



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 05/03/2013 to 05/03/2013

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
2013/03/05	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	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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2013/03/05	2025	02/05/2013			Bond Future	113.6930	113.6930	113.6928	113.6928	0.000	0.0000	0.0000	0
2013/03/05	2025	02/05/2013	113.41	Call	Bond Future	279.3600	0.2794	279.1200	0.2791	(0.086)	0	0	0
2013/03/05	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	2038	02/05/2013			Bond Future	112.3278	112.3278	112.3297	112.3297	0.002	0.0000	0.0000	0
2013/03/05	2038	02/05/2013	111.60	Call	Bond Future	723.3000	0.7233	725.2200	0.7252	0.265	0	0	0
2013/03/05	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	2050	02/05/2013			Bond Future	119.6647	119.6647	119.8186	119.8186	0.129	0.0000	0.0000	122
2013/03/05	2050	02/05/2013	117.60	Call	Bond Future	2,066.9000	2.0669	2,220.7800	2.2208	7.445	0	0	0
2013/03/05	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	AL7T	02/05/2013			Index Future	494.0360	494.0360	495.2100	495.2100	0.238	0.0000	0.0000	12
2013/03/05	AL7T	01/08/2013			Index Future	500.4990	500.4990	501.6870	501.6870	0.237	0.0000	0.0000	0
2013/03/05	AL7T	07/11/2013			Index Future	507.6420	507.6420	508.8450	508.8450	0.237	0.0000	0.0000	0
2013/03/05	ALBI	02/05/2013			Index Future	439.3400	439.3400	440.5950	440.5950	0.286	0.0000	0.0000	1,017
2013/03/05	ALBI	01/08/2013			Index Future	445.0880	445.0880	446.3580	446.3580	0.285	0.0000	0.0000	79
2013/03/05	ALBI	07/11/2013			Index Future	451.4400	451.4400	452.7270	452.7270	0.285	0.0000	0.0000	85
2013/03/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	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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2013/03/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/05	EL28	02/05/2013			Bond Future	113.6654	113.6654	113.7397	113.7397	0.065	0.0000	0.0000	0
2013/03/05	EL28	02/05/2013	113.32	Call	Bond Future	349.2200	0.3492	423.5600	0.4236	21.287	0	0	0
2013/03/05	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	ES33	02/05/2013			Bond Future	8.8757	88.2099	8.8186	88.6923	(0.643)	0.0000	0.0000	3,363
2013/03/05	ES33	02/05/2013	91.02	Call	Bond Future	79,029.6500	79.0297	79,512.0600	79.5121	0.610	0	0	0
2013/03/05	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	ES33	01/08/2013			Bond Future	8.9671	89.3640	8.9082	89.8525	(0.656)	0.0000	0.0000	0
2013/03/05	ES33	01/08/2013	9.00	Call	Bond Future	271.8400	0.2718	760.3200	0.7603	179.694	0	0	0
2013/03/05	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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2013/03/05	ES33	01/08/2013	91.02	Call	Bond Future	78,312.7100	78.3127	78,801.1900	78.8012	0.624	0	0	0
2013/03/05	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	GOVI	02/05/2013			GOVI	439.2650	439.2650	440.4550	440.4550	0.271	0.0000	0.0000	98
2013/03/05	GOVI	02/05/2013	432.99	Call	GOVI	62,750.0000	6.2750	74,650.0000	7.4650	18.964	0	0	0
2013/03/05	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	GOVI	02/05/2013	433.00	Call	GOVI	62,650.0000	6.2650	74,550.0000	7.4550	18.994	0	0	0
2013/03/05	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	GOVI	02/05/2013	433.01	Call	GOVI	62,550.0000	6.2550	74,450.0000	7.4450	19.025	0	0	0
2013/03/05	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	GOVI	01/08/2013			GOVI	445.0120	445.0120	446.2160	446.2160	0.271	0.0000	0.0000	280
2013/03/05	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	2,260.0000	0.2260	100.000	0	0	0
2013/03/05	GOVI	01/08/2013	445.99	Put	GOVI	9,780.0000	0.9780	0.0000	0.0000	(100.000)	0	0	0
2013/03/05	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	2,160.0000	0.2160	100.000	0	0	0
2013/03/05	GOVI	01/08/2013	446.00	Put	GOVI	9,880.0000	0.9880	0.0000	0.0000	(100.000)	0	0	0
2013/03/05	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	2,060.0000	0.2060	100.000	0	0	0
2013/03/05	GOVI	01/08/2013	446.01	Put	GOVI	9,980.0000	0.9980	0.0000	0.0000	(100.000)	0	0	0
2013/03/05	GOVI	07/11/2013			GOVI	451.3620	451.3620	452.5830	452.5830	0.271	0.0000	0.0000	0
2013/03/05	GOVI	07/11/2013	445.99	Call	GOVI	53,720.0000	5.3720	65,930.0000	6.5930	22.729	0	0	0
2013/03/05	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	GOVI	07/11/2013	446.00	Call	GOVI	53,620.0000	5.3620	65,830.0000	6.5830	22.771	0	0	0
2013/03/05	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	GOVI	07/11/2013	446.01	Call	GOVI	53,520.0000	5.3520	65,730.0000	6.5730	22.814	0	0	0
2013/03/05	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/05	IGOV	02/05/2013			Index Future	201.8930	201.8930	202.1790	202.1790	0.142	0.0000	0.0000	459
2013/03/05	IGOV	01/08/2013			Index Future	204.5930	204.5930	204.8820	204.8820	0.141	0.0000	0.0000	147
2013/03/05	IGOV	07/11/2013			Index Future	207.5650	207.5650	207.8590	207.8590	0.142	0.0000	0.0000	7
2013/03/05	ILBI	02/05/2013			Index Future	546.3160	546.3160	546.3160	546.3160	0.000	0.0000	0.0000	183
2013/03/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/05	JBAF	20/03/2013			Jibar Tradeable Future	5.0800	94.9200	5.1000	94.9000	0.394	0.0000	0.0000	1,000
2013/03/05	JBAF	17/04/2013			Jibar Tradeable Future	5.0700	94.9300	5.0900	94.9100	0.394	0.0000	0.0000	0

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2013/03/05	JBAF	15/05/2013			Jibar Tradeable Future	5.0500	94.9500	5.0700	94.9300	0.396	0.0000	0.0000	0
2013/03/05	JBAF	19/06/2013			Jibar Tradeable Future	5.0300	94.9700	5.0600	94.9400	0.596	0.0000	0.0000	500
2013/03/05	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0400	94.9600	0.398	0.0000	0.0000	0
2013/03/05	JBAF	21/08/2013			Jibar Tradeable Future	5.0000	95.0000	5.0300	94.9700	0.600	0.0000	0.0000	0
2013/03/05	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0300	94.9700	0.600	0.0000	0.0000	2,200
2013/03/05	JBAF	18/12/2013			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	2,000
2013/03/05	JBAF	19/03/2014			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	400
2013/03/05	JBAF	18/06/2014			Jibar Tradeable Future	5.2400	94.7600	5.2400	94.7600	0.000	0.0000	0.0000	800
2013/03/05	JBAF	17/09/2014			Jibar Tradeable Future	5.3800	94.6200	5.3800	94.6200	0.000	0.0000	0.0000	0
2013/03/05	JBAF	17/12/2014			Jibar Tradeable Future	5.5400	94.4600	5.5400	94.4600	0.000	0.0000	0.0000	0
2013/03/05	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/05	R023	02/05/2013			Bond Future	6.8323	107.9025	6.7907	108.2088	(0.608)	0.0000	0.0000	4,970
2013/03/05	R023	02/05/2013	7.04	Call	Bond Future	1,514.6900	1.5147	1,821.0300	1.8210	20.225	0	0	0
2013/03/05	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R023	02/05/2013	7.05	Call	Bond Future	1,586.9100	1.5869	1,893.2500	1.8932	19.304	0	0	0
2013/03/05	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R023	02/05/2013	7.06	Call	Bond Future	1,659.0700	1.6591	1,965.4100	1.9654	18.465	0	0	0
2013/03/05	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R023	01/08/2013			Bond Future	6.8872	109.3143	6.8441	109.6244	(0.625)	0.0000	0.0000	0
2013/03/05	R023	01/08/2013	7.29	Call	Bond Future	2,844.4800	2.8445	3,154.5600	3.1546	10.901	0	0	0
2013/03/05	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R023	01/08/2013	7.30	Call	Bond Future	2,913.8500	2.9138	3,223.9300	3.2239	10.642	0	0	0
2013/03/05	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R023	01/08/2013	7.31	Call	Bond Future	2,983.1600	2.9832	3,293.2400	3.2932	10.394	0	0	0
2013/03/05	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R157	02/05/2013			Bond Future	5.3347	119.7810	5.3075	119.8472	(0.509)	0.0000	0.0000	6,044
2013/03/05	R157	02/05/2013	5.34	Call	Bond Future	320.3800	0.3204	352.4400	0.3524	10.007	0	0	0
2013/03/05	R157	02/05/2013	5.34	Put	Bond Future	307.5300	0.3075	273.4000	0.2734	(11.098)	0	0	0
2013/03/05	R157	02/05/2013	5.35	Call	Bond Future	333.2100	0.3332	366.0900	0.3661	9.868	0	0	0
2013/03/05	R157	02/05/2013	5.35	Put	Bond Future	296.0200	0.2960	262.7100	0.2627	(11.253)	0	0	0
2013/03/05	R157	02/05/2013	5.36	Call	Bond Future	346.3300	0.3463	380.0300	0.3800	9.731	0	0	0
2013/03/05	R157	02/05/2013	5.36	Put	Bond Future	284.8100	0.2848	252.3200	0.2523	(11.408)	0	0	0
2013/03/05	R157	01/08/2013			Bond Future	5.3358	121.3483	5.3051	121.4150	(0.575)	0.0000	0.0000	0
2013/03/05	R157	01/08/2013	116.11	Call	Bond Future	91,892.6400	91.8926	91,959.3600	91.9594	0.073	0	0	0
2013/03/05	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R157	07/11/2013			Bond Future	5.3351	116.2731	5.2995	116.3405	(0.667)	0.0000	0.0000	0
2013/03/05	R157	07/11/2013	5.59	Call	Bond Future	812.9000	0.8129	855.7500	0.8558	5.271	0	0	0
2013/03/05	R157	07/11/2013	5.59	Put	Bond Future	331.6300	0.3316	307.0900	0.3071	(7.400)	0	0	0
2013/03/05	R157	07/11/2013	5.60	Call	Bond Future	825.2900	0.8253	868.4900	0.8685	5.235	0	0	0
2013/03/05	R157	07/11/2013	5.60	Put	Bond Future	325.2000	0.3252	301.0100	0.3010	(7.438)	0	0	0
2013/03/05	R157	07/11/2013	5.61	Call	Bond Future	837.7800	0.8378	881.3300	0.8813	5.198	0	0	0
2013/03/05	R157	07/11/2013	5.61	Put	Bond Future	318.8700	0.3189	295.0300	0.2950	(7.476)	0	0	0
2013/03/05	R186	02/05/2013			Bond Future	7.4066	130.1934	7.3547	130.7134	(0.700)	0.0000	0.0000	64,898
2013/03/05	R186	02/05/2013	6.75	Call	Bond Future	370.1700	0.3702	431.5200	0.4315	16.573	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
2013/03/05	R186	02/05/2013	6.75	Put	Bond Future	7,180.3500	7.1803	6,721.6400	6.7216	(6.388)	0	0	0
2013/03/05	R186	02/05/2013	7.39	Call	Bond Future	2,276.5100	2.2765	2,524.4600	2.5245	10.892	0	0	0
2013/03/05	R186	02/05/2013	7.39	Put	Bond Future	2,442.3500	2.4424	2,170.2400	2.1702	(11.141)	0	0	0
2013/03/05	R186	02/05/2013	7.40	Call	Bond Future	2,326.1400	2.3261	2,577.6100	2.5776	10.811	0	0	0
2013/03/05	R186	02/05/2013	7.40	Put	Bond Future	2,391.8600	2.3919	2,123.2700	2.1233	(11.229)	0	0	150
2013/03/05	R186	02/05/2013	7.41	Call	Bond Future	2,376.3800	2.3764	2,631.3800	2.6314	10.731	0	0	0
2013/03/05	R186	02/05/2013	7.41	Put	Bond Future	2,342.0900	2.3421	2,077.0300	2.0770	(11.317)	0	0	0
2013/03/05	R186	02/05/2013	7.75	Call	Bond Future	4,422.8500	4.4229	4,789.9000	4.7899	8.299	0	0	0
2013/03/05	R186	02/05/2013	7.75	Put	Bond Future	1,053.0000	1.0530	899.9900	0.9000	(14.531)	0	0	100
2013/03/05	R186	01/08/2013			Bond Future	7.4742	126.6123	7.4206	127.1389	(0.717)	0.0000	0.0000	0
2013/03/05	R186	01/08/2013	7.25	Call	Bond Future	3,206.4700	3.2065	3,425.8000	3.4258	6.840	0	0	4,315
2013/03/05	R186	01/08/2013	7.25	Put	Bond Future	5,430.1400	5.4301	5,122.8800	5.1229	(5.658)	0	0	0
2013/03/05	R186	01/08/2013	128.26	Call	Bond Future	117,339.8600	117.3399	117,866.4500	117.8665	0.449	0	0	0
2013/03/05	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R186	07/11/2013			Bond Future	7.5475	128.4192	7.4920	128.9530	(0.736)	0.0000	0.0000	480
2013/03/05	R186	07/11/2013	8.15	Call	Bond Future	8,631.3500	8.6313	8,988.2500	8.9883	4.135	0	0	0
2013/03/05	R186	07/11/2013	8.15	Put	Bond Future	3,039.3600	3.0394	2,862.5200	2.8625	(5.818)	0	0	0
2013/03/05	R186	07/11/2013	8.16	Call	Bond Future	8,691.2900	8.6913	9,049.4700	9.0495	4.121	0	0	0
2013/03/05	R186	07/11/2013	8.16	Put	Bond Future	3,009.4800	3.0095	2,833.9200	2.8339	(5.834)	0	0	0
2013/03/05	R186	07/11/2013	8.75	Call	Bond Future	12,409.8300	12.4098	12,834.8700	12.8349	3.425	0	0	0
2013/03/05	R186	07/11/2013	8.75	Put	Bond Future	1,593.1600	1.5932	1,484.4600	1.4845	(6.823)	0	0	1,030
2013/03/05	R186	07/11/2013	8.14	Call	Bond Future	8,571.5600	8.5716	8,927.1700	8.9272	4.149	0	0	0
2013/03/05	R186	07/11/2013	8.14	Put	Bond Future	3,069.4900	3.0695	2,891.3600	2.8914	(5.803)	0	0	0
2013/03/05	R197	02/05/2013			Bond Future	290.8661	290.8661	290.9891	290.9891	0.042	0.0000	0.0000	2,633
2013/03/05	R197	02/05/2013	282.39	Call	Bond Future	8,476.1200	8.4761	8,599.0600	8.5991	1.450	0	0	0
2013/03/05	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R197	02/05/2013	282.40	Call	Bond Future	8,466.1200	8.4661	8,589.0600	8.5891	1.452	0	0	0
2013/03/05	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R197	02/05/2013	282.41	Call	Bond Future	8,456.1200	8.4561	8,579.0600	8.5791	1.454	0	0	0
2013/03/05	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R201	02/05/2013			Bond Future	5.1603	108.8057	5.1382	108.8410	(0.429)	0.0000	0.0000	4
2013/03/05	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R201	02/05/2013	4.04	Put	Bond Future	1,809.9300	1.8099	1,774.5500	1.7746	(1.955)	0	0	0
2013/03/05	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R201	02/05/2013	4.05	Put	Bond Future	1,793.6000	1.7936	1,758.2200	1.7582	(1.973)	0	0	0
2013/03/05	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R201	02/05/2013	4.06	Put	Bond Future	1,777.2600	1.7773	1,741.8800	1.7419	(1.991)	0	0	0
2013/03/05	R201	01/08/2013			Bond Future	5.1367	105.8255	5.1105	105.8610	(0.510)	0.0000	0.0000	0
2013/03/05	R201	01/08/2013	107.45	Call	Bond Future	68,579.8100	68.5798	68,615.3400	68.6153	0.052	0	0	0
2013/03/05	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R201	07/11/2013			Bond Future	5.0788	107.3358	5.0462	107.3716	(0.643)	0.0000	0.0000	0
2013/03/05	R201	07/11/2013	4.79	Call	Bond Future	152.7400	0.1527	164.3100	0.1643	7.575	0	0	0
2013/03/05	R201	07/11/2013	4.79	Put	Bond Future	469.7600	0.4698	445.5400	0.4455	(5.156)	0	0	0
2013/03/05	R201	07/11/2013	4.80	Call	Bond Future	156.3600	0.1564	168.1300	0.1681	7.528	0	0	0
2013/03/05	R201	07/11/2013	4.80	Put	Bond Future	462.3800	0.4624	438.3600	0.4384	(5.195)	0	0	0
2013/03/05	R201	07/11/2013	4.81	Call	Bond Future	160.0500	0.1600	172.0200	0.1720	7.479	0	0	0

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2013/03/05	R201	07/11/2013	4.81	Put	Bond Future	455.0700	0.4551	431.2500	0.4313	(5.234)	0	0	0
2013/03/05	R202	02/05/2013			Bond Future	217.1585	217.1585	218.1777	218.1777	0.469	0.0000	0.0000	49,417
2013/03/05	R202	02/05/2013	211.04	Call	Bond Future	6,118.4600	6.1185	7,137.6800	7.1377	16.658	0	0	0
2013/03/05	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R202	02/05/2013	211.05	Call	Bond Future	6,108.4600	6.1085	7,127.6800	7.1277	16.685	0	0	0
2013/03/05	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R202	02/05/2013	211.06	Call	Bond Future	6,098.4600	6.0985	7,117.6800	7.1177	16.713	0	0	0
2013/03/05	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R203	02/05/2013			Bond Future	5.8684	110.2147	5.8261	110.3840	(0.720)	0.0000	0.0000	10,718
2013/03/05	R203	02/05/2013	5.89	Call	Bond Future	718.8400	0.7188	805.1600	0.8052	12.008	0	0	0
2013/03/05	R203	02/05/2013	5.89	Put	Bond Future	632.2700	0.6323	549.2500	0.5492	(13.130)	0	0	0
2013/03/05	R203	02/05/2013	5.90	Call	Bond Future	740.0600	0.7401	827.9900	0.8280	11.881	0	0	0
2013/03/05	R203	02/05/2013	5.90	Put	Bond Future	613.5100	0.6135	532.1000	0.5321	(13.270)	0	0	0
2013/03/05	R203	02/05/2013	5.91	Call	Bond Future	761.6500	0.7617	851.1800	0.8512	11.755	0	0	0
2013/03/05	R203	02/05/2013	5.91	Put	Bond Future	595.1400	0.5951	515.3300	0.5153	(13.410)	0	0	0
2013/03/05	R203	01/08/2013			Bond Future	5.9068	111.6567	5.8616	111.8280	(0.765)	0.0000	0.0000	0
2013/03/05	R203	01/08/2013	109.11	Call	Bond Future	98,443.5500	98.4435	98,614.7800	98.6148	0.174	0	0	0
2013/03/05	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R203	07/11/2013			Bond Future	5.9531	109.0904	5.9042	109.2638	(0.820)	0.0000	0.0000	0
2013/03/05	R203	07/11/2013	6.01	Call	Bond Future	1,387.2000	1.3872	1,478.5300	1.4785	6.584	0	0	0
2013/03/05	R203	07/11/2013	6.01	Put	Bond Future	1,185.3700	1.1854	1,103.2900	1.1033	(6.924)	0	0	0
2013/03/05	R203	07/11/2013	571.00	Call	Bond Future	106,860.9000	106.8609	107,034.3100	107.0343	0.162	0	0	0
2013/03/05	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R203	07/11/2013	5.71	Call	Bond Future	882.9300	0.8829	951.3300	0.9513	7.747	0	0	15
2013/03/05	R203	07/11/2013	5.71	Put	Bond Future	1,749.7100	1.7497	1,644.7000	1.6447	(6.002)	0	0	0
2013/03/05	R203	07/11/2013	5.99	Call	Bond Future	1,349.3100	1.3493	1,439.1200	1.4391	6.656	0	0	0
2013/03/05	R203	07/11/2013	5.99	Put	Bond Future	1,218.3200	1.2183	1,134.7200	1.1347	(6.862)	0	0	0
2013/03/05	R203	07/11/2013	6.00	Call	Bond Future	1,368.1800	1.3682	1,458.7600	1.4588	6.620	0	0	0
2013/03/05	R203	07/11/2013	6.00	Put	Bond Future	1,201.7600	1.2018	1,118.9300	1.1189	(6.892)	0	0	0
2013/03/05	R204	02/05/2013			Bond Future	6.1503	111.6823	6.1135	111.8645	(0.599)	0.0000	0.0000	6,032
2013/03/05	R204	02/05/2013	6.29	Call	Bond Future	1,333.6500	1.3337	1,441.2300	1.4412	8.067	0	0	0
2013/03/05	R204	02/05/2013	6.29	Put	Bond Future	646.0900	0.6461	571.4800	0.5715	(11.548)	0	0	0
2013/03/05	R204	02/05/2013	6.30	Call	Bond Future	1,364.2200	1.3642	1,473.2600	1.4733	7.993	0	0	0
2013/03/05	R204	02/05/2013	6.30	Put	Bond Future	627.6500	0.6277	554.5000	0.5545	(11.655)	0	0	0
2013/03/05	R204	02/05/2013	6.31	Call	Bond Future	1,395.1600	1.3952	1,505.6400	1.5056	7.919	0	0	0
2013/03/05	R204	02/05/2013	6.31	Put	Bond Future	609.6100	0.6096	537.9000	0.5379	(11.763)	0	0	0
2013/03/05	R204	01/08/2013			Bond Future	6.1996	109.1173	6.1608	109.3015	(0.627)	0.0000	0.0000	0
2013/03/05	R204	01/08/2013	110.75	Call	Bond Future	100,233.7800	100.2338	100,418.0200	100.4180	0.184	0	0	0
2013/03/05	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R204	07/11/2013			Bond Future	6.2530	110.6745	6.2117	110.8612	(0.661)	0.0000	0.0000	0
2013/03/05	R204	07/11/2013	7.00	Call	Bond Future	4,027.2600	4.0273	4,166.8700	4.1669	3.467	0	0	0
2013/03/05	R204	07/11/2013	7.00	Put	Bond Future	720.9900	0.7210	673.9500	0.6739	(6.524)	0	0	1,270
2013/03/05	R204	07/11/2013	6.29	Call	Bond Future	1,969.2200	1.9692	2,064.4200	2.0644	4.834	0	0	0
2013/03/05	R204	07/11/2013	6.29	Put	Bond Future	1,802.6800	1.8027	1,711.2300	1.7112	(5.073)	0	0	0
2013/03/05	R204	07/11/2013	6.30	Call	Bond Future	1,993.1500	1.9931	2,089.0600	2.0891	4.812	0	0	0

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2013/03/05	R204	07/11/2013	6.30	Put	Bond Future	1,781.5900	1.7816	1,690.8500	1.6909	(5.093)	0	0	0
2013/03/05	R204	07/11/2013	6.31	Call	Bond Future	2,017.2400	2.0172	2,113.8600	2.1139	4.790	0	0	0
2013/03/05	R204	07/11/2013	6.31	Put	Bond Future	1,760.6800	1.7607	1,670.6500	1.6706	(5.113)	0	0	0
2013/03/05	R206	02/05/2013			Bond Future	5.1742	103.8673	5.1492	103.8843	(0.482)	0.0000	0.0000	23
2013/03/05	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R206	02/05/2013	3.39	Put	Bond Future	1,227.9100	1.2279	1,210.9100	1.2109	(1.384)	0	0	0
2013/03/05	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R206	02/05/2013	3.40	Put	Bond Future	1,220.9600	1.2210	1,203.9600	1.2040	(1.392)	0	0	0
2013/03/05	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R206	02/05/2013	3.41	Put	Bond Future	1,214.0100	1.2140	1,197.0100	1.1970	(1.400)	0	0	0
2013/03/05	R206	01/08/2013			Bond Future	5.0751	101.4645	5.0367	101.4814	(0.757)	0.0000	0.0000	0
2013/03/05	R206	01/08/2013	103.94	Call	Bond Future	30,466.4000	30.4664	30,483.3200	30.4833	0.056	0	0	0
2013/03/05	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R206	07/11/2013			Bond Future	4.6409	102.9125	4.5463	102.9295	(2.038)	0.0000	0.0000	0
2013/03/05	R206	07/11/2013	4.29	Call	Bond Future	16.7000	0.0167	21.6500	0.0217	29.641	0	0	0
2013/03/05	R206	07/11/2013	4.29	Put	Bond Future	79.5500	0.0796	67.5700	0.0676	(15.060)	0	0	0
2013/03/05	R206	07/11/2013	4.30	Call	Bond Future	17.1900	0.0172	22.2500	0.0223	29.436	0	0	0
2013/03/05	R206	07/11/2013	4.30	Put	Bond Future	78.2400	0.0782	66.3700	0.0664	(15.171)	0	0	0
2013/03/05	R206	07/11/2013	4.31	Call	Bond Future	17.6800	0.0177	22.8500	0.0229	29.242	0	0	0
2013/03/05	R206	07/11/2013	4.31	Put	Bond Future	76.9400	0.0769	65.1800	0.0652	(15.285)	0	0	0
2013/03/05	R207	02/05/2013			Bond Future	6.4093	106.7460	6.3674	106.9776	(0.654)	0.0000	0.0000	7,229
2013/03/05	R207	02/05/2013	6.44	Call	Bond Future	1,198.3400	1.1983	1,315.3900	1.3154	9.768	0	0	0
2013/03/05	R207	02/05/2013	6.44	Put	Bond Future	1,029.0500	1.0291	914.5000	0.9145	(11.132)	0	0	0
2013/03/05	R207	02/05/2013	6.45	Call	Bond Future	1,227.8300	1.2278	1,346.7100	1.3467	9.682	0	0	0
2013/03/05	R207	02/05/2013	6.45	Put	Bond Future	1,003.4500	1.0034	890.7300	0.8907	(11.233)	0	0	0
2013/03/05	R207	02/05/2013	6.46	Call	Bond Future	1,257.7300	1.2577	1,378.4400	1.3784	9.597	0	0	0
2013/03/05	R207	02/05/2013	6.46	Put	Bond Future	978.3000	0.9783	867.4100	0.8674	(11.335)	0	0	0
2013/03/05	R207	01/08/2013			Bond Future	6.4656	104.5063	6.4217	104.7407	(0.679)	0.0000	0.0000	0
2013/03/05	R207	01/08/2013	106.18	Call	Bond Future	96,935.1100	96.9351	97,169.4600	97.1695	0.242	0	0	0
2013/03/05	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R207	07/11/2013			Bond Future	6.5229	105.9978	6.4767	106.2352	(0.709)	0.0000	0.0000	0
2013/03/05	R207	07/11/2013	6.69	Call	Bond Future	2,721.1300	2.7211	2,853.9400	2.8539	4.881	0	0	0
2013/03/05	R207	07/11/2013	6.69	Put	Bond Future	1,868.6800	1.8687	1,764.0600	1.7641	(5.599)	0	0	0
2013/03/05	R207	07/11/2013	6.70	Call	Bond Future	2,750.4600	2.7505	2,884.0900	2.8841	4.858	0	0	0
2013/03/05	R207	07/11/2013	6.70	Put	Bond Future	1,847.2500	1.8472	1,743.4500	1.7434	(5.619)	0	0	0
2013/03/05	R207	07/11/2013	6.71	Call	Bond Future	2,779.9300	2.7799	2,914.3900	2.9144	4.837	0	0	0
2013/03/05	R207	07/11/2013	6.71	Put	Bond Future	1,826.0000	1.8260	1,723.0300	1.7230	(5.639)	0	0	0
2013/03/05	R208	02/05/2013			Bond Future	6.5105	102.1348	6.4739	102.3600	(0.561)	0.0000	0.0000	17,342
2013/03/05	R208	02/05/2013	6.64	Call	Bond Future	1,712.7800	1.7128	1,841.5000	1.8415	7.515	0	0	0
2013/03/05	R208	02/05/2013	6.64	Put	Bond Future	919.3000	0.9193	822.7700	0.8228	(10.500)	0	0	0
2013/03/05	R208	02/05/2013	6.65	Call	Bond Future	1,749.7000	1.7497	1,880.1200	1.8801	7.454	0	0	0
2013/03/05	R208	02/05/2013	6.65	Put	Bond Future	895.2700	0.8953	800.4400	0.8004	(10.592)	0	0	0
2013/03/05	R208	02/05/2013	6.66	Call	Bond Future	1,787.0400	1.7870	1,919.1300	1.9191	7.392	0	0	0
2013/03/05	R208	02/05/2013	6.66	Put	Bond Future	871.7200	0.8717	778.5600	0.7786	(10.687)	0	0	0
2013/03/05	R208	01/08/2013			Bond Future	6.5611	103.4712	6.5231	103.6991	(0.580)	0.0000	0.0000	0



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2013/03/05	R208	01/08/2013	101.40	Call	Bond Future	94,426.7100		94.4267	94,654.6100	94.6546	0.241	0	0	0
2013/03/05	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R208	07/11/2013			Bond Future	6.6175		101.5517	6.5777	101.7827	(0.601)	0.0000	0.0000	0
2013/03/05	R208	07/11/2013	7.50	Call	Bond Future	5,938.1400		5.9381	6,113.2900	6.1133	2.950	0	0	0
2013/03/05	R208	07/11/2013	7.50	Put	Bond Future	979.7000		0.9797	923.9000	0.9239	(5.696)	0	0	1,520
2013/03/05	R208	07/11/2013	6.79	Call	Bond Future	3,259.2600		3.2593	3,387.2100	3.3872	3.926	0	0	0
2013/03/05	R208	07/11/2013	6.79	Put	Bond Future	2,265.5600		2.2656	2,162.5600	2.1626	(4.546)	0	0	0
2013/03/05	R208	07/11/2013	6.80	Call	Bond Future	3,291.8100		3.2918	3,420.5200	3.4205	3.910	0	0	0
2013/03/05	R208	07/11/2013	6.80	Put	Bond Future	2,240.8800		2.2409	2,138.6400	2.1386	(4.562)	0	0	0
2013/03/05	R208	07/11/2013	6.81	Call	Bond Future	3,324.5200		3.3245	3,453.9900	3.4540	3.894	0	0	0
2013/03/05	R208	07/11/2013	6.81	Put	Bond Future	2,216.4100		2.2164	2,114.9300	2.1149	(4.579)	0	0	0
2013/03/05	R209	02/05/2013			Bond Future	8.3176		79.6095	8.2608	80.0935	(0.683)	0.0000	0.0000	9,196
2013/03/05	R209	02/05/2013	7.99	Call	Bond Future	1,023.5400		1.0235	1,164.9500	1.1650	13.816	0	0	0
2013/03/05	R209	02/05/2013	7.99	Put	Bond Future	3,880.1500		3.8801	3,537.5300	3.5375	(8.830)	0	0	0
2013/03/05	R209	02/05/2013	8.00	Call	Bond Future	1,050.0800		1.0501	1,194.2500	1.1942	13.729	0	0	0
2013/03/05	R209	02/05/2013	8.00	Put	Bond Future	3,817.1600		3.8172	3,477.3000	3.4773	(8.903)	0	0	0
2013/03/05	R209	02/05/2013	8.01	Call	Bond Future	1,077.0800		1.0771	1,224.0300	1.2240	13.643	0	0	0
2013/03/05	R209	02/05/2013	8.01	Put	Bond Future	3,754.7800		3.7548	3,417.7000	3.4177	(8.977)	0	0	0
2013/03/05	R209	01/08/2013			Bond Future	8.3875		80.6513	8.3292	81.1414	(0.695)	0.0000	0.0000	0
2013/03/05	R209	01/08/2013	79.36	Call	Bond Future	70,702.1600		70.7022	71,192.2400	71.1922	0.693	0	0	0
2013/03/05	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R209	07/11/2013			Bond Future	8.4642		78.6576	8.4042	79.1545	(0.709)	0.0000	0.0000	0
2013/03/05	R209	07/11/2013	9.50	Call	Bond Future	10,007.9100		10.0079	10,377.9900	10.3780	3.698	0	0	0
2013/03/05	R209	07/11/2013	9.50	Put	Bond Future	2,150.4200		2.1504	2,023.6200	2.0236	(5.897)	0	0	980
2013/03/05	R209	07/11/2013	8.79	Call	Bond Future	6,649.9000		6.6499	6,947.0800	6.9471	4.469	0	0	0
2013/03/05	R209	07/11/2013	8.79	Put	Bond Future	4,035.8100		4.0358	3,836.1100	3.8361	(4.948)	0	0	0
2013/03/05	R209	07/11/2013	8.80	Call	Bond Future	6,694.8000		6.6948	6,993.1300	6.9931	4.456	0	0	0
2013/03/05	R209	07/11/2013	8.80	Put	Bond Future	4,002.6300		4.0026	3,804.0800	3.8041	(4.960)	0	0	0
2013/03/05	R209	07/11/2013	8.81	Call	Bond Future	6,739.8200		6.7398	7,039.2900	7.0393	4.443	0	0	0
2013/03/05	R209	07/11/2013	8.81	Put	Bond Future	3,969.6900		3.9697	3,772.2800	3.7723	(4.973)	0	0	0
2013/03/05	R210	02/05/2013			Bond Future	163.9297		163.9297	163.9309	163.9309	0.001	0.0000	0.0000	1,244
2013/03/05	R210	02/05/2013	161.14	Call	Bond Future	2,789.6800		2.7897	2,790.9100	2.7909	0.044	0	0	0
2013/03/05	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R210	02/05/2013	161.15	Call	Bond Future	2,779.6800		2.7797	2,780.9100	2.7809	0.044	0	0	0
2013/03/05	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R210	02/05/2013	161.16	Call	Bond Future	2,769.6800		2.7697	2,770.9100	2.7709	0.044	0	0	0
2013/03/05	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R211	02/05/2013			Bond Future	128.5849		128.5849	128.6276	128.6276	0.033	0.0000	0.0000	529
2013/03/05	R211	02/05/2013	125.69	Call	Bond Future	2,894.8700		2.8949	2,937.5700	2.9376	1.475	0	0	0
2013/03/05	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R211	02/05/2013	125.70	Call	Bond Future	2,884.8700		2.8849	2,927.5700	2.9276	1.480	0	0	0
2013/03/05	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R211	02/05/2013	125.71	Call	Bond Future	2,874.8700		2.8749	2,917.5700	2.9176	1.485	0	0	0
2013/03/05	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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2013/03/05	R212	02/05/2013			Bond Future	135.4244	135.4244	135.4225	135.4225	(0.001)	0.0000	0.0000	20,170
2013/03/05	R212	02/05/2013	131.09	Call	Bond Future	4,334.4300	4.3344	4,332.5200	4.3325	(0.044)	0	0	0
2013/03/05	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R212	02/05/2013	131.10	Call	Bond Future	4,324.4300	4.3244	4,322.5200	4.3225	(0.044)	0	0	0
2013/03/05	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R212	02/05/2013	131.11	Call	Bond Future	4,314.4300	4.3144	4,312.5200	4.3125	(0.044)	0	0	0
2013/03/05	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R213	02/05/2013			Bond Future	7.9705	92.1270	7.9239	92.5381	(0.584)	0.0000	0.0000	9,267
2013/03/05	R213	02/05/2013	7.84	Call	Bond Future	1,691.9300	1.6919	1,855.6900	1.8557	9.679	0	0	0
2013/03/05	R213	02/05/2013	7.84	Put	Bond Future	2,850.9300	2.8509	2,603.5800	2.6036	(8.676)	0	0	0
2013/03/05	R213	02/05/2013	7.85	Call	Bond Future	1,729.1600	1.7292	1,895.4800	1.8955	9.619	0	0	0
2013/03/05	R213	02/05/2013	7.85	Put	Bond Future	2,798.5900	2.7986	2,553.8000	2.5538	(8.747)	0	0	0
2013/03/05	R213	02/05/2013	7.86	Call	Bond Future	1,766.8900	1.7669	1,935.7900	1.9358	9.559	0	0	0
2013/03/05	R213	02/05/2013	7.86	Put	Bond Future	2,746.8700	2.7469	2,504.6600	2.5047	(8.818)	0	0	0
2013/03/05	R213	01/08/2013			Bond Future	8.0385	93.3325	7.9907	93.7487	(0.595)	0.0000	0.0000	0
2013/03/05	R213	01/08/2013	91.25	Call	Bond Future	82,717.4400	82.7174	83,133.6400	83.1336	0.503	0	0	0
2013/03/05	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R213	07/11/2013			Bond Future	8.1148	91.1272	8.0654	91.5492	(0.608)	0.0000	0.0000	0
2013/03/05	R213	07/11/2013	8.59	Call	Bond Future	7,179.6500	7.1797	7,446.9200	7.4469	3.723	0	0	0
2013/03/05	R213	07/11/2013	8.59	Put	Bond Future	3,257.1100	3.2571	3,102.3800	3.1024	(4.751)	0	0	0
2013/03/05	R213	07/11/2013	8.60	Call	Bond Future	7,229.3400	7.2293	7,497.6200	7.4976	3.711	0	0	0
2013/03/05	R213	07/11/2013	8.60	Put	Bond Future	3,226.9400	3.2269	3,073.2200	3.0732	(4.764)	0	0	0
2013/03/05	R213	07/11/2013	8.61	Call	Bond Future	7,279.1400	7.2791	7,548.4400	7.5484	3.700	0	0	0
2013/03/05	R213	07/11/2013	8.61	Put	Bond Future	3,197.0000	3.1970	3,044.3000	3.0443	(4.776)	0	0	0
2013/03/05	R214	02/05/2013			Bond Future	8.3651	81.1713	8.3084	81.6814	(0.678)	0.0000	0.0000	2,034
2013/03/05	R214	02/05/2013	84.31	Call	Bond Future	72,391.7200	72.3917	72,901.7300	72.9017	0.705	0	0	0
2013/03/05	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/05	R214	01/08/2013			Bond Future	8.4326	82.2335	8.3744	82.7499	(0.690)	0.0000	0.0000	0
2013/03/05	R214	01/08/2013	84.31	Call	Bond Future	71,785.5700	71.7856	72,302.0000	72.3020	0.719	0	0	0
2013/03/05	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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