



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 08/03/2013 to 08/03/2013

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
2013/03/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	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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2013/03/08	2025	02/05/2013			Bond Future	114.0552		114.0552	113.8130	113.8130	(0.212)	0.0000	0.0000	0
2013/03/08	2025	02/05/2013	113.41	Call	Bond Future	641.5800	0.6416	399.3600	0.3994	(37.754)	0	0	0	
2013/03/08	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/08	2038	02/05/2013			Bond Future	113.2051		113.2051	113.2068	113.2068	0.002	0.0000	0.0000	9
2013/03/08	2038	02/05/2013	111.60	Call	Bond Future	1,600.5800	1.6006	1,602.3000	1.6023	0.107	0	0	0	
2013/03/08	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/08	2050	02/05/2013			Bond Future	119.8282		119.8282	119.3772	119.3772	(0.376)	0.0000	0.0000	122
2013/03/08	2050	02/05/2013	117.60	Call	Bond Future	2,230.4000	2.2304	1,779.3800	1.7794	(20.221)	0	0	0	
2013/03/08	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	AL7T	02/05/2013			Index Future	494.7320	494.7320	494.0200	494.0200	(0.144)	0.0000	0.0000	12	
2013/03/08	AL7T	01/08/2013			Index Future	501.2010	501.2010	500.4810	500.4810	(0.144)	0.0000	0.0000	0	
2013/03/08	AL7T	07/11/2013			Index Future	508.3490	508.3490	507.6150	507.6150	(0.144)	0.0000	0.0000	0	
2013/03/08	ALBI	02/05/2013			Index Future	440.4260	440.4260	439.8570	439.8570	(0.129)	0.0000	0.0000	1,017	
2013/03/08	ALBI	01/08/2013			Index Future	446.1860	446.1860	445.6100	445.6100	(0.129)	0.0000	0.0000	79	
2013/03/08	ALBI	07/11/2013			Index Future	452.5480	452.5480	451.9620	451.9620	(0.129)	0.0000	0.0000	85	
2013/03/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2013/03/08	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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2013/03/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/08	EL28	02/05/2013			Bond Future	113.7490	113.7490	113.5350	113.5350	(0.188)	0.0000	0.0000	0
2013/03/08	EL28	02/05/2013	113.32	Call	Bond Future	432.8200	0.4328	218.7800	0.2188	(49.452)	0	0	0
2013/03/08	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	ES33	02/05/2013			Bond Future	8.8095	88.7699	8.8237	88.6489	0.162	0.0000	0.0000	3,363
2013/03/08	ES33	02/05/2013	91.02	Call	Bond Future	79,589.6600	79.5897	79,468.6300	79.4686	(0.152)	0	0	0
2013/03/08	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	ES33	01/08/2013			Bond Future	8.8989	89.9308	8.9136	89.8082	0.165	0.0000	0.0000	0
2013/03/08	ES33	01/08/2013	9.00	Call	Bond Future	838.6200	0.8386	715.9500	0.7159	(14.628)	0	0	0
2013/03/08	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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2013/03/08	ES33	01/08/2013	91.02	Call	Bond Future	78,879.4900	78.8795	78,756.8200	78.7568	(0.156)	0	0	0
2013/03/08	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	GOVI	02/05/2013			GOVI	440.2800	440.2800	439.7360	439.7360	(0.124)	0.0000	0.0000	98
2013/03/08	GOVI	02/05/2013	432.99	Call	GOVI	72,900.0000	7.2900	67,460.0000	6.7460	(7.462)	0	0	0
2013/03/08	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	GOVI	02/05/2013	433.00	Call	GOVI	72,800.0000	7.2800	67,360.0000	6.7360	(7.473)	0	0	0
2013/03/08	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	GOVI	02/05/2013	433.01	Call	GOVI	72,700.0000	7.2700	67,260.0000	6.7260	(7.483)	0	0	0
2013/03/08	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	GOVI	01/08/2013			GOVI	446.0380	446.0380	445.4870	445.4870	(0.124)	0.0000	0.0000	280
2013/03/08	GOVI	01/08/2013	445.99	Call	GOVI	480.0000	0.0480	0.0000	0.0000	(100.000)	0	0	0
2013/03/08	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	5,030.0000	0.5030	100.000	0	0	0
2013/03/08	GOVI	01/08/2013	446.00	Call	GOVI	380.0000	0.0380	0.0000	0.0000	(100.000)	0	0	0
2013/03/08	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	5,130.0000	0.5130	100.000	0	0	0
2013/03/08	GOVI	01/08/2013	446.01	Call	GOVI	280.0000	0.0280	0.0000	0.0000	(100.000)	0	0	0
2013/03/08	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	5,230.0000	0.5230	100.000	0	0	0
2013/03/08	GOVI	07/11/2013			GOVI	452.3980	452.3980	451.8370	451.8370	(0.124)	0.0000	0.0000	0
2013/03/08	GOVI	07/11/2013	445.99	Call	GOVI	64,080.0000	6.4080	58,470.0000	5.8470	(8.755)	0	0	0
2013/03/08	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	GOVI	07/11/2013	446.00	Call	GOVI	63,980.0000	6.3980	58,370.0000	5.8370	(8.768)	0	0	0
2013/03/08	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	GOVI	07/11/2013	446.01	Call	GOVI	63,880.0000	6.3880	58,270.0000	5.8270	(8.782)	0	0	0
2013/03/08	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/08	IGOV	02/05/2013			Index Future	203.3530	203.3530	203.0860	203.0860	(0.131)	0.0000	0.0000	459
2013/03/08	IGOV	01/08/2013			Index Future	206.0700	206.0700	205.7990	205.7990	(0.132)	0.0000	0.0000	147
2013/03/08	IGOV	07/11/2013			Index Future	209.0660	209.0660	208.7910	208.7910	(0.132)	0.0000	0.0000	7
2013/03/08	ILBI	02/05/2013			Index Future	549.7700	549.7700	550.3230	550.3230	0.101	0.0000	0.0000	183
2013/03/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/08	JBAF	20/03/2013			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	1,000
2013/03/08	JBAF	17/04/2013			Jibar Tradeable Future	5.1000	94.9000	5.1100	94.8900	0.196	0.0000	0.0000	0

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2013/03/08	JBAF	15/05/2013			Jibar Tradeable Future	5.0900	94.9100	5.1100	94.8900	0.393	0.0000	0.0000	0
2013/03/08	JBAF	19/06/2013			Jibar Tradeable Future	5.0700	94.9300	5.0900	94.9100	0.394	0.0000	0.0000	500
2013/03/08	JBAF	17/07/2013			Jibar Tradeable Future	5.0600	94.9400	5.0800	94.9200	0.395	0.0000	0.0000	0
2013/03/08	JBAF	21/08/2013			Jibar Tradeable Future	5.0500	94.9500	5.0700	94.9300	0.396	0.0000	0.0000	0
2013/03/08	JBAF	18/09/2013			Jibar Tradeable Future	5.0500	94.9500	5.0700	94.9300	0.396	0.0000	0.0000	2,200
2013/03/08	JBAF	18/12/2013			Jibar Tradeable Future	5.0800	94.9200	5.1100	94.8900	0.591	0.0000	0.0000	2,000
2013/03/08	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1800	94.8200	0.583	0.0000	0.0000	400
2013/03/08	JBAF	18/06/2014			Jibar Tradeable Future	5.2500	94.7500	5.2800	94.7200	0.571	0.0000	0.0000	800
2013/03/08	JBAF	17/09/2014			Jibar Tradeable Future	5.3900	94.6100	5.4100	94.5900	0.371	0.0000	0.0000	0
2013/03/08	JBAF	17/12/2014			Jibar Tradeable Future	5.5500	94.4500	5.5600	94.4400	0.180	0.0000	0.0000	0
2013/03/08	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/08	R023	02/05/2013			Bond Future	6.8088	108.0755	6.8389	107.8541	0.441	0.0000	0.0000	4,970
2013/03/08	R023	02/05/2013	7.04	Call	Bond Future	1,687.6700	1.6877	1,466.2800	1.4663	(13.118)	0	0	0
2013/03/08	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R023	02/05/2013	7.05	Call	Bond Future	1,759.8900	1.7599	1,538.5000	1.5385	(12.580)	0	0	0
2013/03/08	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R023	02/05/2013	7.06	Call	Bond Future	1,832.0500	1.8321	1,610.6600	1.6107	(12.084)	0	0	0
2013/03/08	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R023	01/08/2013			Bond Future	6.8630	109.4888	6.8941	109.2646	0.454	0.0000	0.0000	0
2013/03/08	R023	01/08/2013	7.29	Call	Bond Future	3,019.0000	3.0190	2,794.7700	2.7948	(7.427)	0	0	0
2013/03/08	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R023	01/08/2013	7.30	Call	Bond Future	3,088.3700	3.0884	2,864.1400	2.8641	(7.260)	0	0	0
2013/03/08	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R023	01/08/2013	7.31	Call	Bond Future	3,157.6800	3.1577	2,933.4500	2.9335	(7.101)	0	0	0
2013/03/08	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R157	02/05/2013			Bond Future	5.3227	119.8102	5.3547	119.7325	0.600	0.0000	0.0000	6,078
2013/03/08	R157	02/05/2013	5.34	Call	Bond Future	331.0700	0.3311	289.2100	0.2892	(12.644)	0	0	0
2013/03/08	R157	02/05/2013	5.34	Put	Bond Future	289.0500	0.2891	324.9100	0.3249	12.406	0	0	0
2013/03/08	R157	02/05/2013	5.35	Call	Bond Future	344.2600	0.3443	301.4200	0.3014	(12.444)	0	0	0
2013/03/08	R157	02/05/2013	5.35	Put	Bond Future	277.9000	0.2779	312.7800	0.3128	12.551	0	0	0
2013/03/08	R157	02/05/2013	5.36	Call	Bond Future	357.7400	0.3577	313.9400	0.3139	(12.244)	0	0	0
2013/03/08	R157	02/05/2013	5.36	Put	Bond Future	267.0500	0.2670	300.9700	0.3010	12.702	0	0	0
2013/03/08	R157	01/08/2013			Bond Future	5.3226	121.3770	5.3588	121.2983	0.680	0.0000	0.0000	0
2013/03/08	R157	01/08/2013	116.11	Call	Bond Future	91,921.3600	91.9214	91,842.6500	91.8426	(0.086)	0	0	0
2013/03/08	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R157	07/11/2013			Bond Future	5.3204	116.3009	5.3629	116.2204	0.799	0.0000	0.0000	0
2013/03/08	R157	07/11/2013	5.59	Call	Bond Future	831.3600	0.8314	778.9600	0.7790	(6.303)	0	0	0
2013/03/08	R157	07/11/2013	5.59	Put	Bond Future	322.2400	0.3222	350.3400	0.3503	8.720	0	0	0
2013/03/08	R157	07/11/2013	5.60	Call	Bond Future	843.8900	0.8439	791.0900	0.7911	(6.257)	0	0	0
2013/03/08	R157	07/11/2013	5.60	Put	Bond Future	315.9500	0.3159	343.6500	0.3437	8.767	0	0	0
2013/03/08	R157	07/11/2013	5.61	Call	Bond Future	856.5200	0.8565	803.3100	0.8033	(6.212)	0	0	0
2013/03/08	R157	07/11/2013	5.61	Put	Bond Future	309.7600	0.3098	337.0500	0.3370	8.810	0	0	0
2013/03/08	R186	02/05/2013			Bond Future	7.3670	130.5895	7.4071	130.1880	0.544	0.0000	0.0000	64,898
2013/03/08	R186	02/05/2013	6.75	Call	Bond Future	389.9800	0.3900	327.2200	0.3272	(16.093)	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
2013/03/08	R186	02/05/2013	6.75	Put	Bond Future	6,804.0200	6.8040	7,142.8000	7.1428	4.979	0	0	0
2013/03/08	R186	02/05/2013	7.39	Call	Bond Future	2,414.1700	2.4142	2,188.4900	2.1885	(9.348)	0	0	0
2013/03/08	R186	02/05/2013	7.39	Put	Bond Future	2,183.8700	2.1839	2,359.7300	2.3597	8.053	0	0	0
2013/03/08	R186	02/05/2013	7.40	Call	Bond Future	2,466.5100	2.4665	2,238.0400	2.2380	(9.263)	0	0	0
2013/03/08	R186	02/05/2013	7.40	Put	Bond Future	2,136.0900	2.1361	2,309.1600	2.3092	8.102	0	0	150
2013/03/08	R186	02/05/2013	7.41	Call	Bond Future	2,519.4800	2.5195	2,288.2300	2.2882	(9.178)	0	0	0
2013/03/08	R186	02/05/2013	7.41	Put	Bond Future	2,089.0500	2.0891	2,259.3400	2.2593	8.152	0	0	0
2013/03/08	R186	02/05/2013	7.75	Call	Bond Future	4,660.6000	4.6606	4,346.5300	4.3465	(6.739)	0	0	0
2013/03/08	R186	02/05/2013	7.75	Put	Bond Future	894.6100	0.8946	982.0800	0.9821	9.777	0	0	100
2013/03/08	R186	01/08/2013			Bond Future	7.4334	127.0127	7.4749	126.6059	0.557	0.0000	0.0000	0
2013/03/08	R186	01/08/2013	7.25	Call	Bond Future	3,309.1600	3.3092	3,116.8100	3.1168	(5.813)	0	0	4,315
2013/03/08	R186	01/08/2013	7.25	Put	Bond Future	5,132.4000	5.1324	5,346.8500	5.3468	4.178	0	0	0
2013/03/08	R186	01/08/2013	128.26	Call	Bond Future	117,740.2900	117.7403	117,333.4900	117.3335	(0.346)	0	0	0
2013/03/08	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R186	07/11/2013			Bond Future	7.5054	128.8240	7.5484	128.4107	0.573	0.0000	0.0000	480
2013/03/08	R186	07/11/2013	8.15	Call	Bond Future	8,849.4800	8.8495	8,555.6500	8.5557	(3.320)	0	0	0
2013/03/08	R186	07/11/2013	8.15	Put	Bond Future	2,852.7400	2.8527	2,972.1900	2.9722	4.187	0	0	0
2013/03/08	R186	07/11/2013	8.16	Call	Bond Future	8,910.5600	8.9106	8,615.7800	8.6158	(3.308)	0	0	0
2013/03/08	R186	07/11/2013	8.16	Put	Bond Future	2,824.0000	2.8240	2,942.5000	2.9425	4.196	0	0	0
2013/03/08	R186	07/11/2013	8.75	Call	Bond Future	12,689.1800	12.6892	12,345.9300	12.3459	(2.705)	0	0	0
2013/03/08	R186	07/11/2013	8.75	Put	Bond Future	1,467.7600	1.4678	1,537.7900	1.5378	4.771	0	0	1,030
2013/03/08	R186	07/11/2013	8.14	Call	Bond Future	8,788.5500	8.7886	8,495.6800	8.4957	(3.332)	0	0	0
2013/03/08	R186	07/11/2013	8.14	Put	Bond Future	2,881.7300	2.8817	3,002.1400	3.0021	4.178	0	0	0
2013/03/08	R197	02/05/2013			Bond Future	292.3634	292.3634	292.3602	292.3602	(0.001)	0.0000	0.0000	2,633
2013/03/08	R197	02/05/2013	282.39	Call	Bond Future	9,973.4300	9.9734	9,970.2100	9.9702	(0.032)	0	0	0
2013/03/08	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R197	02/05/2013	282.40	Call	Bond Future	9,963.4300	9.9634	9,960.2100	9.9602	(0.032)	0	0	0
2013/03/08	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R197	02/05/2013	282.41	Call	Bond Future	9,953.4300	9.9534	9,950.2100	9.9502	(0.032)	0	0	0
2013/03/08	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R201	02/05/2013			Bond Future	5.1549	108.8144	5.1714	108.7880	0.321	0.0000	0.0000	4
2013/03/08	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R201	02/05/2013	4.04	Put	Bond Future	1,801.1900	1.8012	1,827.6300	1.8276	1.468	0	0	0
2013/03/08	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R201	02/05/2013	4.05	Put	Bond Future	1,784.8600	1.7849	1,811.3000	1.8113	1.481	0	0	0
2013/03/08	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R201	02/05/2013	4.06	Put	Bond Future	1,768.5200	1.7685	1,794.9600	1.7950	1.495	0	0	0
2013/03/08	R201	01/08/2013			Bond Future	5.1307	105.8336	5.1504	105.8068	0.385	0.0000	0.0000	0
2013/03/08	R201	01/08/2013	107.45	Call	Bond Future	68,587.8900	68.5879	68,561.1500	68.5611	(0.039)	0	0	0
2013/03/08	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R201	07/11/2013			Bond Future	5.0724	107.3428	5.0977	107.3151	0.499	0.0000	0.0000	0
2013/03/08	R201	07/11/2013	4.79	Call	Bond Future	150.3200	0.1503	140.8800	0.1409	(6.280)	0	0	0
2013/03/08	R201	07/11/2013	4.79	Put	Bond Future	460.2800	0.4603	478.5700	0.4786	3.974	0	0	0
2013/03/08	R201	07/11/2013	4.80	Call	Bond Future	153.9500	0.1539	144.3500	0.1444	(6.236)	0	0	0
2013/03/08	R201	07/11/2013	4.80	Put	Bond Future	452.9100	0.4529	471.0400	0.4710	4.003	0	0	0
2013/03/08	R201	07/11/2013	4.81	Call	Bond Future	157.6500	0.1577	147.8800	0.1479	(6.197)	0	0	0

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2013/03/08	R201	07/11/2013	4.81	Put	Bond Future	445.6100	0.4456	463.5700	0.4636	4.030	0	0	0
2013/03/08	R202	02/05/2013			Bond Future	220.5813	220.5813	219.7255	219.7255	(0.388)	0.0000	0.0000	49,417
2013/03/08	R202	02/05/2013	211.04	Call	Bond Future	9,541.3200	9.5413	8,685.4600	8.6855	(8.970)	0	0	0
2013/03/08	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R202	02/05/2013	211.05	Call	Bond Future	9,531.3200	9.5313	8,675.4600	8.6755	(8.979)	0	0	0
2013/03/08	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R202	02/05/2013	211.06	Call	Bond Future	9,521.3200	9.5213	8,665.4600	8.6655	(8.989)	0	0	0
2013/03/08	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R203	02/05/2013			Bond Future	5.8293	110.3711	5.8288	110.3730	(0.008)	0.0000	0.0000	10,718
2013/03/08	R203	02/05/2013	5.89	Call	Bond Future	798.3200	0.7983	793.4600	0.7935	(0.609)	0	0	0
2013/03/08	R203	02/05/2013	5.89	Put	Bond Future	555.3200	0.5553	548.5300	0.5485	(1.223)	0	0	0
2013/03/08	R203	02/05/2013	5.90	Call	Bond Future	821.0200	0.8210	816.1900	0.8162	(0.588)	0	0	0
2013/03/08	R203	02/05/2013	5.90	Put	Bond Future	538.0400	0.5380	531.2800	0.5313	(1.256)	0	0	0
2013/03/08	R203	02/05/2013	5.91	Call	Bond Future	844.0800	0.8441	839.3000	0.8393	(0.566)	0	0	0
2013/03/08	R203	02/05/2013	5.91	Put	Bond Future	521.1400	0.5211	514.4300	0.5144	(1.288)	0	0	0
2013/03/08	R203	01/08/2013			Bond Future	5.8652	111.8144	5.8647	111.8164	(0.009)	0.0000	0.0000	0
2013/03/08	R203	01/08/2013	109.11	Call	Bond Future	98,601.2400	98.6012	98,603.2100	98.6032	0.002	0	0	0
2013/03/08	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R203	07/11/2013			Bond Future	5.9084	109.2492	5.9080	109.2506	(0.007)	0.0000	0.0000	0
2013/03/08	R203	07/11/2013	6.01	Call	Bond Future	1,475.9000	1.4759	1,474.0700	1.4741	(0.124)	0	0	0
2013/03/08	R203	07/11/2013	6.01	Put	Bond Future	1,115.3400	1.1153	1,112.0900	1.1121	(0.291)	0	0	0
2013/03/08	R203	07/11/2013	571.00	Call	Bond Future	107,019.6300	107.0196	107,021.0500	107.0210	0.001	0	0	0
2013/03/08	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R203	07/11/2013	5.71	Call	Bond Future	957.6400	0.9576	955.6900	0.9557	(0.204)	0	0	15
2013/03/08	R203	07/11/2013	5.71	Put	Bond Future	1,665.6900	1.6657	1,662.3200	1.6623	(0.202)	0	0	0
2013/03/08	R203	07/11/2013	5.99	Call	Bond Future	1,436.9900	1.4370	1,435.1400	1.4351	(0.129)	0	0	0
2013/03/08	R203	07/11/2013	5.99	Put	Bond Future	1,147.2700	1.1473	1,144.0000	1.1440	(0.285)	0	0	0
2013/03/08	R203	07/11/2013	6.00	Call	Bond Future	1,456.1900	1.4562	1,454.3500	1.4544	(0.126)	0	0	0
2013/03/08	R203	07/11/2013	6.00	Put	Bond Future	1,131.0400	1.1310	1,127.7800	1.1278	(0.288)	0	0	0
2013/03/08	R204	02/05/2013			Bond Future	6.1009	111.9267	6.1055	111.9038	0.076	0.0000	0.0000	6,027
2013/03/08	R204	02/05/2013	6.29	Call	Bond Future	1,464.7200	1.4647	1,441.9500	1.4419	(1.555)	0	0	0
2013/03/08	R204	02/05/2013	6.29	Put	Bond Future	532.7600	0.5328	532.9300	0.5329	0.032	0	0	0
2013/03/08	R204	02/05/2013	6.30	Call	Bond Future	1,497.3600	1.4974	1,474.4700	1.4745	(1.529)	0	0	0
2013/03/08	R204	02/05/2013	6.30	Put	Bond Future	516.3900	0.5164	516.4400	0.5164	0.010	0	0	0
2013/03/08	R204	02/05/2013	6.31	Call	Bond Future	1,530.3500	1.5303	1,507.3500	1.5074	(1.503)	0	0	0
2013/03/08	R204	02/05/2013	6.31	Put	Bond Future	500.4000	0.5004	500.3400	0.5003	(0.012)	0	0	0
2013/03/08	R204	01/08/2013			Bond Future	6.1476	109.3641	6.1525	109.3409	0.080	0.0000	0.0000	0
2013/03/08	R204	01/08/2013	110.75	Call	Bond Future	100,480.6100	100.4806	100,457.4000	100.4574	(0.023)	0	0	0
2013/03/08	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R204	07/11/2013			Bond Future	6.1979	110.9237	6.2032	110.8995	0.086	0.0000	0.0000	0
2013/03/08	R204	07/11/2013	7.00	Call	Bond Future	4,160.5300	4.1605	4,138.8100	4.1388	(0.522)	0	0	0
2013/03/08	R204	07/11/2013	7.00	Put	Bond Future	605.1100	0.6051	607.5000	0.6075	0.395	0	0	1,270
2013/03/08	R204	07/11/2013	6.29	Call	Bond Future	2,039.4500	2.0394	2,022.6300	2.0226	(0.825)	0	0	0
2013/03/08	R204	07/11/2013	6.29	Put	Bond Future	1,623.7600	1.6238	1,631.0500	1.6310	0.449	0	0	0
2013/03/08	R204	07/11/2013	6.30	Call	Bond Future	2,064.3900	2.0644	2,047.4800	2.0475	(0.819)	0	0	0

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2013/03/08	R204	07/11/2013	6.30	Put	Bond Future	1,603.6800	1.6037	1,610.8800	1.6109	0.449	0	0	0
2013/03/08	R204	07/11/2013	6.31	Call	Bond Future	2,089.4900	2.0895	2,072.4900	2.0725	(0.814)	0	0	0
2013/03/08	R204	07/11/2013	6.31	Put	Bond Future	1,583.7800	1.5838	1,590.8900	1.5909	0.449	0	0	0
2013/03/08	R206	02/05/2013			Bond Future	5.1736	103.8677	5.1981	103.8510	0.473	0.0000	0.0000	23
2013/03/08	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R206	02/05/2013	3.39	Put	Bond Future	1,227.5000	1.2275	1,244.1700	1.2442	1.358	0	0	0
2013/03/08	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R206	02/05/2013	3.40	Put	Bond Future	1,220.5500	1.2206	1,237.2200	1.2372	1.366	0	0	0
2013/03/08	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R206	02/05/2013	3.41	Put	Bond Future	1,213.6000	1.2136	1,230.2700	1.2303	1.374	0	0	0
2013/03/08	R206	01/08/2013			Bond Future	5.0758	101.4642	5.1141	101.4473	0.754	0.0000	0.0000	0
2013/03/08	R206	01/08/2013	103.94	Call	Bond Future	30,466.0700	30.4661	30,449.2200	30.4492	(0.055)	0	0	0
2013/03/08	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R206	07/11/2013			Bond Future	4.6489	102.9111	4.7475	102.8935	2.123	0.0000	0.0000	0
2013/03/08	R206	07/11/2013	4.29	Call	Bond Future	16.1200	0.0161	11.9000	0.0119	(26.179)	0	0	0
2013/03/08	R206	07/11/2013	4.29	Put	Bond Future	80.4000	0.0804	93.8400	0.0938	16.716	0	0	0
2013/03/08	R206	07/11/2013	4.30	Call	Bond Future	16.5900	0.0166	12.2800	0.0123	(25.980)	0	0	0
2013/03/08	R206	07/11/2013	4.30	Put	Bond Future	79.0700	0.0791	92.4200	0.0924	16.884	0	0	0
2013/03/08	R206	07/11/2013	4.31	Call	Bond Future	17.0800	0.0171	12.6700	0.0127	(25.820)	0	0	0
2013/03/08	R206	07/11/2013	4.31	Put	Bond Future	77.7700	0.0778	91.0200	0.0910	17.037	0	0	0
2013/03/08	R207	02/05/2013			Bond Future	6.3752	106.9345	6.3798	106.9093	0.071	0.0000	0.0000	7,274
2013/03/08	R207	02/05/2013	6.44	Call	Bond Future	1,263.9400	1.2639	1,240.4000	1.2404	(1.862)	0	0	0
2013/03/08	R207	02/05/2013	6.44	Put	Bond Future	906.2200	0.9062	907.8000	0.9078	0.174	0	0	0
2013/03/08	R207	02/05/2013	6.45	Call	Bond Future	1,294.6700	1.2947	1,270.9500	1.2709	(1.832)	0	0	0
2013/03/08	R207	02/05/2013	6.45	Put	Bond Future	881.8600	0.8819	883.2600	0.8833	0.159	0	0	0
2013/03/08	R207	02/05/2013	6.46	Call	Bond Future	1,325.8200	1.3258	1,301.9300	1.3019	(1.802)	0	0	0
2013/03/08	R207	02/05/2013	6.46	Put	Bond Future	857.9600	0.8580	859.1900	0.8592	0.143	0	0	0
2013/03/08	R207	01/08/2013			Bond Future	6.4300	104.6965	6.4347	104.6711	0.074	0.0000	0.0000	0
2013/03/08	R207	01/08/2013	106.18	Call	Bond Future	97,125.2700	97.1253	97,099.9000	97.0999	(0.026)	0	0	0
2013/03/08	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R207	07/11/2013			Bond Future	6.4856	106.1895	6.4907	106.1632	0.079	0.0000	0.0000	0
2013/03/08	R207	07/11/2013	6.69	Call	Bond Future	2,805.5700	2.8056	2,785.7500	2.7857	(0.706)	0	0	0
2013/03/08	R207	07/11/2013	6.69	Put	Bond Future	1,761.4500	1.7615	1,767.8900	1.7679	0.366	0	0	0
2013/03/08	R207	07/11/2013	6.70	Call	Bond Future	2,835.2600	2.8353	2,815.3500	2.8154	(0.702)	0	0	0
2013/03/08	R207	07/11/2013	6.70	Put	Bond Future	1,740.3800	1.7404	1,746.7300	1.7467	0.365	0	0	0
2013/03/08	R207	07/11/2013	6.71	Call	Bond Future	2,865.1100	2.8651	2,845.1100	2.8451	(0.698)	0	0	0
2013/03/08	R207	07/11/2013	6.71	Put	Bond Future	1,719.5100	1.7195	1,725.7700	1.7258	0.364	0	0	0
2013/03/08	R208	02/05/2013			Bond Future	6.4870	102.2795	6.5069	102.1568	0.307	0.0000	0.0000	17,342
2013/03/08	R208	02/05/2013	6.64	Call	Bond Future	1,756.9200	1.7569	1,670.4800	1.6705	(4.920)	0	0	0
2013/03/08	R208	02/05/2013	6.64	Put	Bond Future	818.6500	0.8186	854.9000	0.8549	4.428	0	0	0
2013/03/08	R208	02/05/2013	6.65	Call	Bond Future	1,795.1500	1.7951	1,707.8500	1.7078	(4.863)	0	0	0
2013/03/08	R208	02/05/2013	6.65	Put	Bond Future	795.9300	0.7959	831.3200	0.8313	4.446	0	0	0
2013/03/08	R208	02/05/2013	6.66	Call	Bond Future	1,833.8000	1.8338	1,745.6500	1.7456	(4.807)	0	0	0
2013/03/08	R208	02/05/2013	6.66	Put	Bond Future	773.6900	0.7737	808.2300	0.8082	4.464	0	0	0
2013/03/08	R208	01/08/2013			Bond Future	6.5367	103.6172	6.5575	103.4928	0.318	0.0000	0.0000	0



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2013/03/08	R208	01/08/2013	101.40	Call	Bond Future	94,572.7000		94.5727	94,448.3700	94.4484	(0.131)	0	0	0
2013/03/08	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R208	07/11/2013			Bond Future	6.5921		101.6987	6.6140	101.5720	0.331	0.0000	0.0000	0
2013/03/08	R208	07/11/2013	7.50	Call	Bond Future	5,960.9100		5.9609	5,857.4100	5.8574	(1.736)	0	0	0
2013/03/08	R208	07/11/2013	7.50	Put	Bond Future	855.5000		0.8555	878.6300	0.8786	2.704	0	0	1,520
2013/03/08	R208	07/11/2013	6.79	Call	Bond Future	3,233.0100		3.2330	3,154.5500	3.1545	(2.427)	0	0	0
2013/03/08	R208	07/11/2013	6.79	Put	Bond Future	2,092.3400		2.0923	2,140.5100	2.1405	2.302	0	0	0
2013/03/08	R208	07/11/2013	6.80	Call	Bond Future	3,266.2300		3.2662	3,187.3400	3.1873	(2.415)	0	0	0
2013/03/08	R208	07/11/2013	6.80	Put	Bond Future	2,068.3300		2.0683	2,116.0700	2.1161	2.308	0	0	0
2013/03/08	R208	07/11/2013	6.81	Call	Bond Future	3,299.6100		3.2996	3,220.3100	3.2203	(2.403)	0	0	0
2013/03/08	R208	07/11/2013	6.81	Put	Bond Future	2,044.5300		2.0445	2,091.8600	2.0919	2.315	0	0	0
2013/03/08	R209	02/05/2013			Bond Future	8.2526		80.1641	8.2671	80.0402	0.175	0.0000	0.0000	9,195
2013/03/08	R209	02/05/2013	7.99	Call	Bond Future	1,126.4100		1.1264	1,068.0200	1.0680	(5.184)	0	0	0
2013/03/08	R209	02/05/2013	7.99	Put	Bond Future	3,428.3700		3.4284	3,493.9200	3.4939	1.912	0	0	0
2013/03/08	R209	02/05/2013	8.00	Call	Bond Future	1,155.7100		1.1557	1,096.4200	1.0964	(5.130)	0	0	0
2013/03/08	R209	02/05/2013	8.00	Put	Bond Future	3,368.1400		3.3681	3,432.7900	3.4328	1.919	0	0	0
2013/03/08	R209	02/05/2013	8.01	Call	Bond Future	1,185.4000		1.1854	1,125.2000	1.1252	(5.078)	0	0	0
2013/03/08	R209	02/05/2013	8.01	Put	Bond Future	3,308.4500		3.3085	3,372.1900	3.3722	1.927	0	0	0
2013/03/08	R209	01/08/2013			Bond Future	8.3208		81.2125	8.3356	81.0871	0.178	0.0000	0.0000	0
2013/03/08	R209	01/08/2013	79.36	Call	Bond Future	71,263.4000		71.2634	71,137.9500	71.1380	(0.176)	0	0	0
2013/03/08	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R209	07/11/2013			Bond Future	8.3956		79.2260	8.4110	79.0984	0.183	0.0000	0.0000	0
2013/03/08	R209	07/11/2013	9.50	Call	Bond Future	10,217.1900		10.2172	10,110.0500	10.1100	(1.049)	0	0	0
2013/03/08	R209	07/11/2013	9.50	Put	Bond Future	1,791.3000		1.7913	1,811.8100	1.8118	1.145	0	0	980
2013/03/08	R209	07/11/2013	8.79	Call	Bond Future	6,687.9900		6.6880	6,597.8300	6.5978	(1.348)	0	0	0
2013/03/08	R209	07/11/2013	8.79	Put	Bond Future	3,505.5000		3.5055	3,542.9900	3.5430	1.069	0	0	0
2013/03/08	R209	07/11/2013	8.80	Call	Bond Future	6,734.3300		6.7343	6,643.8800	6.6439	(1.343)	0	0	0
2013/03/08	R209	07/11/2013	8.80	Put	Bond Future	3,473.7600		3.4738	3,510.9600	3.5110	1.071	0	0	0
2013/03/08	R209	07/11/2013	8.81	Call	Bond Future	6,780.7900		6.7808	6,690.0500	6.6900	(1.338)	0	0	0
2013/03/08	R209	07/11/2013	8.81	Put	Bond Future	3,442.2600		3.4423	3,479.1700	3.4792	1.072	0	0	0
2013/03/08	R210	02/05/2013			Bond Future	164.2478		164.2478	164.2489	164.2489	0.001	0.0000	0.0000	1,244
2013/03/08	R210	02/05/2013	161.14	Call	Bond Future	3,107.8400		3.1078	3,108.8700	3.1089	0.033	0	0	0
2013/03/08	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R210	02/05/2013	161.15	Call	Bond Future	3,097.8400		3.0978	3,098.8700	3.0989	0.033	0	0	0
2013/03/08	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R210	02/05/2013	161.16	Call	Bond Future	3,087.8400		3.0878	3,088.8700	3.0889	0.033	0	0	0
2013/03/08	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R211	02/05/2013			Bond Future	128.9910		128.9910	128.9851	128.9851	(0.005)	0.0000	0.0000	529
2013/03/08	R211	02/05/2013	125.69	Call	Bond Future	3,300.9800		3.3010	3,295.1300	3.2951	(0.177)	0	0	0
2013/03/08	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R211	02/05/2013	125.70	Call	Bond Future	3,290.9800		3.2910	3,285.1300	3.2851	(0.178)	0	0	0
2013/03/08	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R211	02/05/2013	125.71	Call	Bond Future	3,280.9800		3.2810	3,275.1300	3.2751	(0.178)	0	0	0
2013/03/08	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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2013/03/08	R212	02/05/2013			Bond Future	136.1748	136.1748	136.0640	136.0640	(0.081)	0.0000	0.0000	20,170
2013/03/08	R212	02/05/2013	131.09	Call	Bond Future	5,084.7800	5.0848	4,974.0000	4.9740	(2.179)	0	0	0
2013/03/08	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R212	02/05/2013	131.10	Call	Bond Future	5,074.7800	5.0748	4,964.0000	4.9640	(2.183)	0	0	0
2013/03/08	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R212	02/05/2013	131.11	Call	Bond Future	5,064.7800	5.0648	4,954.0000	4.9540	(2.187)	0	0	0
2013/03/08	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R213	02/05/2013			Bond Future	7.9464	92.3391	7.9711	92.1216	0.311	0.0000	0.0000	9,267
2013/03/08	R213	02/05/2013	7.84	Call	Bond Future	1,709.5800	1.7096	1,596.4100	1.5964	(6.620)	0	0	0
2013/03/08	R213	02/05/2013	7.84	Put	Bond Future	2,656.4700	2.6565	2,760.8700	2.7609	3.930	0	0	0
2013/03/08	R213	02/05/2013	7.85	Call	Bond Future	1,747.9600	1.7480	1,633.3100	1.6333	(6.559)	0	0	0
2013/03/08	R213	02/05/2013	7.85	Put	Bond Future	2,605.2800	2.6053	2,708.2000	2.7082	3.950	0	0	0
2013/03/08	R213	02/05/2013	7.86	Call	Bond Future	1,786.8800	1.7869	1,670.7400	1.6707	(6.500)	0	0	0
2013/03/08	R213	02/05/2013	7.86	Put	Bond Future	2,554.7500	2.5547	2,656.1800	2.6562	3.970	0	0	0
2013/03/08	R213	01/08/2013			Bond Future	8.0138	93.5467	8.0392	93.3263	0.317	0.0000	0.0000	0
2013/03/08	R213	01/08/2013	91.25	Call	Bond Future	82,931.7200	82.9317	82,711.2900	82.7113	(0.266)	0	0	0
2013/03/08	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R213	07/11/2013			Bond Future	8.0894	91.3436	8.1157	91.1194	0.324	0.0000	0.0000	0
2013/03/08	R213	07/11/2013	8.59	Call	Bond Future	7,245.5800	7.2456	7,089.4700	7.0895	(2.155)	0	0	0
2013/03/08	R213	07/11/2013	8.59	Put	Bond Future	3,106.6700	3.1067	3,174.6900	3.1747	2.189	0	0	0
2013/03/08	R213	07/11/2013	8.60	Call	Bond Future	7,295.9600	7.2960	7,139.3300	7.1393	(2.147)	0	0	0
2013/03/08	R213	07/11/2013	8.60	Put	Bond Future	3,077.1900	3.0772	3,144.6900	3.1447	2.194	0	0	0
2013/03/08	R213	07/11/2013	8.61	Call	Bond Future	7,346.4700	7.3465	7,189.3200	7.1893	(2.139)	0	0	0
2013/03/08	R213	07/11/2013	8.61	Put	Bond Future	3,047.9600	3.0480	3,114.9400	3.1149	2.198	0	0	0
2013/03/08	R214	02/05/2013			Bond Future	8.2953	81.7996	8.3149	81.6222	0.236	0.0000	0.0000	2,034
2013/03/08	R214	02/05/2013	84.31	Call	Bond Future	73,019.9800	73.0200	72,842.6200	72.8426	(0.243)	0	0	0
2013/03/08	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/08	R214	01/08/2013			Bond Future	8.3610	82.8693	8.3812	82.6896	0.241	0.0000	0.0000	0
2013/03/08	R214	01/08/2013	84.31	Call	Bond Future	72,421.4200	72.4214	72,241.7300	72.2417	(0.248)	0	0	0
2013/03/08	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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