



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/02/2013 to 27/02/2013

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
2013/02/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	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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2013/02/27	2025	02/05/2013			Bond Future	113.7049	113.7049	113.5734	113.5734	(0.116)	0.0000	0.0000	0
2013/02/27	2025	02/05/2013	113.41	Call	Bond Future	291.2500	0.2913	159.7300	0.1597	(45.157)	0	0	0
2013/02/27	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	2038	02/05/2013			Bond Future	112.3269	112.3269	112.3226	112.3226	(0.004)	0.0000	0.0000	0
2013/02/27	2038	02/05/2013	111.60	Call	Bond Future	722.4400	0.7224	718.1600	0.7182	(0.592)	0	0	0
2013/02/27	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	2050	02/05/2013			Bond Future	119.6623	119.6623	119.6584	119.6584	(0.003)	0.0000	0.0000	122
2013/02/27	2050	02/05/2013	117.60	Call	Bond Future	2,064.5000	2.0645	2,060.6000	2.0606	(0.189)	0	0	0
2013/02/27	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	AL7T	02/05/2013			Index Future	497.9770	497.9770	496.6890	496.6890	(0.259)	0.0000	0.0000	12
2013/02/27	AL7T	01/08/2013			Index Future	504.5650	504.5650	503.1970	503.1970	(0.271)	0.0000	0.0000	0
2013/02/27	AL7T	07/11/2013			Index Future	511.8390	511.8390	510.3860	510.3860	(0.284)	0.0000	0.0000	0
2013/02/27	ALBI	02/05/2013			Index Future	442.7950	442.7950	441.0930	441.0930	(0.384)	0.0000	0.0000	925
2013/02/27	ALBI	01/08/2013			Index Future	448.6520	448.6520	446.8730	446.8730	(0.397)	0.0000	0.0000	79
2013/02/27	ALBI	07/11/2013			Index Future	455.1200	455.1200	453.2570	453.2570	(0.409)	0.0000	0.0000	85
2013/02/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	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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2013/02/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/27	EL28	02/05/2013			Bond Future	113.6628	113.6628	113.6594	113.6594	(0.003)	0.0000	0.0000	0
2013/02/27	EL28	02/05/2013	113.32	Call	Bond Future	346.6600	0.3467	343.2500	0.3433	(0.984)	0	0	0
2013/02/27	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	ES33	02/05/2013			Bond Future	8.7690	89.1144	8.8639	88.3094	1.082	0.0000	0.0000	3,363
2013/02/27	ES33	02/05/2013	91.02	Call	Bond Future	79,934.1000	79.9341	79,129.1700	79.1292	(1.007)	0	0	0
2013/02/27	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	ES33	01/08/2013			Bond Future	8.8556	90.2934	8.9547	89.4667	1.119	0.0000	0.0000	0
2013/02/27	ES33	01/08/2013	9.00	Call	Bond Future	1,201.2200	1.2012	374.4900	0.3745	(68.824)	0	0	0
2013/02/27	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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2013/02/27	ES33	01/08/2013	91.02	Call	Bond Future	79,242.0900	79.2421	78,415.3600	78.4154	(1.043)	0	0	0
2013/02/27	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	02/05/2013			GOVI	442.5960	442.5960	441.0140	441.0140	(0.357)	0.0000	0.0000	98
2013/02/27	GOVI	02/05/2013	432.99	Call	GOVI	96,060.0000	9.6060	80,240.0000	8.0240	(16.469)	0	0	0
2013/02/27	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	02/05/2013	433.00	Call	GOVI	95,960.0000	9.5960	80,140.0000	8.0140	(16.486)	0	0	0
2013/02/27	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	02/05/2013	433.01	Call	GOVI	95,860.0000	9.5860	80,040.0000	8.0040	(16.503)	0	0	0
2013/02/27	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	01/08/2013			GOVI	448.4510	448.4510	446.7930	446.7930	(0.370)	0.0000	0.0000	280
2013/02/27	GOVI	01/08/2013	445.99	Call	GOVI	24,610.0000	2.4610	8,030.0000	0.8030	(67.371)	0	0	0
2013/02/27	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	01/08/2013	446.00	Call	GOVI	24,510.0000	2.4510	7,930.0000	0.7930	(67.646)	0	0	0
2013/02/27	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	01/08/2013	446.01	Call	GOVI	24,410.0000	2.4410	7,830.0000	0.7830	(67.923)	0	0	0
2013/02/27	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	07/11/2013			GOVI	454.9160	454.9160	453.1760	453.1760	(0.382)	0.0000	0.0000	0
2013/02/27	GOVI	07/11/2013	445.99	Call	GOVI	89,260.0000	8.9260	71,860.0000	7.1860	(19.494)	0	0	0
2013/02/27	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	07/11/2013	446.00	Call	GOVI	89,160.0000	8.9160	71,760.0000	7.1760	(19.515)	0	0	0
2013/02/27	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GOVI	07/11/2013	446.01	Call	GOVI	89,060.0000	8.9060	71,660.0000	7.1660	(19.537)	0	0	0
2013/02/27	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/27	IGOV	02/05/2013			Index Future	200.8590	200.8590	201.1160	201.1160	0.128	0.0000	0.0000	459
2013/02/27	IGOV	01/08/2013			Index Future	203.5410	203.5410	203.8090	203.8090	0.132	0.0000	0.0000	147
2013/02/27	IGOV	07/11/2013			Index Future	206.5010	206.5010	206.7640	206.7640	0.127	0.0000	0.0000	7
2013/02/27	ILBI	02/05/2013			Index Future	543.7530	543.7530	543.6970	543.6970	(0.010)	0.0000	0.0000	183
2013/02/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/27	JBAF	20/03/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	1,000
2013/02/27	JBAF	17/04/2013			Jibar Tradeable Future	5.0300	94.9700	5.0500	94.9500	0.398	0.0000	0.0000	0

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2013/02/27	JBAF	15/05/2013			Jibar Tradeable Future	5.0100	94.9900	5.0300	94.9700	0.399	0.0000	0.0000	0
2013/02/27	JBAF	19/06/2013			Jibar Tradeable Future	4.9800	95.0200	5.0100	94.9900	0.602	0.0000	0.0000	500
2013/02/27	JBAF	17/07/2013			Jibar Tradeable Future	4.9700	95.0300	5.0000	95.0000	0.604	0.0000	0.0000	0
2013/02/27	JBAF	21/08/2013			Jibar Tradeable Future	4.9600	95.0400	4.9900	95.0100	0.605	0.0000	0.0000	0
2013/02/27	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9800	95.0200	0.403	0.0000	0.0000	2,200
2013/02/27	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	2,000
2013/02/27	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	400
2013/02/27	JBAF	18/06/2014			Jibar Tradeable Future	5.1900	94.8100	5.2200	94.7800	0.578	0.0000	0.0000	800
2013/02/27	JBAF	17/09/2014			Jibar Tradeable Future	5.3300	94.6700	5.3600	94.6400	0.563	0.0000	0.0000	0
2013/02/27	JBAF	17/12/2014			Jibar Tradeable Future	5.4800	94.5200	5.5200	94.4800	0.730	0.0000	0.0000	0
2013/02/27	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/27	R023	02/05/2013			Bond Future	6.6908	108.9504	6.7417	108.5717	0.761	0.0000	0.0000	4,970
2013/02/27	R023	02/05/2013	7.04	Call	Bond Future	2,562.5700	2.5626	2,183.8900	2.1839	(14.777)	0	0	0
2013/02/27	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R023	02/05/2013	7.05	Call	Bond Future	2,634.7900	2.6348	2,256.1100	2.2561	(14.372)	0	0	0
2013/02/27	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R023	02/05/2013	7.06	Call	Bond Future	2,706.9500	2.7069	2,328.2700	2.3283	(13.989)	0	0	0
2013/02/27	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R023	01/08/2013			Bond Future	6.7382	110.3919	6.7930	109.9944	0.812	0.0000	0.0000	0
2013/02/27	R023	01/08/2013	7.29	Call	Bond Future	3,922.0400	3.9220	3,524.5900	3.5246	(10.134)	0	0	0
2013/02/27	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R023	01/08/2013	7.30	Call	Bond Future	3,991.4100	3.9914	3,593.9600	3.5940	(9.958)	0	0	0
2013/02/27	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R023	01/08/2013	7.31	Call	Bond Future	4,060.7200	4.0607	3,663.2700	3.6633	(9.788)	0	0	0
2013/02/27	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R157	02/05/2013			Bond Future	5.2227	120.0541	5.2539	119.9779	0.598	0.0000	0.0000	19,469
2013/02/27	R157	02/05/2013	5.34	Call	Bond Future	496.1600	0.4962	442.7100	0.4427	(10.773)	0	0	0
2013/02/27	R157	02/05/2013	5.34	Put	Bond Future	210.2300	0.2102	232.9800	0.2330	10.821	0	0	0
2013/02/27	R157	02/05/2013	5.35	Call	Bond Future	512.0600	0.5121	457.8300	0.4578	(10.591)	0	0	0
2013/02/27	R157	02/05/2013	5.35	Put	Bond Future	201.7900	0.2018	223.7600	0.2238	10.888	0	0	0
2013/02/27	R157	02/05/2013	5.36	Call	Bond Future	528.2100	0.5282	473.2100	0.4732	(10.413)	0	0	0
2013/02/27	R157	02/05/2013	5.36	Put	Bond Future	193.6100	0.1936	214.8100	0.2148	10.950	0	0	0
2013/02/27	R157	01/08/2013			Bond Future	5.2007	121.6426	5.2431	121.5501	0.815	0.0000	0.0000	0
2013/02/27	R157	01/08/2013	116.11	Call	Bond Future	92,186.9300	92.1869	92,094.4900	92.0945	(0.100)	0	0	0
2013/02/27	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R157	07/11/2013			Bond Future	5.1686	116.5888	5.2261	116.4797	1.112	0.0000	0.0000	0
2013/02/27	R157	07/11/2013	5.59	Call	Bond Future	1,040.7200	1.0407	955.9400	0.9559	(8.146)	0	0	0
2013/02/27	R157	07/11/2013	5.59	Put	Bond Future	243.7700	0.2438	268.1000	0.2681	9.981	0	0	0
2013/02/27	R157	07/11/2013	5.60	Call	Bond Future	1,054.5400	1.0545	969.3200	0.9693	(8.081)	0	0	0
2013/02/27	R157	07/11/2013	5.60	Put	Bond Future	238.7700	0.2388	262.6600	0.2627	10.005	0	0	0
2013/02/27	R157	07/11/2013	5.61	Call	Bond Future	1,068.4500	1.0684	982.7900	0.9828	(8.017)	0	0	0
2013/02/27	R157	07/11/2013	5.61	Put	Bond Future	233.8600	0.2339	257.3100	0.2573	10.027	0	0	0
2013/02/27	R186	02/05/2013			Bond Future	7.2715	131.5538	7.3269	130.9940	0.761	0.0000	0.0000	64,798
2013/02/27	R186	02/05/2013	6.75	Call	Bond Future	668.0100	0.6680	547.1300	0.5471	(18.096)	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
2013/02/27	R186	02/05/2013	6.75	Put	Bond Future	6,117.7400	6.1177	6,556.7400	6.5567	7.176	0	0	0
2013/02/27	R186	02/05/2013	7.39	Call	Bond Future	3,138.9900	3.1390	2,794.2800	2.7943	(10.982)	0	0	0
2013/02/27	R186	02/05/2013	7.39	Put	Bond Future	1,944.3800	1.9444	2,159.5500	2.1596	11.066	0	0	0
2013/02/27	R186	02/05/2013	7.40	Call	Bond Future	3,197.3000	3.1973	2,849.1200	2.8491	(10.890)	0	0	0
2013/02/27	R186	02/05/2013	7.40	Put	Bond Future	1,902.5700	1.9026	2,114.2700	2.1143	11.127	0	0	150
2013/02/27	R186	02/05/2013	7.41	Call	Bond Future	3,256.1700	3.2562	2,904.5400	2.9045	(10.799)	0	0	0
2013/02/27	R186	02/05/2013	7.41	Put	Bond Future	1,861.4300	1.8614	2,069.6800	2.0697	11.188	0	0	0
2013/02/27	R186	02/05/2013	7.75	Call	Bond Future	5,550.8000	5.5508	5,096.6600	5.0967	(8.182)	0	0	0
2013/02/27	R186	02/05/2013	7.75	Put	Bond Future	820.5000	0.8205	926.2400	0.9262	12.887	0	0	100
2013/02/27	R186	01/08/2013			Bond Future	7.3327	128.0094	7.3915	127.4258	0.802	0.0000	0.0000	0
2013/02/27	R186	01/08/2013	7.25	Call	Bond Future	3,915.3900	3.9154	3,640.6700	3.6407	(7.016)	0	0	4,215
2013/02/27	R186	01/08/2013	7.25	Put	Bond Future	4,741.9600	4.7420	5,050.8200	5.0508	6.513	0	0	0
2013/02/27	R186	01/08/2013	128.26	Call	Bond Future	118,736.9600	118.7370	118,153.3800	118.1534	(0.491)	0	0	0
2013/02/27	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R186	07/11/2013			Bond Future	7.3989	129.8550	7.4616	129.2463	0.848	0.0000	0.0000	480
2013/02/27	R186	07/11/2013	8.15	Call	Bond Future	9,698.3700	9.6984	9,251.0600	9.2511	(4.612)	0	0	0
2013/02/27	R186	07/11/2013	8.15	Put	Bond Future	2,670.6300	2.6706	2,831.9800	2.8320	6.042	0	0	0
2013/02/27	R186	07/11/2013	8.16	Call	Bond Future	9,761.4000	9.7614	9,312.7900	9.3128	(4.596)	0	0	0
2013/02/27	R186	07/11/2013	8.16	Put	Bond Future	2,643.8400	2.6438	2,803.8900	2.8039	6.054	0	0	0
2013/02/27	R186	07/11/2013	8.75	Call	Bond Future	13,634.1400	13.6341	13,119.6200	13.1196	(3.774)	0	0	0
2013/02/27	R186	07/11/2013	8.75	Put	Bond Future	1,381.7200	1.3817	1,475.8600	1.4759	6.813	0	0	130
2013/02/27	R186	07/11/2013	8.14	Call	Bond Future	9,635.4700	9.6355	9,189.4800	9.1895	(4.629)	0	0	0
2013/02/27	R186	07/11/2013	8.14	Put	Bond Future	2,697.6500	2.6976	2,860.3200	2.8603	6.030	0	0	0
2013/02/27	R197	02/05/2013			Bond Future	288.9038	288.9038	289.6217	289.6217	0.248	0.0000	0.0000	2,633
2013/02/27	R197	02/05/2013	282.39	Call	Bond Future	6,513.8500	6.5138	7,231.7400	7.2317	11.021	0	0	0
2013/02/27	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R197	02/05/2013	282.40	Call	Bond Future	6,503.8500	6.5038	7,221.7400	7.2217	11.038	0	0	0
2013/02/27	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R197	02/05/2013	282.41	Call	Bond Future	6,493.8500	6.4938	7,211.7400	7.2117	11.055	0	0	0
2013/02/27	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R201	02/05/2013			Bond Future	5.1592	108.8074	5.1319	108.8511	(0.530)	0.0000	0.0000	4
2013/02/27	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R201	02/05/2013	4.04	Put	Bond Future	1,808.1400	1.8081	1,764.4300	1.7644	(2.417)	0	0	0
2013/02/27	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R201	02/05/2013	4.05	Put	Bond Future	1,791.8100	1.7918	1,748.1000	1.7481	(2.439)	0	0	0
2013/02/27	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R201	02/05/2013	4.06	Put	Bond Future	1,775.4700	1.7755	1,731.7600	1.7318	(2.462)	0	0	0
2013/02/27	R201	01/08/2013			Bond Future	5.1238	105.8429	5.1012	105.8736	(0.443)	0.0000	0.0000	0
2013/02/27	R201	01/08/2013	107.45	Call	Bond Future	68,597.2100	68.5972	68,627.9700	68.6280	0.045	0	0	0
2013/02/27	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R201	07/11/2013			Bond Future	5.0486	107.3689	5.0327	107.3863	(0.314)	0.0000	0.0000	0
2013/02/27	R201	07/11/2013	4.79	Call	Bond Future	167.0600	0.1671	172.6600	0.1727	3.352	0	0	0
2013/02/27	R201	07/11/2013	4.79	Put	Bond Future	450.9700	0.4510	439.1900	0.4392	(2.612)	0	0	0
2013/02/27	R201	07/11/2013	4.80	Call	Bond Future	170.8900	0.1709	176.5800	0.1766	3.330	0	0	0
2013/02/27	R201	07/11/2013	4.80	Put	Bond Future	443.8000	0.4438	432.1100	0.4321	(2.634)	0	0	0
2013/02/27	R201	07/11/2013	4.81	Call	Bond Future	174.7800	0.1748	180.5700	0.1806	3.313	0	0	0

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2013/02/27	R201	07/11/2013	4.81	Put	Bond Future	436.6900		0.4367	425.1000	0.4251	(2.654)	0	0	0
2013/02/27	R202	02/05/2013			Bond Future	215.4785		215.4785	215.8040	215.8040	0.151	0.0000	0.0000	49,417
2013/02/27	R202	02/05/2013	211.04	Call	Bond Future	4,438.5500		4.4386	4,764.0400	4.7640	7.333	0	0	0
2013/02/27	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R202	02/05/2013	211.05	Call	Bond Future	4,428.5500		4.4286	4,754.0400	4.7540	7.350	0	0	0
2013/02/27	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R202	02/05/2013	211.06	Call	Bond Future	4,418.5500		4.4186	4,744.0400	4.7440	7.366	0	0	0
2013/02/27	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R203	02/05/2013			Bond Future	5.6959		110.9076	5.7495	110.6917	0.941	0.0000	0.0000	10,718
2013/02/27	R203	02/05/2013	5.89	Call	Bond Future	1,177.4800		1.1775	1,021.5700	1.0216	(13.241)	0	0	0
2013/02/27	R203	02/05/2013	5.89	Put	Bond Future	397.9300		0.3979	458.0000	0.4580	15.096	0	0	0
2013/02/27	R203	02/05/2013	5.90	Call	Bond Future	1,204.6800		1.2047	1,046.9600	1.0470	(13.092)	0	0	0
2013/02/27	R203	02/05/2013	5.90	Put	Bond Future	385.1500		0.3852	443.4100	0.4434	15.127	0	0	0
2013/02/27	R203	02/05/2013	5.91	Call	Bond Future	1,232.1800		1.2322	1,072.6800	1.0727	(12.945)	0	0	0
2013/02/27	R203	02/05/2013	5.91	Put	Bond Future	372.6900		0.3727	429.1700	0.4292	15.155	0	0	0
2013/02/27	R203	01/08/2013			Bond Future	5.7178		112.3751	5.7789	112.1422	1.069	0.0000	0.0000	0
2013/02/27	R203	01/08/2013	109.11	Call	Bond Future	99,161.8800		99.1619	98,928.9800	98.9290	(0.235)	0	0	0
2013/02/27	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R203	07/11/2013			Bond Future	5.7441		109.8350	5.8142	109.5845	1.221	0.0000	0.0000	0
2013/02/27	R203	07/11/2013	6.01	Call	Bond Future	1,852.1000		1.8521	1,677.0400	1.6770	(9.452)	0	0	0
2013/02/27	R203	07/11/2013	6.01	Put	Bond Future	905.6500		0.9056	981.1700	0.9812	8.339	0	0	0
2013/02/27	R203	07/11/2013	571.00	Call	Bond Future	107,605.5200		107.6055	107,354.9400	107.3549	(0.233)	0	0	0
2013/02/27	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R203	07/11/2013	5.71	Call	Bond Future	1,247.2700		1.2473	1,107.3700	1.1074	(11.216)	0	0	15
2013/02/27	R203	07/11/2013	5.71	Put	Bond Future	1,369.4300		1.3694	1,480.1100	1.4801	8.082	0	0	0
2013/02/27	R203	07/11/2013	5.99	Call	Bond Future	1,808.0400		1.8080	1,634.9200	1.6349	(9.575)	0	0	0
2013/02/27	R203	07/11/2013	5.99	Put	Bond Future	932.4300		0.9324	1,009.8900	1.0099	8.307	0	0	0
2013/02/27	R203	07/11/2013	6.00	Call	Bond Future	1,830.0100		1.8300	1,655.9100	1.6559	(9.514)	0	0	0
2013/02/27	R203	07/11/2013	6.00	Put	Bond Future	918.9700		0.9190	995.4500	0.9955	8.322	0	0	0
2013/02/27	R204	02/05/2013			Bond Future	6.0006		112.4249	6.0427	112.2152	0.702	0.0000	0.0000	7,307
2013/02/27	R204	02/05/2013	6.29	Call	Bond Future	1,879.2400		1.8792	1,719.7100	1.7197	(8.489)	0	0	0
2013/02/27	R204	02/05/2013	6.29	Put	Bond Future	449.1000		0.4491	499.2600	0.4993	11.169	0	0	0
2013/02/27	R204	02/05/2013	6.30	Call	Bond Future	1,914.7100		1.9147	1,753.9100	1.7539	(8.398)	0	0	0
2013/02/27	R204	02/05/2013	6.30	Put	Bond Future	435.5600		0.4356	484.4500	0.4845	11.225	0	0	0
2013/02/27	R204	02/05/2013	6.31	Call	Bond Future	1,950.4700		1.9505	1,788.4100	1.7884	(8.309)	0	0	0
2013/02/27	R204	02/05/2013	6.31	Put	Bond Future	422.3400		0.4223	469.9700	0.4700	11.278	0	0	0
2013/02/27	R204	01/08/2013			Bond Future	6.0380		109.8857	6.0855	109.6592	0.786	0.0000	0.0000	0
2013/02/27	R204	01/08/2013	110.75	Call	Bond Future	101,002.1800		101.0022	100,775.7500	100.7758	(0.224)	0	0	0
2013/02/27	R204	01/08/2013	110.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R204	07/11/2013			Bond Future	6.0775		111.4700	6.1312	111.2260	0.883	0.0000	0.0000	0
2013/02/27	R204	07/11/2013	7.00	Call	Bond Future	4,648.2600		4.6483	4,469.1700	4.4692	(3.853)	0	0	0
2013/02/27	R204	07/11/2013	7.00	Put	Bond Future	546.5300		0.5465	611.4200	0.6114	11.873	0	0	180
2013/02/27	R204	07/11/2013	6.29	Call	Bond Future	2,411.9100		2.4119	2,288.8800	2.2889	(5.101)	0	0	0
2013/02/27	R204	07/11/2013	6.29	Put	Bond Future	1,449.9100		1.4499	1,570.8600	1.5709	8.342	0	0	0
2013/02/27	R204	07/11/2013	6.30	Call	Bond Future	2,438.8200		2.4388	2,314.8600	2.3149	(5.083)	0	0	0

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2013/02/27	R204	07/11/2013	6.30	Put	Bond Future	1,431.8000	1.4318	1,551.8200	1.5518	8.382	0	0	0
2013/02/27	R204	07/11/2013	6.31	Call	Bond Future	2,465.8900	2.4659	2,341.0000	2.3410	(5.065)	0	0	0
2013/02/27	R204	07/11/2013	6.31	Put	Bond Future	1,413.8700	1.4139	1,532.9600	1.5330	8.423	0	0	0
2013/02/27	R206	02/05/2013			Bond Future	5.1600	103.8770	5.1481	103.8850	(0.229)	0.0000	0.0000	23
2013/02/27	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R206	02/05/2013	3.39	Put	Bond Future	1,218.2200	1.2182	1,210.1500	1.2102	(0.662)	0	0	0
2013/02/27	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R206	02/05/2013	3.40	Put	Bond Future	1,211.2700	1.2113	1,203.2000	1.2032	(0.666)	0	0	0
2013/02/27	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R206	02/05/2013	3.41	Put	Bond Future	1,204.3200	1.2043	1,196.2500	1.1963	(0.670)	0	0	0
2013/02/27	R206	01/08/2013			Bond Future	5.0186	101.4894	5.0297	101.4845	0.221	0.0000	0.0000	0
2013/02/27	R206	01/08/2013	103.94	Call	Bond Future	30,491.2800	30.4913	30,486.3900	30.4864	(0.016)	0	0	0
2013/02/27	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R206	07/11/2013			Bond Future	4.4172	102.9526	4.5188	102.9344	2.301	0.0000	0.0000	0
2013/02/27	R206	07/11/2013	4.29	Call	Bond Future	31.3900	0.0314	23.7600	0.0238	(24.307)	0	0	0
2013/02/27	R206	07/11/2013	4.29	Put	Bond Future	54.1800	0.0542	64.7500	0.0647	19.509	0	0	0
2013/02/27	R206	07/11/2013	4.30	Call	Bond Future	32.1500	0.0321	24.3800	0.0244	(24.168)	0	0	0
2013/02/27	R206	07/11/2013	4.30	Put	Bond Future	53.1400	0.0531	63.5700	0.0636	19.627	0	0	0
2013/02/27	R206	07/11/2013	4.31	Call	Bond Future	32.9000	0.0329	25.0200	0.0250	(23.951)	0	0	0
2013/02/27	R206	07/11/2013	4.31	Put	Bond Future	52.1000	0.0521	62.4200	0.0624	19.808	0	0	0
2013/02/27	R207	02/05/2013			Bond Future	6.2767	107.4815	6.3025	107.3375	0.412	0.0000	0.0000	7,079
2013/02/27	R207	02/05/2013	6.44	Call	Bond Future	1,683.5100	1.6835	1,580.8400	1.5808	(6.099)	0	0	0
2013/02/27	R207	02/05/2013	6.44	Put	Bond Future	778.8100	0.7788	820.0400	0.8200	5.294	0	0	0
2013/02/27	R207	02/05/2013	6.45	Call	Bond Future	1,718.2800	1.7183	1,614.6600	1.6147	(6.030)	0	0	0
2013/02/27	R207	02/05/2013	6.45	Put	Bond Future	758.4900	0.7585	798.7700	0.7988	5.311	0	0	0
2013/02/27	R207	02/05/2013	6.46	Call	Bond Future	1,753.4200	1.7534	1,648.8600	1.6489	(5.963)	0	0	0
2013/02/27	R207	02/05/2013	6.46	Put	Bond Future	738.5800	0.7386	777.9200	0.7779	5.326	0	0	0
2013/02/27	R207	01/08/2013			Bond Future	6.3235	105.2670	6.3532	105.1076	0.469	0.0000	0.0000	0
2013/02/27	R207	01/08/2013	106.18	Call	Bond Future	97,695.7700	97.6958	97,536.4300	97.5364	(0.163)	0	0	0
2013/02/27	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R207	07/11/2013			Bond Future	6.3702	106.7846	6.4041	106.6093	0.532	0.0000	0.0000	0
2013/02/27	R207	07/11/2013	6.69	Call	Bond Future	3,227.2300	3.2272	3,104.6000	3.1046	(3.800)	0	0	0
2013/02/27	R207	07/11/2013	6.69	Put	Bond Future	1,587.9500	1.5879	1,640.6700	1.6407	3.320	0	0	0
2013/02/27	R207	07/11/2013	6.70	Call	Bond Future	3,259.1600	3.2592	3,135.9800	3.1360	(3.780)	0	0	0
2013/02/27	R207	07/11/2013	6.70	Put	Bond Future	1,569.1200	1.5691	1,621.2900	1.6213	3.325	0	0	0
2013/02/27	R207	07/11/2013	6.71	Call	Bond Future	3,291.2200	3.2912	3,167.5100	3.1675	(3.759)	0	0	0
2013/02/27	R207	07/11/2013	6.71	Put	Bond Future	1,550.4600	1.5505	1,602.1000	1.6021	3.331	0	0	0
2013/02/27	R208	02/05/2013			Bond Future	6.3836	102.9193	6.4195	102.6966	0.562	0.0000	0.0000	18,312
2013/02/27	R208	02/05/2013	6.64	Call	Bond Future	2,287.0700	2.2871	2,119.4300	2.1194	(7.330)	0	0	0
2013/02/27	R208	02/05/2013	6.64	Put	Bond Future	708.9900	0.7090	764.1500	0.7642	7.780	0	0	0
2013/02/27	R208	02/05/2013	6.65	Call	Bond Future	2,329.0500	2.3291	2,159.9600	2.1600	(7.260)	0	0	0
2013/02/27	R208	02/05/2013	6.65	Put	Bond Future	690.0200	0.6900	743.7300	0.7437	7.784	0	0	0
2013/02/27	R208	02/05/2013	6.66	Call	Bond Future	2,371.3800	2.3714	2,200.8500	2.2009	(7.191)	0	0	0
2013/02/27	R208	02/05/2013	6.66	Put	Bond Future	671.4600	0.6715	723.7300	0.7237	7.785	0	0	0
2013/02/27	R208	01/08/2013			Bond Future	6.4264	104.2812	6.4660	104.0423	0.616	0.0000	0.0000	0

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2013/02/27	R208	01/08/2013	101.40	Call	Bond Future	95,236.6900	95.2367	94,997.8400	94.9978	(0.251)	0	0	0
2013/02/27	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R208	07/11/2013			Bond Future	6.4738	102.3883	6.5176	102.1326	0.676	0.0000	0.0000	0
2013/02/27	R208	07/11/2013	7.50	Call	Bond Future	6,631.7600	6.6318	6,414.0800	6.4141	(3.282)	0	0	0
2013/02/27	R208	07/11/2013	7.50	Put	Bond Future	836.7400	0.8367	874.7700	0.8748	4.545	0	0	230
2013/02/27	R208	07/11/2013	6.79	Call	Bond Future	3,798.6400	3.7986	3,627.2600	3.6273	(4.512)	0	0	0
2013/02/27	R208	07/11/2013	6.79	Put	Bond Future	1,968.3600	1.9684	2,052.6900	2.0527	4.284	0	0	0
2013/02/27	R208	07/11/2013	6.80	Call	Bond Future	3,834.1200	3.8341	3,661.6500	3.6617	(4.498)	0	0	0
2013/02/27	R208	07/11/2013	6.80	Put	Bond Future	1,946.6100	1.9466	2,029.8500	2.0299	4.276	0	0	0
2013/02/27	R208	07/11/2013	6.81	Call	Bond Future	3,869.7400	3.8697	3,696.1800	3.6962	(4.485)	0	0	0
2013/02/27	R208	07/11/2013	6.81	Put	Bond Future	1,925.0500	1.9250	2,007.2000	2.0072	4.267	0	0	0
2013/02/27	R209	02/05/2013			Bond Future	8.2042	80.5805	8.3047	79.7195	1.224	0.0000	0.0000	9,196
2013/02/27	R209	02/05/2013	7.99	Call	Bond Future	1,457.3900	1.4574	1,137.2600	1.1373	(21.966)	0	0	0
2013/02/27	R209	02/05/2013	7.99	Put	Bond Future	3,342.9700	3.3430	3,883.9000	3.8839	16.181	0	0	0
2013/02/27	R209	02/05/2013	8.00	Call	Bond Future	1,490.3000	1.4903	1,165.0400	1.1650	(21.825)	0	0	0
2013/02/27	R209	02/05/2013	8.00	Put	Bond Future	3,286.3500	3.2863	3,822.1500	3.8221	16.304	0	0	0
2013/02/27	R209	02/05/2013	8.01	Call	Bond Future	1,523.6900	1.5237	1,193.2800	1.1933	(21.685)	0	0	0
2013/02/27	R209	02/05/2013	8.01	Put	Bond Future	3,230.3600	3.2304	3,761.0100	3.7610	16.427	0	0	0
2013/02/27	R209	01/08/2013			Bond Future	8.2696	81.6467	8.3740	80.7642	1.262	0.0000	0.0000	0
2013/02/27	R209	01/08/2013	79.36	Call	Bond Future	71,697.6300	71.6976	70,815.0600	70.8151	(1.231)	0	0	0
2013/02/27	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R209	07/11/2013			Bond Future	8.3415	79.6792	8.4502	78.7735	1.303	0.0000	0.0000	0
2013/02/27	R209	07/11/2013	9.50	Call	Bond Future	10,837.5500	10.8376	10,138.3900	10.1384	(6.451)	0	0	0
2013/02/27	R209	07/11/2013	9.50	Put	Bond Future	1,958.5400	1.9585	2,165.0800	2.1651	10.546	0	0	180
2013/02/27	R209	07/11/2013	8.79	Call	Bond Future	7,345.5300	7.3455	6,772.3000	6.7723	(7.804)	0	0	0
2013/02/27	R209	07/11/2013	8.79	Put	Bond Future	3,709.9200	3.7099	4,042.3900	4.0424	8.962	0	0	0
2013/02/27	R209	07/11/2013	8.80	Call	Bond Future	7,392.6400	7.3926	6,817.4000	6.8174	(7.781)	0	0	0
2013/02/27	R209	07/11/2013	8.80	Put	Bond Future	3,678.9500	3.6789	4,009.4100	4.0094	8.982	0	0	0
2013/02/27	R209	07/11/2013	8.81	Call	Bond Future	7,439.8700	7.4399	6,862.6100	6.8626	(7.759)	0	0	0
2013/02/27	R209	07/11/2013	8.81	Put	Bond Future	3,648.2200	3.6482	3,976.6600	3.9767	9.003	0	0	0
2013/02/27	R210	02/05/2013			Bond Future	164.1471	164.1471	164.1356	164.1356	(0.007)	0.0000	0.0000	1,244
2013/02/27	R210	02/05/2013	161.14	Call	Bond Future	3,007.1200	3.0071	2,995.6100	2.9956	(0.383)	0	0	0
2013/02/27	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R210	02/05/2013	161.15	Call	Bond Future	2,997.1200	2.9971	2,985.6100	2.9856	(0.384)	0	0	0
2013/02/27	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R210	02/05/2013	161.16	Call	Bond Future	2,987.1200	2.9871	2,975.6100	2.9756	(0.385)	0	0	0
2013/02/27	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R211	02/05/2013			Bond Future	128.4847	128.4847	128.4572	128.4572	(0.021)	0.0000	0.0000	529
2013/02/27	R211	02/05/2013	125.69	Call	Bond Future	2,794.7300	2.7947	2,767.2100	2.7672	(0.985)	0	0	0
2013/02/27	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R211	02/05/2013	125.70	Call	Bond Future	2,784.7300	2.7847	2,757.2100	2.7572	(0.988)	0	0	0
2013/02/27	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R211	02/05/2013	125.71	Call	Bond Future	2,774.7300	2.7747	2,747.2100	2.7472	(0.992)	0	0	0
2013/02/27	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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2013/02/27	R212	02/05/2013			Bond Future	134.2600	134.2600	134.2438	134.2438	(0.012)	0.0000	0.0000	20,170
2013/02/27	R212	02/05/2013	131.09	Call	Bond Future	3,170.0100	3.1700	3,153.8400	3.1538	(0.510)	0	0	0
2013/02/27	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R212	02/05/2013	131.10	Call	Bond Future	3,160.0100	3.1600	3,143.8400	3.1438	(0.512)	0	0	0
2013/02/27	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R212	02/05/2013	131.11	Call	Bond Future	3,150.0100	3.1500	3,133.8400	3.1338	(0.513)	0	0	0
2013/02/27	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R213	02/05/2013			Bond Future	7.8821	92.9099	7.9574	92.2428	0.955	0.0000	0.0000	10,129
2013/02/27	R213	02/05/2013	7.84	Call	Bond Future	2,160.4300	2.1604	1,832.9100	1.8329	(15.160)	0	0	0
2013/02/27	R213	02/05/2013	7.84	Put	Bond Future	2,536.5900	2.5366	2,876.1600	2.8762	13.387	0	0	0
2013/02/27	R213	02/05/2013	7.85	Call	Bond Future	2,202.7000	2.2027	1,871.0900	1.8711	(15.055)	0	0	0
2013/02/27	R213	02/05/2013	7.85	Put	Bond Future	2,489.2900	2.4893	2,824.7700	2.8248	13.477	0	0	0
2013/02/27	R213	02/05/2013	7.86	Call	Bond Future	2,245.4600	2.2455	1,909.7600	1.9098	(14.950)	0	0	0
2013/02/27	R213	02/05/2013	7.86	Put	Bond Future	2,442.6000	2.4426	2,773.9900	2.7740	13.567	0	0	0
2013/02/27	R213	01/08/2013			Bond Future	7.9461	94.1391	8.0248	93.4515	0.991	0.0000	0.0000	0
2013/02/27	R213	01/08/2013	91.25	Call	Bond Future	83,524.0700	83.5241	82,836.4700	82.8365	(0.823)	0	0	0
2013/02/27	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R213	07/11/2013			Bond Future	8.0179	91.9588	8.1005	91.2494	1.030	0.0000	0.0000	0
2013/02/27	R213	07/11/2013	8.59	Call	Bond Future	7,785.6600	7.7857	7,306.5600	7.3066	(6.154)	0	0	0
2013/02/27	R213	07/11/2013	8.59	Put	Bond Future	3,031.5600	3.0316	3,261.8400	3.2618	7.596	0	0	0
2013/02/27	R213	07/11/2013	8.60	Call	Bond Future	7,837.1600	7.8372	7,356.4300	7.3564	(6.134)	0	0	0
2013/02/27	R213	07/11/2013	8.60	Put	Bond Future	3,003.2000	3.0032	3,231.8500	3.2319	7.614	0	0	0
2013/02/27	R213	07/11/2013	8.61	Call	Bond Future	7,888.7600	7.8888	7,406.4200	7.4064	(6.114)	0	0	0
2013/02/27	R213	07/11/2013	8.61	Put	Bond Future	2,975.0600	2.9751	3,202.1000	3.2021	7.631	0	0	0
2013/02/27	R214	02/05/2013			Bond Future	8.2361	82.3394	8.3571	81.2434	1.468	0.0000	0.0000	2,034
2013/02/27	R214	02/05/2013	84.31	Call	Bond Future	73,559.8000	73.5598	72,463.7300	72.4637	(1.490)	0	0	0
2013/02/27	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/27	R214	01/08/2013			Bond Future	8.2988	83.4288	8.4242	82.3079	1.510	0.0000	0.0000	0
2013/02/27	R214	01/08/2013	84.31	Call	Bond Future	72,980.9400	72.9809	71,860.0300	71.8600	(1.536)	0	0	0
2013/02/27	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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