



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 26/02/2013 to 26/02/2013

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
2013/02/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/26	2025	02/05/2013			Bond Future	113.7069		113.7069			0.0000	0.0000	0
2013/02/26	2025	02/05/2013	113.41	Call	Bond Future	293.2800	0.2933	291.2500	0.2913	(0.692)	0	0	0
2013/02/26	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	2038	02/05/2013			Bond Future	112.3267		112.3267		0.000	0.0000	0.0000	0
2013/02/26	2038	02/05/2013	111.60	Call	Bond Future	722.2300	0.7222	722.4400	0.7224	0.029	0	0	0
2013/02/26	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	2050	02/05/2013			Bond Future	119.6617		119.6617		0.001	0.0000	0.0000	122
2013/02/26	2050	02/05/2013	117.60	Call	Bond Future	2,063.9000	2.0639	2,064.5000	2.0645	0.029	0	0	0
2013/02/26	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	AL7T	02/05/2013			Index Future	498.1790	498.1790	497.9770	497.9770	(0.041)	0.0000	0.0000	12
2013/02/26	AL7T	01/08/2013			Index Future	504.7710	504.7710	504.5650	504.5650	(0.041)	0.0000	0.0000	0
2013/02/26	AL7T	07/11/2013			Index Future	512.0490	512.0490	511.8390	511.8390	(0.041)	0.0000	0.0000	0
2013/02/26	ALBI	02/05/2013			Index Future	443.5190	443.5190	442.7950	442.7950	(0.163)	0.0000	0.0000	925
2013/02/26	ALBI	01/08/2013			Index Future	449.3870	449.3870	448.6520	448.6520	(0.164)	0.0000	0.0000	79
2013/02/26	ALBI	07/11/2013			Index Future	455.8670	455.8670	455.1200	455.1200	(0.164)	0.0000	0.0000	85
2013/02/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/26	EL28	02/05/2013			Bond Future	113.6624	113.6624	113.6628	113.6628	0.000	0.0000	0.0000	0
2013/02/26	EL28	02/05/2013	113.32	Call	Bond Future	346.2300	0.3462	346.6600	0.3467	0.124	0	0	0
2013/02/26	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	ES33	02/05/2013			Bond Future	8.7138	89.5881	8.7690	89.1144	0.633	0.0000	0.0000	3,363
2013/02/26	ES33	02/05/2013	91.02	Call	Bond Future	80,407.8500	80.4078	79,934.1000	79.9341	(0.589)	0	0	0
2013/02/26	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	ES33	01/08/2013			Bond Future	8.7987	90.7737	8.8556	90.2934	0.647	0.0000	0.0000	0
2013/02/26	ES33	01/08/2013	9.00	Call	Bond Future	1,681.5000	1.6815	1,201.2200	1.2012	(28.563)	0	0	0
2013/02/26	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/26	ES33	01/08/2013	91.02	Call	Bond Future	79,722.3700	79.7224	79,242.0900	79.2421	(0.602)	0	0	0
2013/02/26	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	02/05/2013			GOVI	443.2880	443.2880	442.5960	442.5960	(0.156)	0.0000	0.0000	97
2013/02/26	GOVI	02/05/2013	432.99	Call	GOVI	102,980.0000	10.2980	96,060.0000	9.6060	(6.720)	0	0	0
2013/02/26	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	02/05/2013	433.00	Call	GOVI	102,880.0000	10.2880	95,960.0000	9.5960	(6.726)	0	0	0
2013/02/26	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	02/05/2013	433.01	Call	GOVI	102,780.0000	10.2780	95,860.0000	9.5860	(6.733)	0	0	0
2013/02/26	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	01/08/2013			GOVI	449.1540	449.1540	448.4510	448.4510	(0.157)	0.0000	0.0000	280
2013/02/26	GOVI	01/08/2013	445.99	Call	GOVI	31,640.0000	3.1640	24,610.0000	2.4610	(22.219)	0	0	0
2013/02/26	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	01/08/2013	446.00	Call	GOVI	31,540.0000	3.1540	24,510.0000	2.4510	(22.289)	0	0	0
2013/02/26	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	01/08/2013	446.01	Call	GOVI	31,440.0000	3.1440	24,410.0000	2.4410	(22.360)	0	0	0
2013/02/26	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	07/11/2013			GOVI	455.6300	455.6300	454.9160	454.9160	(0.157)	0.0000	0.0000	0
2013/02/26	GOVI	07/11/2013	445.99	Call	GOVI	96,400.0000	9.6400	89,260.0000	8.9260	(7.407)	0	0	0
2013/02/26	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	07/11/2013	446.00	Call	GOVI	96,300.0000	9.6300	89,160.0000	8.9160	(7.414)	0	0	0
2013/02/26	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GOVI	07/11/2013	446.01	Call	GOVI	96,200.0000	9.6200	89,060.0000	8.9060	(7.422)	0	0	0
2013/02/26	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/26	IGOV	02/05/2013			Index Future	200.8640	200.8640	200.8590	200.8590	(0.002)	0.0000	0.0000	459
2013/02/26	IGOV	01/08/2013			Index Future	203.5470	203.5470	203.5410	203.5410	(0.003)	0.0000	0.0000	147
2013/02/26	IGOV	07/11/2013			Index Future	206.5080	206.5080	206.5010	206.5010	(0.003)	0.0000	0.0000	7
2013/02/26	ILBI	02/05/2013			Index Future	543.8280	543.8280	543.7530	543.7530	(0.014)	0.0000	0.0000	183
2013/02/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/26	JBAF	20/03/2013			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	1,000
2013/02/26	JBAF	17/04/2013			Jibar Tradeable Future	5.0400	94.9600	5.0300	94.9700	(0.198)	0.0000	0.0000	0

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2013/02/26	JBAF	15/05/2013			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	0
2013/02/26	JBAF	19/06/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	500
2013/02/26	JBAF	17/07/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	0
2013/02/26	JBAF	21/08/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	0
2013/02/26	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	2,200
2013/02/26	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	2,000
2013/02/26	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	400
2013/02/26	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	800
2013/02/26	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3300	94.6700	(0.187)	0.0000	0.0000	0
2013/02/26	JBAF	17/12/2014			Jibar Tradeable Future	5.4900	94.5100	5.4800	94.5200	(0.182)	0.0000	0.0000	0
2013/02/26	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/26	R023	02/05/2013			Bond Future	6.6862	108.9847	6.6908	108.9504	0.069	0.0000	0.0000	3,770
2013/02/26	R023	02/05/2013	7.04	Call	Bond Future	2,596.9300	2.5969	2,562.5700	2.5626	(1.323)	0	0	0
2013/02/26	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R023	02/05/2013	7.05	Call	Bond Future	2,669.1500	2.6692	2,634.7900	2.6348	(1.287)	0	0	0
2013/02/26	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R023	02/05/2013	7.06	Call	Bond Future	2,741.3100	2.7413	2,706.9500	2.7069	(1.253)	0	0	0
2013/02/26	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R023	01/08/2013			Bond Future	6.7334	110.4270	6.7382	110.3919	0.072	0.0000	0.0000	0
2013/02/26	R023	01/08/2013	7.29	Call	Bond Future	3,957.2100	3.9572	3,922.0400	3.9220	(0.889)	0	0	0
2013/02/26	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R023	01/08/2013	7.30	Call	Bond Future	4,026.5800	4.0266	3,991.4100	3.9914	(0.873)	0	0	0
2013/02/26	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R023	01/08/2013	7.31	Call	Bond Future	4,095.8900	4.0959	4,060.7200	4.0607	(0.859)	0	0	0
2013/02/26	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R157	02/05/2013			Bond Future	5.2391	120.0141	5.2227	120.0541	(0.312)	0.0000	0.0000	19,469
2013/02/26	R157	02/05/2013	5.34	Call	Bond Future	473.6000	0.4736	496.1600	0.4962	4.764	0	0	0
2013/02/26	R157	02/05/2013	5.34	Put	Bond Future	227.6300	0.2276	210.2300	0.2102	(7.644)	0	0	0
2013/02/26	R157	02/05/2013	5.35	Call	Bond Future	489.0500	0.4891	512.0600	0.5121	4.705	0	0	0
2013/02/26	R157	02/05/2013	5.35	Put	Bond Future	218.7400	0.2187	201.7900	0.2018	(7.749)	0	0	0
2013/02/26	R157	02/05/2013	5.36	Call	Bond Future	504.7500	0.5048	528.2100	0.5282	4.648	0	0	0
2013/02/26	R157	02/05/2013	5.36	Put	Bond Future	210.1100	0.2101	193.6100	0.1936	(7.853)	0	0	0
2013/02/26	R157	01/08/2013			Bond Future	5.2191	121.6024	5.2007	121.6426	(0.353)	0.0000	0.0000	0
2013/02/26	R157	01/08/2013	116.11	Call	Bond Future	92,146.8000	92.1468	92,186.9300	92.1869	0.044	0	0	0
2013/02/26	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R157	07/11/2013			Bond Future	5.1899	116.5483	5.1686	116.5888	(0.410)	0.0000	0.0000	0
2013/02/26	R157	07/11/2013	5.59	Call	Bond Future	1,012.7500	1.0128	1,040.7200	1.0407	2.762	0	0	0
2013/02/26	R157	07/11/2013	5.59	Put	Bond Future	256.2600	0.2563	243.7700	0.2438	(4.874)	0	0	0
2013/02/26	R157	07/11/2013	5.60	Call	Bond Future	1,026.3900	1.0264	1,054.5400	1.0545	2.743	0	0	0
2013/02/26	R157	07/11/2013	5.60	Put	Bond Future	251.0800	0.2511	238.7700	0.2388	(4.903)	0	0	0
2013/02/26	R157	07/11/2013	5.61	Call	Bond Future	1,040.1200	1.0401	1,068.4500	1.0684	2.724	0	0	0
2013/02/26	R157	07/11/2013	5.61	Put	Bond Future	245.9900	0.2460	233.8600	0.2339	(4.931)	0	0	0
2013/02/26	R186	02/05/2013			Bond Future	7.2466	131.8073	7.2715	131.5538	0.344	0.0000	0.0000	64,798
2013/02/26	R186	02/05/2013	6.75	Call	Bond Future	733.6400	0.7336	668.0100	0.6680	(8.946)	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/26	R186	02/05/2013	6.75	Put	Bond Future	5,929.8800	5.9299	6,117.7400	6.1177	3.168	0	0	0
2013/02/26	R186	02/05/2013	7.39	Call	Bond Future	3,307.9200	3.3079	3,138.9900	3.1390	(5.107)	0	0	0
2013/02/26	R186	02/05/2013	7.39	Put	Bond Future	1,859.8200	1.8598	1,944.3800	1.9444	4.547	0	0	0
2013/02/26	R186	02/05/2013	7.40	Call	Bond Future	3,367.7300	3.3677	3,197.3000	3.1973	(5.061)	0	0	0
2013/02/26	R186	02/05/2013	7.40	Put	Bond Future	1,819.5100	1.8195	1,902.5700	1.9026	4.565	0	0	150
2013/02/26	R186	02/05/2013	7.41	Call	Bond Future	3,428.0900	3.4281	3,256.1700	3.2562	(5.015)	0	0	0
2013/02/26	R186	02/05/2013	7.41	Put	Bond Future	1,779.8600	1.7799	1,861.4300	1.8614	4.583	0	0	0
2013/02/26	R186	02/05/2013	7.75	Call	Bond Future	5,764.4200	5.7644	5,550.8000	5.5508	(3.706)	0	0	0
2013/02/26	R186	02/05/2013	7.75	Put	Bond Future	780.6300	0.7806	820.5000	0.8205	5.107	0	0	100
2013/02/26	R186	01/08/2013			Bond Future	7.3069	128.2665	7.3327	128.0094	0.353	0.0000	0.0000	0
2013/02/26	R186	01/08/2013	7.25	Call	Bond Future	4,055.4900	4.0555	3,915.3900	3.9154	(3.455)	0	0	4,215
2013/02/26	R186	01/08/2013	7.25	Put	Bond Future	4,624.9000	4.6249	4,741.9600	4.7420	2.531	0	0	0
2013/02/26	R186	01/08/2013	128.26	Call	Bond Future	118,994.1200	118.9941	118,736.9600	118.7370	(0.216)	0	0	0
2013/02/26	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R186	07/11/2013			Bond Future	7.3721	130.1161	7.3989	129.8550	0.363	0.0000	0.0000	480
2013/02/26	R186	07/11/2013	8.15	Call	Bond Future	9,895.0400	9.8950	9,698.3700	9.6984	(1.988)	0	0	0
2013/02/26	R186	07/11/2013	8.15	Put	Bond Future	2,606.1700	2.6062	2,670.6300	2.6706	2.473	0	0	0
2013/02/26	R186	07/11/2013	8.16	Call	Bond Future	9,958.6100	9.9586	9,761.4000	9.7614	(1.980)	0	0	0
2013/02/26	R186	07/11/2013	8.16	Put	Bond Future	2,579.9200	2.5799	2,643.8400	2.6438	2.478	0	0	0
2013/02/26	R186	07/11/2013	8.75	Call	Bond Future	13,858.3400	13.8583	13,634.1400	13.6341	(1.618)	0	0	0
2013/02/26	R186	07/11/2013	8.75	Put	Bond Future	1,344.7900	1.3448	1,381.7200	1.3817	2.746	0	0	130
2013/02/26	R186	07/11/2013	8.14	Call	Bond Future	9,831.6000	9.8316	9,635.4700	9.6355	(1.995)	0	0	0
2013/02/26	R186	07/11/2013	8.14	Put	Bond Future	2,632.6500	2.6326	2,697.6500	2.6976	2.469	0	0	0
2013/02/26	R197	02/05/2013			Bond Future	288.9104	288.9104	288.9038	288.9038	(0.002)	0.0000	0.0000	2,633
2013/02/26	R197	02/05/2013	282.39	Call	Bond Future	6,520.4500	6.5204	6,513.8500	6.5138	(0.101)	0	0	0
2013/02/26	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R197	02/05/2013	282.40	Call	Bond Future	6,510.4500	6.5104	6,503.8500	6.5038	(0.101)	0	0	0
2013/02/26	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R197	02/05/2013	282.41	Call	Bond Future	6,500.4500	6.5004	6,493.8500	6.4938	(0.102)	0	0	0
2013/02/26	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R201	02/05/2013			Bond Future	5.1310	108.8525	5.1592	108.8074	0.550	0.0000	0.0000	4
2013/02/26	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R201	02/05/2013	4.04	Put	Bond Future	1,763.0300	1.7630	1,808.1400	1.8081	2.559	0	0	0
2013/02/26	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R201	02/05/2013	4.05	Put	Bond Future	1,746.7000	1.7467	1,791.8100	1.7918	2.583	0	0	0
2013/02/26	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R201	02/05/2013	4.06	Put	Bond Future	1,730.3600	1.7304	1,775.4700	1.7755	2.607	0	0	0
2013/02/26	R201	01/08/2013			Bond Future	5.0899	105.8889	5.1238	105.8429	0.667	0.0000	0.0000	0
2013/02/26	R201	01/08/2013	107.45	Call	Bond Future	68,643.2300	68.6432	68,597.2100	68.5972	(0.067)	0	0	0
2013/02/26	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R201	07/11/2013			Bond Future	5.0058	107.4158	5.0486	107.3689	0.855	0.0000	0.0000	0
2013/02/26	R201	07/11/2013	4.79	Call	Bond Future	184.4800	0.1845	167.0600	0.1671	(9.443)	0	0	0
2013/02/26	R201	07/11/2013	4.79	Put	Bond Future	421.4800	0.4215	450.9700	0.4510	6.997	0	0	0
2013/02/26	R201	07/11/2013	4.80	Call	Bond Future	188.5800	0.1886	170.8900	0.1709	(9.381)	0	0	0
2013/02/26	R201	07/11/2013	4.80	Put	Bond Future	414.5800	0.4146	443.8000	0.4438	7.048	0	0	0
2013/02/26	R201	07/11/2013	4.81	Call	Bond Future	192.7500	0.1927	174.7800	0.1748	(9.323)	0	0	0

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2013/02/26	R201	07/11/2013	4.81	Put	Bond Future	407.7500	0.4077	436.6900	0.4367	7.097	0	0	0
2013/02/26	R202	02/05/2013			Bond Future	215.4789	215.4789	215.4785	215.4785	0.000	0.0000	0.0000	49,417
2013/02/26	R202	02/05/2013	211.04	Call	Bond Future	4,438.8800	4.4389	4,438.5500	4.4386	(0.007)	0	0	0
2013/02/26	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R202	02/05/2013	211.05	Call	Bond Future	4,428.8800	4.4289	4,428.5500	4.4286	(0.007)	0	0	0
2013/02/26	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R202	02/05/2013	211.06	Call	Bond Future	4,418.8800	4.4189	4,418.5500	4.4186	(0.007)	0	0	0
2013/02/26	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R203	02/05/2013			Bond Future	5.6857	110.9486	5.6959	110.9076	0.179	0.0000	0.0000	10,718
2013/02/26	R203	02/05/2013	5.89	Call	Bond Future	1,210.0700	1.2101	1,177.4800	1.1775	(2.693)	0	0	0
2013/02/26	R203	02/05/2013	5.89	Put	Bond Future	389.5700	0.3896	397.9300	0.3979	2.146	0	0	0
2013/02/26	R203	02/05/2013	5.90	Call	Bond Future	1,237.5400	1.2375	1,204.6800	1.2047	(2.655)	0	0	0
2013/02/26	R203	02/05/2013	5.90	Put	Bond Future	377.0600	0.3771	385.1500	0.3852	2.146	0	0	0
2013/02/26	R203	02/05/2013	5.91	Call	Bond Future	1,265.3100	1.2653	1,232.1800	1.2322	(2.618)	0	0	0
2013/02/26	R203	02/05/2013	5.91	Put	Bond Future	364.8700	0.3649	372.6900	0.3727	2.143	0	0	0
2013/02/26	R203	01/08/2013			Bond Future	5.7068	112.4169	5.7178	112.3751	0.192	0.0000	0.0000	0
2013/02/26	R203	01/08/2013	109.11	Call	Bond Future	99,203.6700	99.2037	99,161.8800	99.1619	(0.042)	0	0	0
2013/02/26	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R203	07/11/2013			Bond Future	5.7322	109.8777	5.7441	109.8350	0.208	0.0000	0.0000	0
2013/02/26	R203	07/11/2013	6.01	Call	Bond Future	1,881.0500	1.8810	1,852.1000	1.8521	(1.539)	0	0	0
2013/02/26	R203	07/11/2013	6.01	Put	Bond Future	891.9600	0.8920	905.6500	0.9056	1.535	0	0	0
2013/02/26	R203	07/11/2013	571.00	Call	Bond Future	107,648.1600	107.6482	107,605.5200	107.6055	(0.040)	0	0	0
2013/02/26	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R203	07/11/2013	5.71	Call	Bond Future	1,270.9000	1.2709	1,247.2700	1.2473	(1.859)	0	0	15
2013/02/26	R203	07/11/2013	5.71	Put	Bond Future	1,350.4200	1.3504	1,369.4300	1.3694	1.408	0	0	0
2013/02/26	R203	07/11/2013	5.99	Call	Bond Future	1,836.6600	1.8367	1,808.0400	1.8080	(1.558)	0	0	0
2013/02/26	R203	07/11/2013	5.99	Put	Bond Future	918.4100	0.9184	932.4300	0.9324	1.527	0	0	0
2013/02/26	R203	07/11/2013	6.00	Call	Bond Future	1,858.7900	1.8588	1,830.0100	1.8300	(1.548)	0	0	0
2013/02/26	R203	07/11/2013	6.00	Put	Bond Future	905.1100	0.9051	918.9700	0.9190	1.531	0	0	0
2013/02/26	R204	02/05/2013			Bond Future	5.9906	112.4746	6.0006	112.4249	0.166	0.0000	0.0000	7,307
2013/02/26	R204	02/05/2013	6.29	Call	Bond Future	1,921.6000	1.9216	1,879.2400	1.8792	(2.204)	0	0	0
2013/02/26	R204	02/05/2013	6.29	Put	Bond Future	441.7800	0.4418	449.1000	0.4491	1.657	0	0	0
2013/02/26	R204	02/05/2013	6.30	Call	Bond Future	1,957.3200	1.9573	1,914.7100	1.9147	(2.177)	0	0	0
2013/02/26	R204	02/05/2013	6.30	Put	Bond Future	428.4900	0.4285	435.5600	0.4356	1.650	0	0	0
2013/02/26	R204	02/05/2013	6.31	Call	Bond Future	1,993.3200	1.9933	1,950.4700	1.9505	(2.150)	0	0	0
2013/02/26	R204	02/05/2013	6.31	Put	Bond Future	415.5100	0.4155	422.3400	0.4223	1.644	0	0	0
2013/02/26	R204	01/08/2013			Bond Future	6.0274	109.9364	6.0380	109.8857	0.176	0.0000	0.0000	0
2013/02/26	R204	01/08/2013	110.75	Call	Bond Future	101,052.8500	101.0528	101,002.1800	101.0022	(0.050)	0	0	0
2013/02/26	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R204	07/11/2013			Bond Future	6.0662	111.5216	6.0775	111.4700	0.187	0.0000	0.0000	0
2013/02/26	R204	07/11/2013	7.00	Call	Bond Future	4,692.6100	4.6926	4,648.2600	4.6483	(0.945)	0	0	0
2013/02/26	R204	07/11/2013	7.00	Put	Bond Future	539.2500	0.5392	546.5300	0.5465	1.350	0	0	180
2013/02/26	R204	07/11/2013	6.29	Call	Bond Future	2,446.0500	2.4460	2,411.9100	2.4119	(1.396)	0	0	0
2013/02/26	R204	07/11/2013	6.29	Put	Bond Future	1,432.4200	1.4324	1,449.9100	1.4499	1.221	0	0	0
2013/02/26	R204	07/11/2013	6.30	Call	Bond Future	2,473.1500	2.4731	2,438.8200	2.4388	(1.388)	0	0	0

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2013/02/26	R204	07/11/2013	6.30	Put	Bond Future	1,414.5000	1.4145	1,431.8000	1.4318	1.223	0	0	0
2013/02/26	R204	07/11/2013	6.31	Call	Bond Future	2,500.4000	2.5004	2,465.8900	2.4659	(1.380)	0	0	0
2013/02/26	R204	07/11/2013	6.31	Put	Bond Future	1,396.7500	1.3968	1,413.8700	1.4139	1.226	0	0	0
2013/02/26	R206	02/05/2013			Bond Future	5.1214	103.9033	5.1600	103.8770	0.753	0.0000	0.0000	23
2013/02/26	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R206	02/05/2013	3.39	Put	Bond Future	1,191.9300	1.1919	1,218.2200	1.2182	2.206	0	0	0
2013/02/26	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R206	02/05/2013	3.40	Put	Bond Future	1,184.9800	1.1850	1,211.2700	1.2113	2.219	0	0	0
2013/02/26	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R206	02/05/2013	3.41	Put	Bond Future	1,178.0300	1.1780	1,204.3200	1.2043	2.232	0	0	0
2013/02/26	R206	01/08/2013			Bond Future	4.9575	101.5163	5.0186	101.4894	1.231	0.0000	0.0000	0
2013/02/26	R206	01/08/2013	103.94	Call	Bond Future	30,518.1800	30.5182	30,491.2800	30.4913	(0.088)	0	0	0
2013/02/26	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R206	07/11/2013			Bond Future	4.2636	102.9801	4.4172	102.9526	3.604	0.0000	0.0000	0
2013/02/26	R206	07/11/2013	4.29	Call	Bond Future	44.3000	0.0443	31.3900	0.0314	(29.142)	0	0	0
2013/02/26	R206	07/11/2013	4.29	Put	Bond Future	39.5700	0.0396	54.1800	0.0542	36.922	0	0	0
2013/02/26	R206	07/11/2013	4.30	Call	Bond Future	45.2400	0.0452	32.1500	0.0321	(28.935)	0	0	0
2013/02/26	R206	07/11/2013	4.30	Put	Bond Future	38.7100	0.0387	53.1400	0.0531	37.277	0	0	0
2013/02/26	R206	07/11/2013	4.31	Call	Bond Future	46.1800	0.0462	32.9000	0.0329	(28.757)	0	0	0
2013/02/26	R206	07/11/2013	4.31	Put	Bond Future	37.8600	0.0379	52.1000	0.0521	37.612	0	0	0
2013/02/26	R207	02/05/2013			Bond Future	6.2669	107.5362	6.2767	107.4815	0.157	0.0000	0.0000	7,079
2013/02/26	R207	02/05/2013	6.44	Call	Bond Future	1,726.5200	1.7265	1,683.5100	1.6835	(2.491)	0	0	0
2013/02/26	R207	02/05/2013	6.44	Put	Bond Future	767.0600	0.7671	778.8100	0.7788	1.532	0	0	0
2013/02/26	R207	02/05/2013	6.45	Call	Bond Future	1,761.6300	1.7616	1,718.2800	1.7183	(2.461)	0	0	0
2013/02/26	R207	02/05/2013	6.45	Put	Bond Future	747.0800	0.7471	758.4900	0.7585	1.527	0	0	0
2013/02/26	R207	02/05/2013	6.46	Call	Bond Future	1,797.0900	1.7971	1,753.4200	1.7534	(2.430)	0	0	0
2013/02/26	R207	02/05/2013	6.46	Put	Bond Future	727.4900	0.7275	738.5800	0.7386	1.524	0	0	0
2013/02/26	R207	01/08/2013			Bond Future	6.3132	105.3227	6.3235	105.2670	0.164	0.0000	0.0000	0
2013/02/26	R207	01/08/2013	106.18	Call	Bond Future	97,751.5000	97.7515	97,695.7700	97.6958	(0.057)	0	0	0
2013/02/26	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R207	07/11/2013			Bond Future	6.3593	106.8414	6.3702	106.7846	0.173	0.0000	0.0000	0
2013/02/26	R207	07/11/2013	6.69	Call	Bond Future	3,267.0100	3.2670	3,227.2300	3.2272	(1.218)	0	0	0
2013/02/26	R207	07/11/2013	6.69	Put	Bond Future	1,570.9300	1.5709	1,587.9500	1.5879	1.083	0	0	0
2013/02/26	R207	07/11/2013	6.70	Call	Bond Future	3,299.1100	3.2991	3,259.1600	3.2592	(1.211)	0	0	0
2013/02/26	R207	07/11/2013	6.70	Put	Bond Future	1,552.2700	1.5523	1,569.1200	1.5691	1.086	0	0	0
2013/02/26	R207	07/11/2013	6.71	Call	Bond Future	3,331.3500	3.3313	3,291.2200	3.2912	(1.205)	0	0	0
2013/02/26	R207	07/11/2013	6.71	Put	Bond Future	1,533.7900	1.5338	1,550.4600	1.5505	1.087	0	0	0
2013/02/26	R208	02/05/2013			Bond Future	6.3738	102.9803	6.3836	102.9193	0.154	0.0000	0.0000	18,312
2013/02/26	R208	02/05/2013	6.64	Call	Bond Future	2,338.2800	2.3383	2,287.0700	2.2871	(2.190)	0	0	0
2013/02/26	R208	02/05/2013	6.64	Put	Bond Future	699.2100	0.6992	708.9900	0.7090	1.399	0	0	0
2013/02/26	R208	02/05/2013	6.65	Call	Bond Future	2,380.5700	2.3806	2,329.0500	2.3291	(2.164)	0	0	0
2013/02/26	R208	02/05/2013	6.65	Put	Bond Future	680.5500	0.6806	690.0200	0.6900	1.392	0	0	0
2013/02/26	R208	02/05/2013	6.66	Call	Bond Future	2,423.1900	2.4232	2,371.3800	2.3714	(2.138)	0	0	0
2013/02/26	R208	02/05/2013	6.66	Put	Bond Future	662.2800	0.6623	671.4600	0.6715	1.386	0	0	0
2013/02/26	R208	01/08/2013			Bond Future	6.4161	104.3432	6.4264	104.2812	0.160	0.0000	0.0000	0



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2013/02/26	R208	01/08/2013	101.40	Call	Bond Future	95,298.7000	95.2987	95,236.6900	95.2367	(0.065)	0	0	0
2013/02/26	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R208	07/11/2013			Bond Future	6.4630	102.4514	6.4738	102.3883	0.167	0.0000	0.0000	0
2013/02/26	R208	07/11/2013	7.50	Call	Bond Future	6,686.4600	6.6865	6,631.7600	6.6318	(0.818)	0	0	0
2013/02/26	R208	07/11/2013	7.50	Put	Bond Future	828.3100	0.8283	836.7400	0.8367	1.018	0	0	230
2013/02/26	R208	07/11/2013	6.79	Call	Bond Future	3,842.9500	3.8430	3,798.6400	3.7986	(1.153)	0	0	0
2013/02/26	R208	07/11/2013	6.79	Put	Bond Future	1,949.5400	1.9495	1,968.3600	1.9684	0.965	0	0	0
2013/02/26	R208	07/11/2013	6.80	Call	Bond Future	3,878.6200	3.8786	3,834.1200	3.8341	(1.147)	0	0	0
2013/02/26	R208	07/11/2013	6.80	Put	Bond Future	1,927.9800	1.9280	1,946.6100	1.9466	0.966	0	0	0
2013/02/26	R208	07/11/2013	6.81	Call	Bond Future	3,914.4300	3.9144	3,869.7400	3.8697	(1.142)	0	0	0
2013/02/26	R208	07/11/2013	6.81	Put	Bond Future	1,906.6100	1.9066	1,925.0500	1.9250	0.967	0	0	0
2013/02/26	R209	02/05/2013			Bond Future	8.1438	81.1058	8.2042	80.5805	0.742	0.0000	0.0000	9,196
2013/02/26	R209	02/05/2013	7.99	Call	Bond Future	1,685.4300	1.6854	1,457.3900	1.4574	(13.530)	0	0	0
2013/02/26	R209	02/05/2013	7.99	Put	Bond Future	3,045.7800	3.0458	3,342.9700	3.3430	9.757	0	0	0
2013/02/26	R209	02/05/2013	8.00	Call	Bond Future	1,721.5700	1.7216	1,490.3000	1.4903	(13.434)	0	0	0
2013/02/26	R209	02/05/2013	8.00	Put	Bond Future	2,992.3900	2.9924	3,286.3500	3.2863	9.824	0	0	0
2013/02/26	R209	02/05/2013	8.01	Call	Bond Future	1,758.1900	1.7582	1,523.6900	1.5237	(13.338)	0	0	0
2013/02/26	R209	02/05/2013	8.01	Put	Bond Future	2,939.6300	2.9396	3,230.3600	3.2304	9.890	0	0	0
2013/02/26	R209	01/08/2013			Bond Future	8.2075	82.1792	8.2696	81.6467	0.757	0.0000	0.0000	0
2013/02/26	R209	01/08/2013	79.36	Call	Bond Future	72,230.0800	72.2301	71,697.6300	71.6976	(0.737)	0	0	0
2013/02/26	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R209	07/11/2013			Bond Future	8.2776	80.2194	8.3415	79.6792	0.772	0.0000	0.0000	0
2013/02/26	R209	07/11/2013	9.50	Call	Bond Future	11,268.4000	11.2684	10,837.5500	10.8376	(3.824)	0	0	0
2013/02/26	R209	07/11/2013	9.50	Put	Bond Future	1,849.1400	1.8491	1,958.5400	1.9585	5.916	0	0	180
2013/02/26	R209	07/11/2013	8.79	Call	Bond Future	7,705.0800	7.7051	7,345.5300	7.3455	(4.666)	0	0	0
2013/02/26	R209	07/11/2013	8.79	Put	Bond Future	3,529.2200	3.5292	3,709.9200	3.7099	5.120	0	0	0
2013/02/26	R209	07/11/2013	8.80	Call	Bond Future	7,753.3600	7.7534	7,392.6400	7.3926	(4.652)	0	0	0
2013/02/26	R209	07/11/2013	8.80	Put	Bond Future	3,499.4200	3.4994	3,678.9500	3.6789	5.130	0	0	0
2013/02/26	R209	07/11/2013	8.81	Call	Bond Future	7,801.7400	7.8017	7,439.8700	7.4399	(4.638)	0	0	0
2013/02/26	R209	07/11/2013	8.81	Put	Bond Future	3,469.8400	3.4698	3,648.2200	3.6482	5.141	0	0	0
2013/02/26	R210	02/05/2013			Bond Future	164.1486	164.1486	164.1471	164.1471	(0.001)	0.0000	0.0000	1,244
2013/02/26	R210	02/05/2013	161.14	Call	Bond Future	3,008.5600	3.0086	3,007.1200	3.0071	(0.048)	0	0	0
2013/02/26	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R210	02/05/2013	161.15	Call	Bond Future	2,998.5600	2.9986	2,997.1200	2.9971	(0.048)	0	0	0
2013/02/26	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R210	02/05/2013	161.16	Call	Bond Future	2,988.5600	2.9886	2,987.1200	2.9871	(0.048)	0	0	0
2013/02/26	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R211	02/05/2013			Bond Future	128.4921	128.4921	128.4847	128.4847	(0.006)	0.0000	0.0000	529
2013/02/26	R211	02/05/2013	125.69	Call	Bond Future	2,802.1400	2.8021	2,794.7300	2.7947	(0.264)	0	0	0
2013/02/26	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R211	02/05/2013	125.70	Call	Bond Future	2,792.1400	2.7921	2,784.7300	2.7847	(0.265)	0	0	0
2013/02/26	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R211	02/05/2013	125.71	Call	Bond Future	2,782.1400	2.7821	2,774.7300	2.7747	(0.266)	0	0	0
2013/02/26	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/26	R212	02/05/2013			Bond Future	134.2635	134.2635	134.2600	134.2600	(0.003)	0.0000	0.0000	20,170
2013/02/26	R212	02/05/2013	131.09	Call	Bond Future	3,173.4700	3.1735	3,170.0100	3.1700	(0.109)	0	0	0
2013/02/26	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R212	02/05/2013	131.10	Call	Bond Future	3,163.4700	3.1635	3,160.0100	3.1600	(0.109)	0	0	0
2013/02/26	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R212	02/05/2013	131.11	Call	Bond Future	3,153.4700	3.1535	3,150.0100	3.1500	(0.110)	0	0	0
2013/02/26	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R213	02/05/2013			Bond Future	7.8369	93.3142	7.8821	92.9099	0.577	0.0000	0.0000	10,129
2013/02/26	R213	02/05/2013	7.84	Call	Bond Future	2,380.9000	2.3809	2,160.4300	2.1604	(9.260)	0	0	0
2013/02/26	R213	02/05/2013	7.84	Put	Bond Future	2,352.7500	2.3528	2,536.5900	2.5366	7.814	0	0	0
2013/02/26	R213	02/05/2013	7.85	Call	Bond Future	2,425.6200	2.4256	2,202.7000	2.2027	(9.190)	0	0	0
2013/02/26	R213	02/05/2013	7.85	Put	Bond Future	2,307.9000	2.3079	2,489.2900	2.4893	7.860	0	0	0
2013/02/26	R213	02/05/2013	7.86	Call	Bond Future	2,470.8200	2.4708	2,245.4600	2.2455	(9.121)	0	0	0
2013/02/26	R213	02/05/2013	7.86	Put	Bond Future	2,263.6500	2.2637	2,442.6000	2.4426	7.905	0	0	0
2013/02/26	R213	01/08/2013			Bond Future	7.8995	94.5490	7.9461	94.1391	0.589	0.0000	0.0000	0
2013/02/26	R213	01/08/2013	91.25	Call	Bond Future	83,933.9700	83.9340	83,524.0700	83.5241	(0.488)	0	0	0
2013/02/26	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R213	07/11/2013			Bond Future	7.9699	92.3748	8.0179	91.9588	0.602	0.0000	0.0000	0
2013/02/26	R213	07/11/2013	8.59	Call	Bond Future	8,076.8200	8.0768	7,785.6600	7.7857	(3.605)	0	0	0
2013/02/26	R213	07/11/2013	8.59	Put	Bond Future	2,906.6600	2.9067	3,031.5600	3.0316	4.297	0	0	0
2013/02/26	R213	07/11/2013	8.60	Call	Bond Future	8,129.2300	8.1292	7,837.1600	7.8372	(3.593)	0	0	0
2013/02/26	R213	07/11/2013	8.60	Put	Bond Future	2,879.2100	2.8792	3,003.2000	3.0032	4.306	0	0	0
2013/02/26	R213	07/11/2013	8.61	Call	Bond Future	8,181.7600	8.1818	7,888.7600	7.8888	(3.581)	0	0	0
2013/02/26	R213	07/11/2013	8.61	Put	Bond Future	2,852.0000	2.8520	2,975.0600	2.9751	4.315	0	0	0
2013/02/26	R214	02/05/2013			Bond Future	8.1756	82.8969	8.2361	82.3394	0.740	0.0000	0.0000	2,034
2013/02/26	R214	02/05/2013	84.31	Call	Bond Future	74,117.2600	74.1173	73,559.8000	73.5598	(0.752)	0	0	0
2013/02/26	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/26	R214	01/08/2013			Bond Future	8.2367	83.9939	8.2988	83.4288	0.754	0.0000	0.0000	0
2013/02/26	R214	01/08/2013	84.31	Call	Bond Future	73,545.9900	73.5460	72,980.9400	72.9809	(0.768)	0	0	0
2013/02/26	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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