



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/03/2013 to 04/03/2013

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
2013/03/04	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	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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2013/03/04	2025	02/05/2013			Bond Future	113.6935	113.6935	113.6930	113.6930	0.000	0.0000	0.0000	0
2013/03/04	2025	02/05/2013	113.41	Call	Bond Future	279.8300	0.2798	279.3600	0.2794	(0.168)	0	0	0
2013/03/04	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	2038	02/05/2013			Bond Future	112.3261	112.3261	112.3278	112.3278	0.002	0.0000	0.0000	0
2013/03/04	2038	02/05/2013	111.60	Call	Bond Future	721.5800	0.7216	723.3000	0.7233	0.238	0	0	0
2013/03/04	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	2050	02/05/2013			Bond Future	119.6629	119.6629	119.6647	119.6647	0.002	0.0000	0.0000	122
2013/03/04	2050	02/05/2013	117.60	Call	Bond Future	2,065.1000	2.0651	2,066.9000	2.0669	0.087	0	0	0
2013/03/04	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	AL7T	02/05/2013			Index Future	493.7590	493.7590	494.0360	494.0360	0.056	0.0000	0.0000	12
2013/03/04	AL7T	01/08/2013			Index Future	500.2230	500.2230	500.4990	500.4990	0.055	0.0000	0.0000	0
2013/03/04	AL7T	07/11/2013			Index Future	507.3650	507.3650	507.6420	507.6420	0.055	0.0000	0.0000	0
2013/03/04	ALBI	02/05/2013			Index Future	438.7840	438.7840	439.3400	439.3400	0.127	0.0000	0.0000	1,017
2013/03/04	ALBI	01/08/2013			Index Future	444.5290	444.5290	445.0880	445.0880	0.126	0.0000	0.0000	79
2013/03/04	ALBI	07/11/2013			Index Future	450.8750	450.8750	451.4400	451.4400	0.125	0.0000	0.0000	85
2013/03/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	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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2013/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/04	EL28	02/05/2013			Bond Future	113.6634	113.6634	113.6654	113.6654	0.002	0.0000	0.0000	0
2013/03/04	EL28	02/05/2013	113.32	Call	Bond Future	347.2300	0.3472	349.2200	0.3492	0.573	0	0	0
2013/03/04	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	ES33	02/05/2013			Bond Future	8.9022	87.9874	8.8757	88.2099	(0.298)	0.0000	0.0000	3,363
2013/03/04	ES33	02/05/2013	91.02	Call	Bond Future	78,807.1500	78.8072	79,029.6500	79.0297	0.282	0	0	0
2013/03/04	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	ES33	01/08/2013			Bond Future	8.9943	89.1392	8.9671	89.3640	(0.303)	0.0000	0.0000	0
2013/03/04	ES33	01/08/2013	9.00	Call	Bond Future	47.0200	0.0470	271.8400	0.2718	478.137	0	0	0
2013/03/04	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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2013/03/04	ES33	01/08/2013	91.02	Call	Bond Future	78,087.8900	78.0879	78,312.7100	78.3127	0.288	0	0	0
2013/03/04	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	02/05/2013			GOVI	438.7270	438.7270	439.2650	439.2650	0.123	0.0000	0.0000	98
2013/03/04	GOVI	02/05/2013	432.99	Call	GOVI	57,370.0000	5.7370	62,750.0000	6.2750	9.378	0	0	0
2013/03/04	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	02/05/2013	433.00	Call	GOVI	57,270.0000	5.7270	62,650.0000	6.2650	9.394	0	0	0
2013/03/04	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	02/05/2013	433.01	Call	GOVI	57,170.0000	5.7170	62,550.0000	6.2550	9.411	0	0	0
2013/03/04	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	01/08/2013			GOVI	444.4700	444.4700	445.0120	445.0120	0.122	0.0000	0.0000	280
2013/03/04	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	01/08/2013	445.99	Put	GOVI	15,200.0000	1.5200	9,780.0000	0.9780	(35.658)	0	0	0
2013/03/04	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	01/08/2013	446.00	Put	GOVI	15,300.0000	1.5300	9,880.0000	0.9880	(35.425)	0	0	0
2013/03/04	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	01/08/2013	446.01	Put	GOVI	15,400.0000	1.5400	9,980.0000	0.9980	(35.195)	0	0	0
2013/03/04	GOVI	07/11/2013			GOVI	450.8160	450.8160	451.3620	451.3620	0.121	0.0000	0.0000	0
2013/03/04	GOVI	07/11/2013	445.99	Call	GOVI	48,260.0000	4.8260	53,720.0000	5.3720	11.314	0	0	0
2013/03/04	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	07/11/2013	446.00	Call	GOVI	48,160.0000	4.8160	53,620.0000	5.3620	11.337	0	0	0
2013/03/04	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GOVI	07/11/2013	446.01	Call	GOVI	48,060.0000	4.8060	53,520.0000	5.3520	11.361	0	0	0
2013/03/04	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/04	IGOV	02/05/2013			Index Future	201.8570	201.8570	201.8930	201.8930	0.018	0.0000	0.0000	459
2013/03/04	IGOV	01/08/2013			Index Future	204.5570	204.5570	204.5930	204.5930	0.018	0.0000	0.0000	147
2013/03/04	IGOV	07/11/2013			Index Future	207.5260	207.5260	207.5650	207.5650	0.019	0.0000	0.0000	7
2013/03/04	ILBI	02/05/2013			Index Future	545.9220	545.9220	546.3160	546.3160	0.072	0.0000	0.0000	183
2013/03/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/04	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	1,000
2013/03/04	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0700	94.9300	0.396	0.0000	0.0000	0

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2013/03/04	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2013/03/04	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	500
2013/03/04	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2013/03/04	JBAF	21/08/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2013/03/04	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	2,200
2013/03/04	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0400	94.9600	(0.395)	0.0000	0.0000	2,000
2013/03/04	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1300	94.8700	(0.388)	0.0000	0.0000	400
2013/03/04	JBAF	18/06/2014			Jibar Tradeable Future	5.2700	94.7300	5.2400	94.7600	(0.569)	0.0000	0.0000	800
2013/03/04	JBAF	17/09/2014			Jibar Tradeable Future	5.4100	94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	0
2013/03/04	JBAF	17/12/2014			Jibar Tradeable Future	5.5700	94.4300	5.5400	94.4600	(0.539)	0.0000	0.0000	0
2013/03/04	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/04	R023	02/05/2013			Bond Future	6.8431	107.8230	6.8323	107.9025	(0.158)	0.0000	0.0000	4,970
2013/03/04	R023	02/05/2013	7.04	Call	Bond Future	1,435.1800	1.4352	1,514.6900	1.5147	5.540	0	0	0
2013/03/04	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R023	02/05/2013	7.05	Call	Bond Future	1,507.4000	1.5074	1,586.9100	1.5869	5.275	0	0	0
2013/03/04	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R023	02/05/2013	7.06	Call	Bond Future	1,579.5600	1.5796	1,659.0700	1.6591	5.034	0	0	0
2013/03/04	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R023	01/08/2013			Bond Future	6.8983	109.2345	6.8872	109.3143	(0.161)	0.0000	0.0000	0
2013/03/04	R023	01/08/2013	7.29	Call	Bond Future	2,764.6900	2.7647	2,844.4800	2.8445	2.886	0	0	0
2013/03/04	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R023	01/08/2013	7.30	Call	Bond Future	2,834.0600	2.8341	2,913.8500	2.9138	2.815	0	0	0
2013/03/04	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R023	01/08/2013	7.31	Call	Bond Future	2,903.3700	2.9034	2,983.1600	2.9832	2.748	0	0	0
2013/03/04	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R157	02/05/2013			Bond Future	5.3618	119.7150	5.3347	119.7810	(0.506)	0.0000	0.0000	6,044
2013/03/04	R157	02/05/2013	5.34	Call	Bond Future	295.8300	0.2958	320.3800	0.3204	8.299	0	0	0
2013/03/04	R157	02/05/2013	5.34	Put	Bond Future	348.9800	0.3490	307.5300	0.3075	(11.877)	0	0	0
2013/03/04	R157	02/05/2013	5.35	Call	Bond Future	307.8700	0.3079	333.2100	0.3332	8.231	0	0	0
2013/03/04	R157	02/05/2013	5.35	Put	Bond Future	336.6800	0.3367	296.0200	0.2960	(12.077)	0	0	0
2013/03/04	R157	02/05/2013	5.36	Call	Bond Future	320.1900	0.3202	346.3300	0.3463	8.164	0	0	0
2013/03/04	R157	02/05/2013	5.36	Put	Bond Future	324.6700	0.3247	284.8100	0.2848	(12.277)	0	0	0
2013/03/04	R157	01/08/2013			Bond Future	5.3662	121.2823	5.3358	121.3483	(0.566)	0.0000	0.0000	0
2013/03/04	R157	01/08/2013	116.11	Call	Bond Future	91,826.6200	91.8266	91,892.6400	91.8926	0.072	0	0	0
2013/03/04	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R157	07/11/2013			Bond Future	5.3700	116.2069	5.3351	116.2731	(0.651)	0.0000	0.0000	0
2013/03/04	R157	07/11/2013	5.59	Call	Bond Future	774.1600	0.7742	812.9000	0.8129	5.004	0	0	0
2013/03/04	R157	07/11/2013	5.59	Put	Bond Future	359.0500	0.3591	331.6300	0.3316	(7.637)	0	0	0
2013/03/04	R157	07/11/2013	5.60	Call	Bond Future	786.2000	0.7862	825.2900	0.8253	4.972	0	0	0
2013/03/04	R157	07/11/2013	5.60	Put	Bond Future	352.2700	0.3523	325.2000	0.3252	(7.684)	0	0	0
2013/03/04	R157	07/11/2013	5.61	Call	Bond Future	798.3400	0.7983	837.7800	0.8378	4.940	0	0	0
2013/03/04	R157	07/11/2013	5.61	Put	Bond Future	345.5900	0.3456	318.8700	0.3189	(7.732)	0	0	0
2013/03/04	R186	02/05/2013			Bond Future	7.4278	129.9817	7.4066	130.1934	(0.285)	0.0000	0.0000	64,798
2013/03/04	R186	02/05/2013	6.75	Call	Bond Future	373.3800	0.3734	370.1700	0.3702	(0.860)	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
2013/03/04	R186	02/05/2013	6.75	Put	Bond Future	7,395.2000	7.3952	7,180.3500	7.1803	(2.905)	0	0	0
2013/03/04	R186	02/05/2013	7.39	Call	Bond Future	2,231.6900	2.2317	2,276.5100	2.2765	2.008	0	0	0
2013/03/04	R186	02/05/2013	7.39	Put	Bond Future	2,609.1700	2.6092	2,442.3500	2.4424	(6.394)	0	0	0
2013/03/04	R186	02/05/2013	7.40	Call	Bond Future	2,279.9500	2.2800	2,326.1400	2.3261	2.026	0	0	0
2013/03/04	R186	02/05/2013	7.40	Put	Bond Future	2,557.3100	2.5573	2,391.8600	2.3919	(6.470)	0	0	150
2013/03/04	R186	02/05/2013	7.41	Call	Bond Future	2,328.8100	2.3288	2,376.3800	2.3764	2.043	0	0	0
2013/03/04	R186	02/05/2013	7.41	Put	Bond Future	2,506.1600	2.5062	2,342.0900	2.3421	(6.547)	0	0	0
2013/03/04	R186	02/05/2013	7.75	Call	Bond Future	4,322.7900	4.3228	4,422.8500	4.4229	2.315	0	0	0
2013/03/04	R186	02/05/2013	7.75	Put	Bond Future	1,164.5800	1.1646	1,053.0000	1.0530	(9.581)	0	0	100
2013/03/04	R186	01/08/2013			Bond Future	7.4960	126.3988	7.4742	126.6123	(0.291)	0.0000	0.0000	0
2013/03/04	R186	01/08/2013	7.25	Call	Bond Future	3,155.7700	3.1558	3,206.4700	3.2065	1.607	0	0	4,315
2013/03/04	R186	01/08/2013	7.25	Put	Bond Future	5,592.8700	5.5929	5,430.1400	5.4301	(2.910)	0	0	0
2013/03/04	R186	01/08/2013	128.26	Call	Bond Future	117,126.4300	117.1264	117,339.8600	117.3399	0.182	0	0	0
2013/03/04	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R186	07/11/2013			Bond Future	7.5700	128.2036	7.5475	128.4192	(0.298)	0.0000	0.0000	480
2013/03/04	R186	07/11/2013	8.15	Call	Bond Future	8,515.1800	8.5152	8,631.3500	8.6313	1.364	0	0	0
2013/03/04	R186	07/11/2013	8.15	Put	Bond Future	3,138.8400	3.1388	3,039.3600	3.0394	(3.169)	0	0	0
2013/03/04	R186	07/11/2013	8.16	Call	Bond Future	8,574.5400	8.5745	8,691.2900	8.6913	1.362	0	0	0
2013/03/04	R186	07/11/2013	8.16	Put	Bond Future	3,108.3800	3.1084	3,009.4800	3.0095	(3.182)	0	0	0
2013/03/04	R186	07/11/2013	8.75	Call	Bond Future	12,260.2100	12.2602	12,409.8300	12.4098	1.220	0	0	0
2013/03/04	R186	07/11/2013	8.75	Put	Bond Future	1,659.1900	1.6592	1,593.1600	1.5932	(3.980)	0	0	1,030
2013/03/04	R186	07/11/2013	8.14	Call	Bond Future	8,455.9800	8.4560	8,571.5600	8.5716	1.367	0	0	0
2013/03/04	R186	07/11/2013	8.14	Put	Bond Future	3,169.5600	3.1696	3,069.4900	3.0695	(3.157)	0	0	0
2013/03/04	R197	02/05/2013			Bond Future	290.8698	290.8698	290.8661	290.8661	(0.001)	0.0000	0.0000	2,633
2013/03/04	R197	02/05/2013	282.39	Call	Bond Future	8,479.8100	8.4798	8,476.1200	8.4761	(0.044)	0	0	0
2013/03/04	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R197	02/05/2013	282.40	Call	Bond Future	8,469.8100	8.4698	8,466.1200	8.4661	(0.044)	0	0	0
2013/03/04	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R197	02/05/2013	282.41	Call	Bond Future	8,459.8100	8.4598	8,456.1200	8.4561	(0.044)	0	0	0
2013/03/04	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R201	02/05/2013			Bond Future	5.2046	108.7349	5.1603	108.8057	(0.851)	0.0000	0.0000	4
2013/03/04	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R201	02/05/2013	4.04	Put	Bond Future	1,880.6400	1.8806	1,809.9300	1.8099	(3.760)	0	0	0
2013/03/04	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R201	02/05/2013	4.05	Put	Bond Future	1,864.3100	1.8643	1,793.6000	1.7936	(3.793)	0	0	0
2013/03/04	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R201	02/05/2013	4.06	Put	Bond Future	1,847.9700	1.8480	1,777.2600	1.7773	(3.826)	0	0	0
2013/03/04	R201	01/08/2013			Bond Future	5.1890	105.7546	5.1367	105.8255	(1.009)	0.0000	0.0000	0
2013/03/04	R201	01/08/2013	107.45	Call	Bond Future	68,508.8900	68.5089	68,579.8100	68.5798	0.104	0	0	0
2013/03/04	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R201	07/11/2013			Bond Future	5.1438	107.2646	5.0788	107.3358	(1.264)	0.0000	0.0000	0
2013/03/04	R201	07/11/2013	4.79	Call	Bond Future	132.0700	0.1321	152.7400	0.1527	15.651	0	0	0
2013/03/04	R201	07/11/2013	4.79	Put	Bond Future	520.2800	0.5203	469.7600	0.4698	(9.710)	0	0	0
2013/03/04	R201	07/11/2013	4.80	Call	Bond Future	135.3100	0.1353	156.3600	0.1564	15.557	0	0	0
2013/03/04	R201	07/11/2013	4.80	Put	Bond Future	512.5200	0.5125	462.3800	0.4624	(9.783)	0	0	0
2013/03/04	R201	07/11/2013	4.81	Call	Bond Future	138.6100	0.1386	160.0500	0.1600	15.468	0	0	0

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2013/03/04	R201	07/11/2013	4.81	Put	Bond Future	504.8200	0.5048	455.0700	0.4551	(9.855)	0	0	0
2013/03/04	R202	02/05/2013			Bond Future	217.1561	217.1561	217.1585	217.1585	0.001	0.0000	0.0000	49,417
2013/03/04	R202	02/05/2013	211.04	Call	Bond Future	6,116.1300	6.1161	6,118.4600	6.1185	0.038	0	0	0
2013/03/04	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R202	02/05/2013	211.05	Call	Bond Future	6,106.1300	6.1061	6,108.4600	6.1085	0.038	0	0	0
2013/03/04	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R202	02/05/2013	211.06	Call	Bond Future	6,096.1300	6.0961	6,098.4600	6.0985	0.038	0	0	0
2013/03/04	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R203	02/05/2013			Bond Future	5.8792	110.1711	5.8684	110.2147	(0.185)	0.0000	0.0000	10,718
2013/03/04	R203	02/05/2013	5.89	Call	Bond Future	713.2000	0.7132	718.8400	0.7188	0.791	0	0	0
2013/03/04	R203	02/05/2013	5.89	Put	Bond Future	670.1700	0.6702	632.2700	0.6323	(5.655)	0	0	0
2013/03/04	R203	02/05/2013	5.90	Call	Bond Future	734.0100	0.7340	740.0600	0.7401	0.824	0	0	0
2013/03/04	R203	02/05/2013	5.90	Put	Bond Future	651.0000	0.6510	613.5100	0.6135	(5.759)	0	0	0
2013/03/04	R203	02/05/2013	5.91	Call	Bond Future	755.1700	0.7552	761.6500	0.7617	0.858	0	0	0
2013/03/04	R203	02/05/2013	5.91	Put	Bond Future	632.2000	0.6322	595.1400	0.5951	(5.862)	0	0	0
2013/03/04	R203	01/08/2013			Bond Future	5.9183	111.6134	5.9068	111.6567	(0.194)	0.0000	0.0000	0
2013/03/04	R203	01/08/2013	109.11	Call	Bond Future	98,400.1800	98.4002	98,443.5500	98.4435	0.044	0	0	0
2013/03/04	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R203	07/11/2013			Bond Future	5.9652	109.0472	5.9531	109.0904	(0.204)	0.0000	0.0000	0
2013/03/04	R203	07/11/2013	6.01	Call	Bond Future	1,372.0900	1.3721	1,387.2000	1.3872	1.101	0	0	0
2013/03/04	R203	07/11/2013	6.01	Put	Bond Future	1,213.5100	1.2135	1,185.3700	1.1854	(2.319)	0	0	0
2013/03/04	R203	07/11/2013	571.00	Call	Bond Future	106,817.6500	106.8176	106,860.9000	106.8609	0.040	0	0	0
2013/03/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R203	07/11/2013	5.71	Call	Bond Future	873.1700	0.8732	882.9300	0.8829	1.118	0	0	15
2013/03/04	R203	07/11/2013	5.71	Put	Bond Future	1,783.2000	1.7832	1,749.7100	1.7497	(1.878)	0	0	0
2013/03/04	R203	07/11/2013	5.99	Call	Bond Future	1,334.5700	1.3346	1,349.3100	1.3493	1.104	0	0	0
2013/03/04	R203	07/11/2013	5.99	Put	Bond Future	1,246.8300	1.2468	1,218.3200	1.2183	(2.287)	0	0	0
2013/03/04	R203	07/11/2013	6.00	Call	Bond Future	1,353.2600	1.3533	1,368.1800	1.3682	1.103	0	0	0
2013/03/04	R203	07/11/2013	6.00	Put	Bond Future	1,230.0900	1.2301	1,201.7600	1.2018	(2.303)	0	0	0
2013/03/04	R204	02/05/2013			Bond Future	6.1664	111.6030	6.1503	111.6823	(0.261)	0.0000	0.0000	6,032
2013/03/04	R204	02/05/2013	6.29	Call	Bond Future	1,308.2500	1.3082	1,333.6500	1.3337	1.942	0	0	0
2013/03/04	R204	02/05/2013	6.29	Put	Bond Future	700.0500	0.7000	646.0900	0.6461	(7.708)	0	0	0
2013/03/04	R204	02/05/2013	6.30	Call	Bond Future	1,338.0900	1.3381	1,364.2200	1.3642	1.953	0	0	0
2013/03/04	R204	02/05/2013	6.30	Put	Bond Future	680.8800	0.6809	627.6500	0.6277	(7.818)	0	0	0
2013/03/04	R204	02/05/2013	6.31	Call	Bond Future	1,368.2800	1.3683	1,395.1600	1.3952	1.965	0	0	0
2013/03/04	R204	02/05/2013	6.31	Put	Bond Future	662.0900	0.6621	609.6100	0.6096	(7.926)	0	0	0
2013/03/04	R204	01/08/2013			Bond Future	6.2165	109.0376	6.1996	109.1173	(0.271)	0.0000	0.0000	0
2013/03/04	R204	01/08/2013	110.75	Call	Bond Future	100,154.1500	100.1542	100,233.7800	100.2338	0.080	0	0	0
2013/03/04	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R204	07/11/2013			Bond Future	6.2708	110.5945	6.2530	110.6745	(0.283)	0.0000	0.0000	0
2013/03/04	R204	07/11/2013	7.00	Call	Bond Future	3,976.2100	3.9762	4,027.2600	4.0273	1.284	0	0	0
2013/03/04	R204	07/11/2013	7.00	Put	Bond Future	749.9400	0.7499	720.9900	0.7210	(3.860)	0	0	1,270
2013/03/04	R204	07/11/2013	6.29	Call	Bond Future	1,939.0400	1.9390	1,969.2200	1.9692	1.556	0	0	0
2013/03/04	R204	07/11/2013	6.29	Put	Bond Future	1,852.5000	1.8525	1,802.6800	1.8027	(2.689)	0	0	0
2013/03/04	R204	07/11/2013	6.30	Call	Bond Future	1,962.6700	1.9627	1,993.1500	1.9931	1.553	0	0	0

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2013/03/04	R204	07/11/2013	6.30	Put	Bond Future	1,831.1100	1.8311	1,781.5900	1.7816	(2.704)	0	0	0
2013/03/04	R204	07/11/2013	6.31	Call	Bond Future	1,986.4600	1.9865	2,017.2400	2.0172	1.549	0	0	0
2013/03/04	R204	07/11/2013	6.31	Put	Bond Future	1,809.9000	1.8099	1,760.6800	1.7607	(2.719)	0	0	0
2013/03/04	R206	02/05/2013			Bond Future	5.2240	103.8334	5.1742	103.8673	(0.953)	0.0000	0.0000	23
2013/03/04	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R206	02/05/2013	3.39	Put	Bond Future	1,261.8300	1.2618	1,227.9100	1.2279	(2.688)	0	0	0
2013/03/04	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R206	02/05/2013	3.40	Put	Bond Future	1,254.8800	1.2549	1,220.9600	1.2210	(2.703)	0	0	0
2013/03/04	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R206	02/05/2013	3.41	Put	Bond Future	1,247.9300	1.2479	1,214.0100	1.2140	(2.718)	0	0	0
2013/03/04	R206	01/08/2013			Bond Future	5.1516	101.4308	5.0751	101.4645	(1.485)	0.0000	0.0000	0
2013/03/04	R206	01/08/2013	103.94	Call	Bond Future	30,432.7200	30.4327	30,466.4000	30.4664	0.111	0	0	0
2013/03/04	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R206	07/11/2013			Bond Future	4.8277	102.8791	4.6409	102.9125	(3.871)	0.0000	0.0000	0
2013/03/04	R206	07/11/2013	4.29	Call	Bond Future	9.5500	0.0096	16.7000	0.0167	74.869	0	0	0
2013/03/04	R206	07/11/2013	4.29	Put	Bond Future	105.8400	0.1058	79.5500	0.0796	(24.839)	0	0	0
2013/03/04	R206	07/11/2013	4.30	Call	Bond Future	9.8700	0.0099	17.1900	0.0172	74.164	0	0	0
2013/03/04	R206	07/11/2013	4.30	Put	Bond Future	104.3600	0.1044	78.2400	0.0782	(25.029)	0	0	0
2013/03/04	R206	07/11/2013	4.31	Call	Bond Future	10.1900	0.0102	17.6800	0.0177	73.503	0	0	0
2013/03/04	R206	07/11/2013	4.31	Put	Bond Future	102.8900	0.1029	76.9400	0.0769	(25.221)	0	0	0
2013/03/04	R207	02/05/2013			Bond Future	6.4150	106.7143	6.4093	106.7460	(0.089)	0.0000	0.0000	7,229
2013/03/04	R207	02/05/2013	6.44	Call	Bond Future	1,209.5000	1.2095	1,198.3400	1.1983	(0.923)	0	0	0
2013/03/04	R207	02/05/2013	6.44	Put	Bond Future	1,071.9000	1.0719	1,029.0500	1.0291	(3.998)	0	0	0
2013/03/04	R207	02/05/2013	6.45	Call	Bond Future	1,238.7200	1.2387	1,227.8300	1.2278	(0.879)	0	0	0
2013/03/04	R207	02/05/2013	6.45	Put	Bond Future	1,046.0300	1.0460	1,003.4500	1.0034	(4.071)	0	0	0
2013/03/04	R207	02/05/2013	6.46	Call	Bond Future	1,268.3400	1.2683	1,257.7300	1.2577	(0.837)	0	0	0
2013/03/04	R207	02/05/2013	6.46	Put	Bond Future	1,020.6000	1.0206	978.3000	0.9783	(4.145)	0	0	0
2013/03/04	R207	01/08/2013			Bond Future	6.4715	104.4749	6.4656	104.5063	(0.091)	0.0000	0.0000	0
2013/03/04	R207	01/08/2013	106.18	Call	Bond Future	96,903.7300	96.9037	96,935.1100	96.9351	0.032	0	0	0
2013/03/04	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R207	07/11/2013			Bond Future	6.5290	105.9667	6.5229	105.9978	(0.093)	0.0000	0.0000	0
2013/03/04	R207	07/11/2013	6.69	Call	Bond Future	2,716.9600	2.7170	2,721.1300	2.7211	0.153	0	0	0
2013/03/04	R207	07/11/2013	6.69	Put	Bond Future	1,895.6400	1.8956	1,868.6800	1.8687	(1.422)	0	0	0
2013/03/04	R207	07/11/2013	6.70	Call	Bond Future	2,746.1600	2.7462	2,750.4600	2.7505	0.157	0	0	0
2013/03/04	R207	07/11/2013	6.70	Put	Bond Future	1,874.0800	1.8741	1,847.2500	1.8472	(1.432)	0	0	0
2013/03/04	R207	07/11/2013	6.71	Call	Bond Future	2,775.5100	2.7755	2,779.9300	2.7799	0.159	0	0	0
2013/03/04	R207	07/11/2013	6.71	Put	Bond Future	1,852.7100	1.8527	1,826.0000	1.8260	(1.442)	0	0	0
2013/03/04	R208	02/05/2013			Bond Future	6.5162	102.0997	6.5105	102.1348	(0.087)	0.0000	0.0000	17,342
2013/03/04	R208	02/05/2013	6.64	Call	Bond Future	1,722.8900	1.7229	1,712.7800	1.7128	(0.587)	0	0	0
2013/03/04	R208	02/05/2013	6.64	Put	Bond Future	964.4300	0.9644	919.3000	0.9193	(4.679)	0	0	0
2013/03/04	R208	02/05/2013	6.65	Call	Bond Future	1,759.4200	1.7594	1,749.7000	1.7497	(0.552)	0	0	0
2013/03/04	R208	02/05/2013	6.65	Put	Bond Future	940.0100	0.9400	895.2700	0.8953	(4.760)	0	0	0
2013/03/04	R208	02/05/2013	6.66	Call	Bond Future	1,796.3600	1.7964	1,787.0400	1.7870	(0.519)	0	0	0
2013/03/04	R208	02/05/2013	6.66	Put	Bond Future	916.0600	0.9161	871.7200	0.8717	(4.840)	0	0	0
2013/03/04	R208	01/08/2013			Bond Future	6.5669	103.4364	6.5611	103.4712	(0.089)	0.0000	0.0000	0



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2013/03/04	R208	01/08/2013	101.40	Call	Bond Future	94,391.9000	94.3919	94,426.7100	94.4267	0.037	0	0	0
2013/03/04	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R208	07/11/2013			Bond Future	6.6234	101.5171	6.6175	101.5517	(0.090)	0.0000	0.0000	0
2013/03/04	R208	07/11/2013	7.50	Call	Bond Future	5,924.5600	5.9246	5,938.1400	5.9381	0.229	0	0	0
2013/03/04	R208	07/11/2013	7.50	Put	Bond Future	1,000.7100	1.0007	979.7000	0.9797	(2.100)	0	0	1,520
2013/03/04	R208	07/11/2013	6.79	Call	Bond Future	3,255.8600	3.2559	3,259.2600	3.2593	0.104	0	0	0
2013/03/04	R208	07/11/2013	6.79	Put	Bond Future	2,296.7500	2.2968	2,265.5600	2.2656	(1.358)	0	0	0
2013/03/04	R208	07/11/2013	6.80	Call	Bond Future	3,288.2800	3.2883	3,291.8100	3.2918	0.107	0	0	0
2013/03/04	R208	07/11/2013	6.80	Put	Bond Future	2,271.9400	2.2719	2,240.8800	2.2409	(1.367)	0	0	0
2013/03/04	R208	07/11/2013	6.81	Call	Bond Future	3,320.8600	3.3209	3,324.5200	3.3245	0.110	0	0	0
2013/03/04	R208	07/11/2013	6.81	Put	Bond Future	2,247.3400	2.2473	2,216.4100	2.2164	(1.376)	0	0	0
2013/03/04	R209	02/05/2013			Bond Future	8.3439	79.3874	8.3176	79.6095	(0.314)	0.0000	0.0000	9,196
2013/03/04	R209	02/05/2013	7.99	Call	Bond Future	1,002.3800	1.0024	1,023.5400	1.0235	2.111	0	0	0
2013/03/04	R209	02/05/2013	7.99	Put	Bond Future	4,081.1000	4.0811	3,880.1500	3.8801	(4.924)	0	0	0
2013/03/04	R209	02/05/2013	8.00	Call	Bond Future	1,028.0400	1.0280	1,050.0800	1.0501	2.144	0	0	0
2013/03/04	R209	02/05/2013	8.00	Put	Bond Future	4,017.2300	4.0172	3,817.1600	3.8172	(4.980)	0	0	0
2013/03/04	R209	02/05/2013	8.01	Call	Bond Future	1,054.1500	1.0542	1,077.0800	1.0771	2.175	0	0	0
2013/03/04	R209	02/05/2013	8.01	Put	Bond Future	3,953.9600	3.9540	3,754.7800	3.7548	(5.037)	0	0	0
2013/03/04	R209	01/08/2013			Bond Future	8.4144	80.4268	8.3875	80.6513	(0.320)	0.0000	0.0000	0
2013/03/04	R209	01/08/2013	79.36	Call	Bond Future	70,477.7100	70.4777	70,702.1600	70.7022	0.318	0	0	0
2013/03/04	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R209	07/11/2013			Bond Future	8.4919	78.4306	8.4642	78.6576	(0.325)	0.0000	0.0000	0
2013/03/04	R209	07/11/2013	9.50	Call	Bond Future	9,862.8300	9.8628	10,007.9100	10.0079	1.471	0	0	0
2013/03/04	R209	07/11/2013	9.50	Put	Bond Future	2,232.3900	2.2324	2,150.4200	2.1504	(3.672)	0	0	980
2013/03/04	R209	07/11/2013	8.79	Call	Bond Future	6,542.7100	6.5427	6,649.9000	6.6499	1.638	0	0	0
2013/03/04	R209	07/11/2013	8.79	Put	Bond Future	4,155.6700	4.1557	4,035.8100	4.0358	(2.884)	0	0	0
2013/03/04	R209	07/11/2013	8.80	Call	Bond Future	6,587.0500	6.5871	6,694.8000	6.6948	1.636	0	0	0
2013/03/04	R209	07/11/2013	8.80	Put	Bond Future	4,121.9300	4.1219	4,002.6300	4.0026	(2.894)	0	0	0
2013/03/04	R209	07/11/2013	8.81	Call	Bond Future	6,631.5100	6.6315	6,739.8200	6.7398	1.633	0	0	0
2013/03/04	R209	07/11/2013	8.81	Put	Bond Future	4,088.4300	4.0884	3,969.6900	3.9697	(2.904)	0	0	0
2013/03/04	R210	02/05/2013			Bond Future	163.9291	163.9291	163.9297	163.9297	0.000	0.0000	0.0000	1,244
2013/03/04	R210	02/05/2013	161.14	Call	Bond Future	2,789.0700	2.7891	2,789.6800	2.7897	0.022	0	0	0
2013/03/04	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R210	02/05/2013	161.15	Call	Bond Future	2,779.0700	2.7791	2,779.6800	2.7797	0.022	0	0	0
2013/03/04	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R210	02/05/2013	161.16	Call	Bond Future	2,769.0700	2.7691	2,769.6800	2.7697	0.022	0	0	0
2013/03/04	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R211	02/05/2013			Bond Future	128.5907	128.5907	128.5849	128.5849	(0.005)	0.0000	0.0000	529
2013/03/04	R211	02/05/2013	125.69	Call	Bond Future	2,900.7100	2.9007	2,894.8700	2.8949	(0.201)	0	0	0
2013/03/04	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R211	02/05/2013	125.70	Call	Bond Future	2,890.7100	2.8907	2,884.8700	2.8849	(0.202)	0	0	0
2013/03/04	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R211	02/05/2013	125.71	Call	Bond Future	2,880.7100	2.8807	2,874.8700	2.8749	(0.203)	0	0	0
2013/03/04	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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2013/03/04	R212	02/05/2013			Bond Future	135.1020	135.1020	135.4244	135.4244	0.239	0.0000	0.0000	20,170
2013/03/04	R212	02/05/2013	131.09	Call	Bond Future	4,011.9600	4.0120	4,334.4300	4.3344	8.038	0	0	0
2013/03/04	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R212	02/05/2013	131.10	Call	Bond Future	4,001.9600	4.0020	4,324.4300	4.3244	8.058	0	0	0
2013/03/04	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R212	02/05/2013	131.11	Call	Bond Future	3,991.9600	3.9920	4,314.4300	4.3144	8.078	0	0	0
2013/03/04	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R213	02/05/2013			Bond Future	8.0069	91.8077	7.9705	92.1270	(0.454)	0.0000	0.0000	9,267
2013/03/04	R213	02/05/2013	7.84	Call	Bond Future	1,612.2300	1.6122	1,691.9300	1.6919	4.943	0	0	0
2013/03/04	R213	02/05/2013	7.84	Put	Bond Future	3,090.6000	3.0906	2,850.9300	2.8509	(7.755)	0	0	0
2013/03/04	R213	02/05/2013	7.85	Call	Bond Future	1,647.6500	1.6476	1,729.1600	1.7292	4.947	0	0	0
2013/03/04	R213	02/05/2013	7.85	Put	Bond Future	3,036.4500	3.0364	2,798.5900	2.7986	(7.833)	0	0	0
2013/03/04	R213	02/05/2013	7.86	Call	Bond Future	1,683.5700	1.6836	1,766.8900	1.7669	4.949	0	0	0
2013/03/04	R213	02/05/2013	7.86	Put	Bond Future	2,982.9200	2.9829	2,746.8700	2.7469	(7.913)	0	0	0
2013/03/04	R213	01/08/2013			Bond Future	8.0759	93.0096	8.0385	93.3325	(0.462)	0.0000	0.0000	0
2013/03/04	R213	01/08/2013	91.25	Call	Bond Future	82,394.5500	82.3945	82,717.4400	82.7174	0.392	0	0	0
2013/03/04	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R213	07/11/2013			Bond Future	8.1532	90.8003	8.1148	91.1272	(0.472)	0.0000	0.0000	0
2013/03/04	R213	07/11/2013	8.59	Call	Bond Future	6,997.5300	6.9975	7,179.6500	7.1797	2.603	0	0	0
2013/03/04	R213	07/11/2013	8.59	Put	Bond Future	3,401.8800	3.4019	3,257.1100	3.2571	(4.256)	0	0	0
2013/03/04	R213	07/11/2013	8.60	Call	Bond Future	7,046.3800	7.0464	7,229.3400	7.2293	2.597	0	0	0
2013/03/04	R213	07/11/2013	8.60	Put	Bond Future	3,370.8700	3.3709	3,226.9400	3.2269	(4.270)	0	0	0
2013/03/04	R213	07/11/2013	8.61	Call	Bond Future	7,095.3400	7.0953	7,279.1400	7.2791	2.590	0	0	0
2013/03/04	R213	07/11/2013	8.61	Put	Bond Future	3,340.0900	3.3401	3,197.0000	3.1970	(4.284)	0	0	0
2013/03/04	R214	02/05/2013			Bond Future	8.3963	80.8925	8.3651	81.1713	(0.372)	0.0000	0.0000	2,034
2013/03/04	R214	02/05/2013	84.31	Call	Bond Future	72,112.8600	72.1129	72,391.7200	72.3917	0.387	0	0	0
2013/03/04	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/04	R214	01/08/2013			Bond Future	8.4647	81.9514	8.4326	82.2335	(0.379)	0.0000	0.0000	0
2013/03/04	R214	01/08/2013	84.31	Call	Bond Future	71,503.5300	71.5035	71,785.5700	71.7856	0.394	0	0	0
2013/03/04	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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