	0
2013/02/12	R208	02/05/2013	6.65	Call	Bond Future	2,219.6900	2.2197	2,092.8800	2.0929	(5.713)	0	0	0
2013/02/12	R208	02/05/2013	6.65	Put	Bond Future	1,008.1200	1.0081	1,070.4700	1.0705	6.185	0	0	0
2013/02/12	R208	02/05/2013	6.66	Call	Bond Future	2,258.1100	2.2581	2,130.2100	2.1302	(5.664)	0	0	0
2013/02/12	R208	02/05/2013	6.66	Put	Bond Future	985.6500	0.9856	1,046.9100	1.0469	6.215	0	0	0
2013/02/12	R208	01/08/2013			Bond Future	6.5001	103.8370	6.5320	103.6458	0.490	0.0000	0.0000	0
2013/02/12	R208	01/08/2013	101.40	Call	Bond Future	94,792.5400	94.7925	94,601.3600	94.6014	(0.202)	0	0	0
2013/02/12	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R208	07/11/2013			Bond Future	6.5552	101.9131	6.5886	101.7193	0.509	0.0000	0.0000	0
2013/02/12	R208	07/11/2013	7.50	Call	Bond Future	6,346.6500	6.3466	6,192.8800	6.1929	(2.423)	0	0	0
2013/02/12	R208	07/11/2013	7.50	Put	Bond Future	1,026.8100	1.0268	1,066.8600	1.0669	3.900	0	0	230
2013/02/12	R208	07/11/2013	6.79	Call	Bond Future	3,628.4200	3.6284	3,510.1500	3.5101	(3.260)	0	0	0
2013/02/12	R208	07/11/2013	6.79	Put	Bond Future	2,273.3200	2.2733	2,348.8700	2.3489	3.323	0	0	0
2013/02/12	R208	07/11/2013	6.80	Call	Bond Future	3,661.9100	3.6619	3,543.0500	3.5431	(3.246)	0	0	0
2013/02/12	R208	07/11/2013	6.80	Put	Bond Future	2,249.5800	2.2496	2,324.5400	2.3245	3.332	0	0	0
2013/02/12	R208	07/11/2013	6.81	Call	Bond Future	3,695.5400	3.6955	3,576.0900	3.5761	(3.232)	0	0	0
2013/02/12	R208	07/11/2013	6.81	Put	Bond Future	2,226.0300	2.2260	2,300.4000	2.3004	3.341	0	0	0
2013/02/12	R209	07/02/2013			Bond Future	8.1750	82.4493	8.1750	82.4493	0.000	0.0000	0.0000	0
2013/02/12	R209	02/05/2013			Bond Future	8.2508	80.1792	8.2757	79.9663	0.301	0.0000	0.0000	8,814
2013/02/12	R209	02/05/2013	7.99	Call	Bond Future	1,518.5200	1.5185	1,426.3000	1.4263	(6.073)	0	0	0
2013/02/12	R209	02/05/2013	7.99	Put	Bond Future	3,805.4700	3.8055	3,926.1400	3.9261	3.171	0	0	0
2013/02/12	R209	02/05/2013	8.00	Call	Bond Future	1,550.0500	1.5500	1,456.6200	1.4566	(6.028)	0	0	0
2013/02/12	R209	02/05/2013	8.00	Put	Bond Future	3,747.4700	3.7475	3,866.9300	3.8669	3.188	0	0	0
2013/02/12	R209	02/05/2013	8.01	Call	Bond Future	1,582.1400	1.5821	1,487.4900	1.4875	(5.982)	0	0	0
2013/02/12	R209	02/05/2013	8.01	Put	Bond Future	3,690.1800	3.6902	3,808.4200	3.8084	3.204	0	0	0
2013/02/12	R209	01/08/2013			Bond Future	8.3185	81.2315	8.3440	81.0161	0.307	0.0000	0.0000	0
2013/02/12	R209	01/08/2013	79.36	Call	Bond Future	71,282.3600	71.2824	71,066.9600	71.0670	(0.302)	0	0	0
2013/02/12	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R209	07/11/2013			Bond Future	8.3941	79.2385	8.4204	79.0202	0.313	0.0000	0.0000	0
2013/02/12	R209	07/11/2013	9.50	Call	Bond Future	10,402.9400	10.4029	10,227.3900	10.2274	(1.688)	0	0	0
2013/02/12	R209	07/11/2013	9.50	Put	Bond Future	1,964.5500	1.9646	2,007.3000	2.0073	2.176	0	0	180
2013/02/12	R209	07/11/2013	8.79	Call	Bond Future	6,894.4700	6.8945	6,748.4400	6.7484	(2.118)	0	0	0
2013/02/12	R209	07/11/2013	8.79	Put	Bond Future	3,699.4800	3.6995	3,771.7500	3.7718	1.954	0	0	0
2013/02/12	R209	07/11/2013	8.80	Call	Bond Future	6,940.7700	6.9408	6,794.2400	6.7942	(2.111)	0	0	0

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2013/02/12	R209	07/11/2013	8.80	Put	Bond Future	3,667.7000	3.6677	3,739.4700	3.7395	1.957	0	0	0
2013/02/12	R209	07/11/2013	8.81	Call	Bond Future	6,987.4300	6.9874	6,840.4100	6.8404	(2.104)	0	0	0
2013/02/12	R209	07/11/2013	8.81	Put	Bond Future	3,636.4000	3.6364	3,707.6800	3.7077	1.960	0	0	0
2013/02/12	R210	07/02/2013			Bond Future	164.8627	164.8627	164.8627	164.8627	0.000	0.0000	0.0000	0
2013/02/12	R210	02/05/2013			Bond Future	164.7026	164.7026	164.7005	164.7005	(0.001)	0.0000	0.0000	1,244
2013/02/12	R210	02/05/2013	161.14	Call	Bond Future	3,562.5800	3.5626	3,560.5200	3.5605	(0.058)	0	0	0
2013/02/12	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R210	02/05/2013	161.15	Call	Bond Future	3,552.5800	3.5526	3,550.5200	3.5505	(0.058)	0	0	0
2013/02/12	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R210	02/05/2013	161.16	Call	Bond Future	3,542.5800	3.5426	3,540.5200	3.5405	(0.058)	0	0	0
2013/02/12	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R211	07/02/2013			Bond Future	126.4836	126.4836	126.4836	126.4836	0.000	0.0000	0.0000	0
2013/02/12	R211	02/05/2013			Bond Future	128.0161	128.0161	128.2037	128.2037	0.147	0.0000	0.0000	529
2013/02/12	R211	02/05/2013	125.69	Call	Bond Future	2,326.0800	2.3261	2,513.6900	2.5137	8.066	0	0	0
2013/02/12	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R211	02/05/2013	125.70	Call	Bond Future	2,316.0800	2.3161	2,503.6900	2.5037	8.100	0	0	0
2013/02/12	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R211	02/05/2013	125.71	Call	Bond Future	2,306.0800	2.3061	2,493.6900	2.4937	8.135	0	0	0
2013/02/12	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R212	07/02/2013			Bond Future	133.1322	133.1322	133.1322	133.1322	0.000	0.0000	0.0000	0
2013/02/12	R212	02/05/2013			Bond Future	134.6441	134.6441	134.6401	134.6401	(0.003)	0.0000	0.0000	20,170
2013/02/12	R212	02/05/2013	131.09	Call	Bond Future	3,554.1100	3.5541	3,550.1100	3.5501	(0.113)	0	0	0
2013/02/12	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R212	02/05/2013	131.10	Call	Bond Future	3,544.1100	3.5441	3,540.1100	3.5401	(0.113)	0	0	0
2013/02/12	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R212	02/05/2013	131.11	Call	Bond Future	3,534.1100	3.5341	3,530.1100	3.5301	(0.113)	0	0	0
2013/02/12	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R213	07/02/2013			Bond Future	7.8600	94.9659	7.8600	94.9659	0.000	0.0000	0.0000	0
2013/02/12	R213	02/05/2013			Bond Future	7.9236	92.5407	7.9485	92.3206	0.314	0.0000	0.0000	10,514
2013/02/12	R213	02/05/2013	7.84	Call	Bond Future	2,276.0700	2.2761	2,157.9800	2.1580	(5.188)	0	0	0
2013/02/12	R213	02/05/2013	7.84	Put	Bond Future	3,021.3900	3.0214	3,123.4100	3.1234	3.377	0	0	0
2013/02/12	R213	02/05/2013	7.85	Call	Bond Future	2,316.5000	2.3165	2,197.1900	2.1972	(5.150)	0	0	0
2013/02/12	R213	02/05/2013	7.85	Put	Bond Future	2,972.2500	2.9723	3,073.0500	3.0731	3.391	0	0	0
2013/02/12	R213	02/05/2013	7.86	Call	Bond Future	2,357.3600	2.3574	2,236.8300	2.2368	(5.113)	0	0	0
2013/02/12	R213	02/05/2013	7.86	Put	Bond Future	2,923.6600	2.9237	3,023.2400	3.0232	3.406	0	0	0
2013/02/12	R213	01/08/2013			Bond Future	7.9899	93.7553	8.0155	93.5326	0.320	0.0000	0.0000	0
2013/02/12	R213	01/08/2013	91.25	Call	Bond Future	83,140.2700	83.1403	82,917.6300	82.9176	(0.268)	0	0	0
2013/02/12	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R213	07/11/2013			Bond Future	8.0657	91.5474	8.0920	91.3217	0.327	0.0000	0.0000	0
2013/02/12	R213	07/11/2013	8.59	Call	Bond Future	7,468.4900	7.4685	7,311.1300	7.3111	(2.107)	0	0	0
2013/02/12	R213	07/11/2013	8.59	Put	Bond Future	3,125.7500	3.1257	3,194.1100	3.1941	2.187	0	0	0
2013/02/12	R213	07/11/2013	8.60	Call	Bond Future	7,519.2100	7.5192	7,361.3400	7.3613	(2.100)	0	0	0
2013/02/12	R213	07/11/2013	8.60	Put	Bond Future	3,096.6100	3.0966	3,164.4600	3.1645	2.191	0	0	0
2013/02/12	R213	07/11/2013	8.61	Call	Bond Future	7,570.0500	7.5700	7,411.6600	7.4117	(2.092)	0	0	0

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2013/02/12	R213	07/11/2013	8.61	Put	Bond Future	3,067.7100	3.0677	3,135.0400	3.1350	2.195	0	0	0
2013/02/12	R214	07/02/2013			Bond Future	8.2050	84.3565	8.2050	84.3565	0.000	0.0000	0.0000	0
2013/02/12	R214	02/05/2013			Bond Future	8.2826	81.9153	8.3126	81.6437	0.362	0.0000	0.0000	2,034
2013/02/12	R214	02/05/2013	84.31	Call	Bond Future	73,135.7100	73.1357	72,864.1200	72.8641	(0.371)	0	0	0
2013/02/12	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/12	R214	01/08/2013			Bond Future	8.3475	82.9905	8.3783	82.7156	0.368	0.0000	0.0000	0
2013/02/12	R214	01/08/2013	84.31	Call	Bond Future	72,542.5600	72.5426	72,267.6700	72.2677	(0.379)	0	0	0
2013/02/12	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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