



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/03/2013 to 11/03/2013

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
2013/03/11	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	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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2013/03/11	2025	02/05/2013			Bond Future	113.8130	113.8130	113.8124	113.8124	(0.001)	0.0000	0.0000	0
2013/03/11	2025	02/05/2013	113.41	Call	Bond Future	399.3600	0.3994	398.7600	0.3988	(0.150)	0	0	0
2013/03/11	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	2038	02/05/2013			Bond Future	113.2068	113.2068	113.2083	113.2083	0.001	0.0000	0.0000	9
2013/03/11	2038	02/05/2013	111.60	Call	Bond Future	1,602.3000	1.6023	1,603.8200	1.6038	0.095	0	0	0
2013/03/11	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	2050	02/05/2013			Bond Future	119.3772	119.3772	119.6809	119.6809	0.254	0.0000	0.0000	122
2013/03/11	2050	02/05/2013	117.60	Call	Bond Future	1,779.3800	1.7794	2,083.1200	2.0831	17.070	0	0	0
2013/03/11	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	AL7T	02/05/2013			Index Future	494.0200	494.0200	493.3550	493.3550	(0.135)	0.0000	0.0000	12
2013/03/11	AL7T	01/08/2013			Index Future	500.4810	500.4810	499.8070	499.8070	(0.135)	0.0000	0.0000	0
2013/03/11	AL7T	07/11/2013			Index Future	507.6150	507.6150	506.9230	506.9230	(0.136)	0.0000	0.0000	0
2013/03/11	ALBI	02/05/2013			Index Future	439.8570	439.8570	439.4060	439.4060	(0.103)	0.0000	0.0000	1,017
2013/03/11	ALBI	01/08/2013			Index Future	445.6100	445.6100	445.1530	445.1530	(0.103)	0.0000	0.0000	79
2013/03/11	ALBI	07/11/2013			Index Future	451.9620	451.9620	451.4910	451.4910	(0.104)	0.0000	0.0000	85
2013/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	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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2013/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/11	EL28	02/05/2013			Bond Future	113.5350	113.5350	113.6811	113.6811	0.129	0.0000	0.0000	0
2013/03/11	EL28	02/05/2013	113.32	Call	Bond Future	218.7800	0.2188	364.8800	0.3649	66.779	0	0	0
2013/03/11	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	ES33	02/05/2013			Bond Future	8.8237	88.6489	8.8533	88.3989	0.335	0.0000	0.0000	3,363
2013/03/11	ES33	02/05/2013	91.02	Call	Bond Future	79,468.6300	79.4686	79,218.6600	79.2187	(0.315)	0	0	0
2013/03/11	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	ES33	01/08/2013			Bond Future	8.9136	89.8082	8.9440	89.5552	0.341	0.0000	0.0000	0
2013/03/11	ES33	01/08/2013	9.00	Call	Bond Future	715.9500	0.7159	463.0400	0.4630	(35.325)	0	0	0
2013/03/11	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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2013/03/11	ES33	01/08/2013	91.02	Call	Bond Future	78,756.8200	78.7568	78,503.9100	78.5039	(0.321)	0	0	0
2013/03/11	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	02/05/2013			GOVI	439.7360	439.7360	439.3320	439.3320	(0.092)	0.0000	0.0000	98
2013/03/11	GOVI	02/05/2013	432.99	Call	GOVI	67,460.0000	6.7460	63,420.0000	6.3420	(5.989)	0	0	0
2013/03/11	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	02/05/2013	433.00	Call	GOVI	67,360.0000	6.7360	63,320.0000	6.3320	(5.998)	0	0	0
2013/03/11	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	02/05/2013	433.01	Call	GOVI	67,260.0000	6.7260	63,220.0000	6.3220	(6.007)	0	0	0
2013/03/11	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	01/08/2013			GOVI	445.4870	445.4870	445.0780	445.0780	(0.092)	0.0000	0.0000	280
2013/03/11	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	01/08/2013	445.99	Put	GOVI	5,030.0000	0.5030	9,120.0000	0.9120	81.312	0	0	0
2013/03/11	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	01/08/2013	446.00	Put	GOVI	5,130.0000	0.5130	9,220.0000	0.9220	79.727	0	0	0
2013/03/11	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	01/08/2013	446.01	Put	GOVI	5,230.0000	0.5230	9,320.0000	0.9320	78.203	0	0	0
2013/03/11	GOVI	07/11/2013			GOVI	451.8370	451.8370	451.4150	451.4150	(0.093)	0.0000	0.0000	0
2013/03/11	GOVI	07/11/2013	445.99	Call	GOVI	58,470.0000	5.8470	54,250.0000	5.4250	(7.217)	0	0	0
2013/03/11	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	07/11/2013	446.00	Call	GOVI	58,370.0000	5.8370	54,150.0000	5.4150	(7.230)	0	0	0
2013/03/11	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GOVI	07/11/2013	446.01	Call	GOVI	58,270.0000	5.8270	54,050.0000	5.4050	(7.242)	0	0	0
2013/03/11	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/11	IGOV	02/05/2013			Index Future	203.0860	203.0860	203.2050	203.2050	0.059	0.0000	0.0000	459
2013/03/11	IGOV	01/08/2013			Index Future	205.7990	205.7990	205.9170	205.9170	0.057	0.0000	0.0000	147
2013/03/11	IGOV	07/11/2013			Index Future	208.7910	208.7910	208.9140	208.9140	0.059	0.0000	0.0000	7
2013/03/11	ILBI	02/05/2013			Index Future	550.3230	550.3230	549.5960	549.5960	(0.132)	0.0000	0.0000	183
2013/03/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/11	JBAF	20/03/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,000
2013/03/11	JBAF	17/04/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0

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2013/03/11	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/03/11	JBAF	19/06/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	500
2013/03/11	JBAF	17/07/2013			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	0
2013/03/11	JBAF	21/08/2013			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	0
2013/03/11	JBAF	18/09/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	2,200
2013/03/11	JBAF	18/12/2013			Jibar Tradeable Future	5.1100	94.8900	5.1000	94.9000	(0.196)	0.0000	0.0000	2,000
2013/03/11	JBAF	19/03/2014			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	400
2013/03/11	JBAF	18/06/2014			Jibar Tradeable Future	5.2800	94.7200	5.2900	94.7100	0.189	0.0000	0.0000	800
2013/03/11	JBAF	17/09/2014			Jibar Tradeable Future	5.4100	94.5900	5.4100	94.5900	0.000	0.0000	0.0000	0
2013/03/11	JBAF	17/12/2014			Jibar Tradeable Future	5.5600	94.4400	5.5600	94.4400	0.000	0.0000	0.0000	0
2013/03/11	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/11	R023	02/05/2013			Bond Future	6.8389	107.8541	6.8689	107.6332	0.440	0.0000	0.0000	4,970
2013/03/11	R023	02/05/2013	7.04	Call	Bond Future	1,466.2800	1.4663	1,245.4200	1.2454	(15.063)	0	0	0
2013/03/11	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R023	02/05/2013	7.05	Call	Bond Future	1,538.5000	1.5385	1,317.6400	1.3176	(14.356)	0	0	0
2013/03/11	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R023	02/05/2013	7.06	Call	Bond Future	1,610.6600	1.6107	1,389.8000	1.3898	(13.712)	0	0	0
2013/03/11	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R023	01/08/2013			Bond Future	6.8941	109.2646	6.9253	109.0411	0.452	0.0000	0.0000	0
2013/03/11	R023	01/08/2013	7.29	Call	Bond Future	2,794.7700	2.7948	2,571.3000	2.5713	(7.996)	0	0	0
2013/03/11	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R023	01/08/2013	7.30	Call	Bond Future	2,864.1400	2.8641	2,640.6700	2.6407	(7.802)	0	0	0
2013/03/11	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R023	01/08/2013	7.31	Call	Bond Future	2,933.4500	2.9335	2,709.9800	2.7100	(7.618)	0	0	0
2013/03/11	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R157	02/05/2013			Bond Future	5.3547	119.7325	5.3652	119.7067	0.198	0.0000	0.0000	6,078
2013/03/11	R157	02/05/2013	5.34	Call	Bond Future	289.2100	0.2892	268.5000	0.2685	(7.161)	0	0	0
2013/03/11	R157	02/05/2013	5.34	Put	Bond Future	324.9100	0.3249	329.9400	0.3299	1.548	0	0	0
2013/03/11	R157	02/05/2013	5.35	Call	Bond Future	301.4200	0.3014	280.3600	0.2804	(6.987)	0	0	0
2013/03/11	R157	02/05/2013	5.35	Put	Bond Future	312.7800	0.3128	317.4600	0.3175	1.496	0	0	0
2013/03/11	R157	02/05/2013	5.36	Call	Bond Future	313.9400	0.3139	292.5400	0.2925	(6.817)	0	0	0
2013/03/11	R157	02/05/2013	5.36	Put	Bond Future	300.9700	0.3010	305.3100	0.3053	1.442	0	0	0
2013/03/11	R157	01/08/2013			Bond Future	5.3588	121.2983	5.3707	121.2726	0.221	0.0000	0.0000	0
2013/03/11	R157	01/08/2013	116.11	Call	Bond Future	91,842.6500	91.8426	91,816.9300	91.8169	(0.028)	0	0	0
2013/03/11	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R157	07/11/2013			Bond Future	5.3629	116.2204	5.3777	116.1924	0.277	0.0000	0.0000	0
2013/03/11	R157	07/11/2013	5.59	Call	Bond Future	778.9600	0.7790	758.3100	0.7583	(2.651)	0	0	0
2013/03/11	R157	07/11/2013	5.59	Put	Bond Future	350.3400	0.3503	357.7400	0.3577	2.112	0	0	0
2013/03/11	R157	07/11/2013	5.60	Call	Bond Future	791.0900	0.7911	770.3000	0.7703	(2.628)	0	0	0
2013/03/11	R157	07/11/2013	5.60	Put	Bond Future	343.6500	0.3437	350.9100	0.3509	2.113	0	0	0
2013/03/11	R157	07/11/2013	5.61	Call	Bond Future	803.3100	0.8033	782.3900	0.7824	(2.604)	0	0	0
2013/03/11	R157	07/11/2013	5.61	Put	Bond Future	337.0500	0.3370	344.1800	0.3442	2.115	0	0	0
2013/03/11	R186	02/05/2013			Bond Future	7.4071	130.1880	7.4217	130.0423	0.197	0.0000	0.0000	64,898
2013/03/11	R186	02/05/2013	6.75	Call	Bond Future	327.2200	0.3272	280.4900	0.2805	(14.281)	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
2013/03/11	R186	02/05/2013	6.75	Put	Bond Future	7,142.8000	7.1428	7,241.7300	7.2417	1.385	0	0	0
2013/03/11	R186	02/05/2013	7.39	Call	Bond Future	2,188.4900	2.1885	2,054.1500	2.0541	(6.138)	0	0	0
2013/03/11	R186	02/05/2013	7.39	Put	Bond Future	2,359.7300	2.3597	2,371.0500	2.3710	0.480	0	0	0
2013/03/11	R186	02/05/2013	7.40	Call	Bond Future	2,238.0400	2.2380	2,102.6200	2.1026	(6.051)	0	0	0
2013/03/11	R186	02/05/2013	7.40	Put	Bond Future	2,309.1600	2.3092	2,319.4000	2.3194	0.443	0	0	150
2013/03/11	R186	02/05/2013	7.41	Call	Bond Future	2,288.2300	2.2882	2,151.7500	2.1518	(5.964)	0	0	0
2013/03/11	R186	02/05/2013	7.41	Put	Bond Future	2,259.3400	2.2593	2,268.5200	2.2685	0.406	0	0	0
2013/03/11	R186	02/05/2013	7.75	Call	Bond Future	4,346.5300	4.3465	4,187.3800	4.1874	(3.662)	0	0	0
2013/03/11	R186	02/05/2013	7.75	Put	Bond Future	982.0800	0.9821	968.5900	0.9686	(1.374)	0	0	100
2013/03/11	R186	01/08/2013			Bond Future	7.4749	126.6059	7.4899	126.4588	0.201	0.0000	0.0000	0
2013/03/11	R186	01/08/2013	7.25	Call	Bond Future	3,116.8100	3.1168	3,012.3000	3.0123	(3.353)	0	0	4,315
2013/03/11	R186	01/08/2013	7.25	Put	Bond Future	5,346.8500	5.3468	5,389.4700	5.3895	0.797	0	0	0
2013/03/11	R186	01/08/2013	128.26	Call	Bond Future	117,333.4900	117.3335	117,186.3600	117.1864	(0.125)	0	0	0
2013/03/11	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R186	07/11/2013			Bond Future	7.5484	128.4107	7.5642	128.2593	0.209	0.0000	0.0000	480
2013/03/11	R186	07/11/2013	8.15	Call	Bond Future	8,555.6500	8.5557	8,422.7400	8.4227	(1.553)	0	0	0
2013/03/11	R186	07/11/2013	8.15	Put	Bond Future	2,972.1900	2.9722	2,990.6400	2.9906	0.621	0	0	0
2013/03/11	R186	07/11/2013	8.16	Call	Bond Future	8,615.7800	8.6158	8,482.5800	8.4826	(1.546)	0	0	0
2013/03/11	R186	07/11/2013	8.16	Put	Bond Future	2,942.5000	2.9425	2,960.6600	2.9607	0.617	0	0	0
2013/03/11	R186	07/11/2013	8.75	Call	Bond Future	12,345.9300	12.3459	12,200.4400	12.2004	(1.178)	0	0	0
2013/03/11	R186	07/11/2013	8.75	Put	Bond Future	1,537.7900	1.5378	1,543.6600	1.5437	0.382	0	0	1,030
2013/03/11	R186	07/11/2013	8.14	Call	Bond Future	8,495.6800	8.4957	8,363.0500	8.3630	(1.561)	0	0	0
2013/03/11	R186	07/11/2013	8.14	Put	Bond Future	3,002.1400	3.0021	3,020.8700	3.0209	0.624	0	0	0
2013/03/11	R197	02/05/2013			Bond Future	292.3602	292.3602	292.3565	292.3565	(0.001)	0.0000	0.0000	2,633
2013/03/11	R197	02/05/2013	282.39	Call	Bond Future	9,970.2100	9.9702	9,966.4900	9.9665	(0.037)	0	0	0
2013/03/11	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R197	02/05/2013	282.40	Call	Bond Future	9,960.2100	9.9602	9,956.4900	9.9565	(0.037)	0	0	0
2013/03/11	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R197	02/05/2013	282.41	Call	Bond Future	9,950.2100	9.9502	9,946.4900	9.9465	(0.037)	0	0	0
2013/03/11	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R201	02/05/2013			Bond Future	5.1714	108.7880	5.1881	108.7614	0.322	0.0000	0.0000	4
2013/03/11	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R201	02/05/2013	4.04	Put	Bond Future	1,827.6300	1.8276	1,854.2200	1.8542	1.455	0	0	0
2013/03/11	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R201	02/05/2013	4.05	Put	Bond Future	1,811.3000	1.8113	1,837.8900	1.8379	1.468	0	0	0
2013/03/11	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R201	02/05/2013	4.06	Put	Bond Future	1,794.9600	1.7950	1,821.5500	1.8216	1.481	0	0	0
2013/03/11	R201	01/08/2013			Bond Future	5.1504	105.8068	5.1701	105.7802	0.382	0.0000	0.0000	0
2013/03/11	R201	01/08/2013	107.45	Call	Bond Future	68,561.1500	68.5611	68,534.5000	68.5345	(0.039)	0	0	0
2013/03/11	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R201	07/11/2013			Bond Future	5.0977	107.3151	5.1240	107.2863	0.516	0.0000	0.0000	0
2013/03/11	R201	07/11/2013	4.79	Call	Bond Future	140.8800	0.1409	130.5300	0.1305	(7.347)	0	0	0
2013/03/11	R201	07/11/2013	4.79	Put	Bond Future	478.5700	0.4786	497.0100	0.4970	3.853	0	0	0
2013/03/11	R201	07/11/2013	4.80	Call	Bond Future	144.3500	0.1444	133.8300	0.1338	(7.288)	0	0	0
2013/03/11	R201	07/11/2013	4.80	Put	Bond Future	471.0400	0.4710	489.3100	0.4893	3.879	0	0	0
2013/03/11	R201	07/11/2013	4.81	Call	Bond Future	147.8800	0.1479	137.1900	0.1372	(7.229)	0	0	0

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2013/03/11	R201	07/11/2013	4.81	Put	Bond Future	463.5700	0.4636	481.6700	0.4817	3.904	0	0	0
2013/03/11	R202	02/05/2013			Bond Future	219.7255	219.7255	220.2419	220.2419	0.235	0.0000	0.0000	49,417
2013/03/11	R202	02/05/2013	211.04	Call	Bond Future	8,685.4600	8.6855	9,201.8900	9.2019	5.946	0	0	0
2013/03/11	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R202	02/05/2013	211.05	Call	Bond Future	8,675.4600	8.6755	9,191.8900	9.1919	5.953	0	0	0
2013/03/11	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R202	02/05/2013	211.06	Call	Bond Future	8,665.4600	8.6655	9,181.8900	9.1819	5.960	0	0	0
2013/03/11	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R203	02/05/2013			Bond Future	5.8288	110.3730	5.8336	110.3539	0.082	0.0000	0.0000	10,718
2013/03/11	R203	02/05/2013	5.89	Call	Bond Future	793.4600	0.7935	764.5600	0.7646	(3.642)	0	0	0
2013/03/11	R203	02/05/2013	5.89	Put	Bond Future	548.5300	0.5485	538.8000	0.5388	(1.774)	0	0	0
2013/03/11	R203	02/05/2013	5.90	Call	Bond Future	816.1900	0.8162	787.1700	0.7872	(3.556)	0	0	0
2013/03/11	R203	02/05/2013	5.90	Put	Bond Future	531.2800	0.5313	521.4300	0.5214	(1.854)	0	0	0
2013/03/11	R203	02/05/2013	5.91	Call	Bond Future	839.3000	0.8393	810.1600	0.8102	(3.472)	0	0	0
2013/03/11	R203	02/05/2013	5.91	Put	Bond Future	514.4300	0.5144	504.4600	0.5045	(1.938)	0	0	0
2013/03/11	R203	01/08/2013			Bond Future	5.8647	111.8164	5.8697	111.7973	0.086	0.0000	0.0000	0
2013/03/11	R203	01/08/2013	109.11	Call	Bond Future	98,603.2100	98.6032	98,584.1000	98.5841	(0.019)	0	0	0
2013/03/11	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R203	07/11/2013			Bond Future	5.9080	109.2506	5.9139	109.2293	0.101	0.0000	0.0000	0
2013/03/11	R203	07/11/2013	6.01	Call	Bond Future	1,474.0700	1.4741	1,454.5300	1.4545	(1.326)	0	0	0
2013/03/11	R203	07/11/2013	6.01	Put	Bond Future	1,112.0900	1.1121	1,113.7700	1.1138	0.151	0	0	0
2013/03/11	R203	07/11/2013	571.00	Call	Bond Future	107,021.0500	107.0210	106,999.8300	106.9998	(0.020)	0	0	0
2013/03/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R203	07/11/2013	5.71	Call	Bond Future	955.6900	0.9557	939.1600	0.9392	(1.730)	0	0	15
2013/03/11	R203	07/11/2013	5.71	Put	Bond Future	1,662.3200	1.6623	1,667.0100	1.6670	0.282	0	0	0
2013/03/11	R203	07/11/2013	5.99	Call	Bond Future	1,435.1400	1.4351	1,415.7800	1.4158	(1.349)	0	0	0
2013/03/11	R203	07/11/2013	5.99	Put	Bond Future	1,144.0000	1.1440	1,145.8600	1.1459	0.163	0	0	0
2013/03/11	R203	07/11/2013	6.00	Call	Bond Future	1,454.3500	1.4544	1,434.9100	1.4349	(1.337)	0	0	0
2013/03/11	R203	07/11/2013	6.00	Put	Bond Future	1,127.7800	1.1278	1,129.5600	1.1296	0.158	0	0	0
2013/03/11	R204	02/05/2013			Bond Future	6.1055	111.9038	6.1102	111.8806	0.077	0.0000	0.0000	6,027
2013/03/11	R204	02/05/2013	6.29	Call	Bond Future	1,441.9500	1.4419	1,403.2700	1.4033	(2.682)	0	0	0
2013/03/11	R204	02/05/2013	6.29	Put	Bond Future	532.9300	0.5329	517.4200	0.5174	(2.910)	0	0	0
2013/03/11	R204	02/05/2013	6.30	Call	Bond Future	1,474.4700	1.4745	1,435.8100	1.4358	(2.622)	0	0	0
2013/03/11	R204	02/05/2013	6.30	Put	Bond Future	516.4400	0.5164	500.9500	0.5009	(2.999)	0	0	0
2013/03/11	R204	02/05/2013	6.31	Call	Bond Future	1,507.3500	1.5074	1,468.7200	1.4687	(2.563)	0	0	0
2013/03/11	R204	02/05/2013	6.31	Put	Bond Future	500.3400	0.5003	484.8800	0.4849	(3.090)	0	0	0
2013/03/11	R204	01/08/2013			Bond Future	6.1525	109.3409	6.1574	109.3177	0.079	0.0000	0.0000	0
2013/03/11	R204	01/08/2013	110.75	Call	Bond Future	100,457.4000	100.4574	100,434.2000	100.4342	(0.023)	0	0	0
2013/03/11	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R204	07/11/2013			Bond Future	6.2032	110.8995	6.2088	110.8742	0.090	0.0000	0.0000	0
2013/03/11	R204	07/11/2013	7.00	Call	Bond Future	4,138.8100	4.1388	4,110.3900	4.1104	(0.687)	0	0	0
2013/03/11	R204	07/11/2013	7.00	Put	Bond Future	607.5000	0.6075	604.4000	0.6044	(0.510)	0	0	1,270
2013/03/11	R204	07/11/2013	6.29	Call	Bond Future	2,022.6300	2.0226	1,997.7500	1.9978	(1.230)	0	0	0
2013/03/11	R204	07/11/2013	6.29	Put	Bond Future	1,631.0500	1.6310	1,631.4900	1.6315	0.027	0	0	0
2013/03/11	R204	07/11/2013	6.30	Call	Bond Future	2,047.4800	2.0475	2,022.5000	2.0225	(1.220)	0	0	0

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2013/03/11	R204	07/11/2013	6.30	Put	Bond Future	1,610.8800	1.6109	1,611.2200	1.6112	0.021	0	0	0
2013/03/11	R204	07/11/2013	6.31	Call	Bond Future	2,072.4900	2.0725	2,047.4200	2.0474	(1.210)	0	0	0
2013/03/11	R204	07/11/2013	6.31	Put	Bond Future	1,590.8900	1.5909	1,591.1400	1.5911	0.016	0	0	0
2013/03/11	R206	02/05/2013			Bond Future	5.1981	103.8510	5.2166	103.8384	0.357	0.0000	0.0000	23
2013/03/11	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R206	02/05/2013	3.39	Put	Bond Future	1,244.1700	1.2442	1,256.8100	1.2568	1.016	0	0	0
2013/03/11	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R206	02/05/2013	3.40	Put	Bond Future	1,237.2200	1.2372	1,249.8600	1.2499	1.022	0	0	0
2013/03/11	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R206	02/05/2013	3.41	Put	Bond Future	1,230.2700	1.2303	1,242.9100	1.2429	1.027	0	0	0
2013/03/11	R206	01/08/2013			Bond Future	5.1141	101.4473	5.1425	101.4348	0.556	0.0000	0.0000	0
2013/03/11	R206	01/08/2013	103.94	Call	Bond Future	30,449.2200	30.4492	30,436.7000	30.4367	(0.041)	0	0	0
2013/03/11	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R206	07/11/2013			Bond Future	4.7475	102.8935	4.8280	102.8791	1.694	0.0000	0.0000	0
2013/03/11	R206	07/11/2013	4.29	Call	Bond Future	11.9000	0.0119	9.0200	0.0090	(24.202)	0	0	0
2013/03/11	R206	07/11/2013	4.29	Put	Bond Future	93.8400	0.0938	105.3400	0.1053	12.255	0	0	0
2013/03/11	R206	07/11/2013	4.30	Call	Bond Future	12.2800	0.0123	9.3300	0.0093	(24.023)	0	0	0
2013/03/11	R206	07/11/2013	4.30	Put	Bond Future	92.4200	0.0924	103.8500	0.1038	12.367	0	0	0
2013/03/11	R206	07/11/2013	4.31	Call	Bond Future	12.6700	0.0127	9.6400	0.0096	(23.915)	0	0	0
2013/03/11	R206	07/11/2013	4.31	Put	Bond Future	91.0200	0.0910	102.3700	0.1024	12.470	0	0	0
2013/03/11	R207	02/05/2013			Bond Future	6.3798	106.9093	6.3895	106.8557	0.152	0.0000	0.0000	7,274
2013/03/11	R207	02/05/2013	6.44	Call	Bond Future	1,240.4000	1.2404	1,181.5400	1.1815	(4.745)	0	0	0
2013/03/11	R207	02/05/2013	6.44	Put	Bond Future	907.8000	0.9078	902.6400	0.9026	(0.568)	0	0	0
2013/03/11	R207	02/05/2013	6.45	Call	Bond Future	1,270.9500	1.2709	1,211.7200	1.2117	(4.660)	0	0	0
2013/03/11	R207	02/05/2013	6.45	Put	Bond Future	883.2600	0.8833	877.7300	0.8777	(0.626)	0	0	0
2013/03/11	R207	02/05/2013	6.46	Call	Bond Future	1,301.9300	1.3019	1,242.3500	1.2423	(4.576)	0	0	0
2013/03/11	R207	02/05/2013	6.46	Put	Bond Future	859.1900	0.8592	853.3100	0.8533	(0.684)	0	0	0
2013/03/11	R207	01/08/2013			Bond Future	6.4347	104.6711	6.4449	104.6170	0.158	0.0000	0.0000	0
2013/03/11	R207	01/08/2013	106.18	Call	Bond Future	97,099.9000	97.0999	97,045.7700	97.0458	(0.056)	0	0	0
2013/03/11	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R207	07/11/2013			Bond Future	6.4907	106.1632	6.5018	106.1065	0.170	0.0000	0.0000	0
2013/03/11	R207	07/11/2013	6.69	Call	Bond Future	2,785.7500	2.7857	2,739.2600	2.7393	(1.669)	0	0	0
2013/03/11	R207	07/11/2013	6.69	Put	Bond Future	1,767.8900	1.7679	1,778.0600	1.7781	0.575	0	0	0
2013/03/11	R207	07/11/2013	6.70	Call	Bond Future	2,815.3500	2.8154	2,768.6900	2.7687	(1.657)	0	0	0
2013/03/11	R207	07/11/2013	6.70	Put	Bond Future	1,746.7300	1.7467	1,756.7300	1.7567	0.572	0	0	0
2013/03/11	R207	07/11/2013	6.71	Call	Bond Future	2,845.1100	2.8451	2,798.2700	2.7983	(1.646)	0	0	0
2013/03/11	R207	07/11/2013	6.71	Put	Bond Future	1,725.7700	1.7258	1,735.5900	1.7356	0.569	0	0	0
2013/03/11	R208	02/05/2013			Bond Future	6.5069	102.1568	6.5268	102.0342	0.306	0.0000	0.0000	17,342
2013/03/11	R208	02/05/2013	6.64	Call	Bond Future	1,670.4800	1.6705	1,563.6400	1.5636	(6.396)	0	0	0
2013/03/11	R208	02/05/2013	6.64	Put	Bond Future	854.9000	0.8549	870.7500	0.8708	1.854	0	0	0
2013/03/11	R208	02/05/2013	6.65	Call	Bond Future	1,707.8500	1.7078	1,600.2300	1.6002	(6.301)	0	0	0
2013/03/11	R208	02/05/2013	6.65	Put	Bond Future	831.3200	0.8313	846.3900	0.8464	1.813	0	0	0
2013/03/11	R208	02/05/2013	6.66	Call	Bond Future	1,745.6500	1.7456	1,637.2600	1.6373	(6.209)	0	0	0
2013/03/11	R208	02/05/2013	6.66	Put	Bond Future	808.2300	0.8082	822.5300	0.8225	1.769	0	0	0
2013/03/11	R208	01/08/2013			Bond Future	6.5575	103.4928	6.5782	103.3689	0.316	0.0000	0.0000	0

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2013/03/11	R208	01/08/2013	101.40	Call	Bond Future	94.448.3700	94.4484	94,324.4100	94.3244	(0.131)	0	0	0
2013/03/11	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R208	07/11/2013			Bond Future	6.6140	101.5720	6.6360	101.4446	0.333	0.0000	0.0000	0
2013/03/11	R208	07/11/2013	7.50	Call	Bond Future	5,857.4100	5.8574	5,745.4800	5.7455	(1.911)	0	0	0
2013/03/11	R208	07/11/2013	7.50	Put	Bond Future	878.6300	0.8786	894.1700	0.8942	1.769	0	0	1,520
2013/03/11	R208	07/11/2013	6.79	Call	Bond Future	3,154.5500	3.1545	3,065.8700	3.0659	(2.811)	0	0	0
2013/03/11	R208	07/11/2013	6.79	Put	Bond Future	2,140.5100	2.1405	2,179.3000	2.1793	1.812	0	0	0
2013/03/11	R208	07/11/2013	6.80	Call	Bond Future	3,187.3400	3.1873	3,098.2500	3.0982	(2.795)	0	0	0
2013/03/11	R208	07/11/2013	6.80	Put	Bond Future	2,116.0700	2.1161	2,154.4500	2.1544	1.814	0	0	0
2013/03/11	R208	07/11/2013	6.81	Call	Bond Future	3,220.3100	3.2203	3,130.7900	3.1308	(2.780)	0	0	0
2013/03/11	R208	07/11/2013	6.81	Put	Bond Future	2,091.8600	2.0919	2,129.8100	2.1298	1.814	0	0	0
2013/03/11	R209	02/05/2013			Bond Future	8.2671	80.0402	8.2968	79.7867	0.359	0.0000	0.0000	9,195
2013/03/11	R209	02/05/2013	7.99	Call	Bond Future	1,068.0200	1.0680	937.1000	0.9371	(12.258)	0	0	0
2013/03/11	R209	02/05/2013	7.99	Put	Bond Future	3,493.9200	3.4939	3,616.5300	3.6165	3.509	0	0	0
2013/03/11	R209	02/05/2013	8.00	Call	Bond Future	1,096.4200	1.0964	963.4800	0.9635	(12.125)	0	0	0
2013/03/11	R209	02/05/2013	8.00	Put	Bond Future	3,432.7900	3.4328	3,553.3800	3.5534	3.513	0	0	0
2013/03/11	R209	02/05/2013	8.01	Call	Bond Future	1,125.2000	1.1252	990.2600	0.9903	(11.993)	0	0	0
2013/03/11	R209	02/05/2013	8.01	Put	Bond Future	3,372.1900	3.3722	3,490.7800	3.4908	3.517	0	0	0
2013/03/11	R209	01/08/2013			Bond Future	8.3356	81.0871	8.3661	80.8304	0.366	0.0000	0.0000	0
2013/03/11	R209	01/08/2013	79.36	Call	Bond Future	71,137.9500	71.1380	70,881.2500	70.8813	(0.361)	0	0	0
2013/03/11	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R209	07/11/2013			Bond Future	8.4110	79.0984	8.4425	78.8368	0.375	0.0000	0.0000	0
2013/03/11	R209	07/11/2013	9.50	Call	Bond Future	10,110.0500	10.1100	9,883.6500	9.8837	(2.239)	0	0	0
2013/03/11	R209	07/11/2013	9.50	Put	Bond Future	1,811.8100	1.8118	1,847.0500	1.8471	1.945	0	0	980
2013/03/11	R209	07/11/2013	8.79	Call	Bond Future	6,597.8300	6.5978	6,405.0500	6.4050	(2.922)	0	0	0
2013/03/11	R209	07/11/2013	8.79	Put	Bond Future	3,542.9900	3.5430	3,611.8500	3.6119	1.944	0	0	0
2013/03/11	R209	07/11/2013	8.80	Call	Bond Future	6,643.8800	6.6439	6,450.5100	6.4505	(2.910)	0	0	0
2013/03/11	R209	07/11/2013	8.80	Put	Bond Future	3,510.9600	3.5110	3,579.2300	3.5792	1.944	0	0	0
2013/03/11	R209	07/11/2013	8.81	Call	Bond Future	6,690.0500	6.6900	6,496.1000	6.4961	(2.899)	0	0	0
2013/03/11	R209	07/11/2013	8.81	Put	Bond Future	3,479.1700	3.4792	3,546.8600	3.5469	1.946	0	0	0
2013/03/11	R210	02/05/2013			Bond Future	164.2489	164.2489	164.2495	164.2495	0.000	0.0000	0.0000	1,244
2013/03/11	R210	02/05/2013	161.14	Call	Bond Future	3,108.8700	3.1089	3,109.4800	3.1095	0.020	0	0	0
2013/03/11	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R210	02/05/2013	161.15	Call	Bond Future	3,098.8700	3.0989	3,099.4800	3.0995	0.020	0	0	0
2013/03/11	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R210	02/05/2013	161.16	Call	Bond Future	3,088.8700	3.0889	3,089.4800	3.0895	0.020	0	0	0
2013/03/11	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R211	02/05/2013			Bond Future	128.9851	128.9851	128.9790	128.9790	(0.005)	0.0000	0.0000	529
2013/03/11	R211	02/05/2013	125.69	Call	Bond Future	3,295.1300	3.2951	3,288.9800	3.2890	(0.187)	0	0	0
2013/03/11	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R211	02/05/2013	125.70	Call	Bond Future	3,285.1300	3.2851	3,278.9800	3.2790	(0.187)	0	0	0
2013/03/11	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R211	02/05/2013	125.71	Call	Bond Future	3,275.1300	3.2751	3,268.9800	3.2690	(0.188)	0	0	0
2013/03/11	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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2013/03/11	R212	02/05/2013			Bond Future	136.0640	136.0640	136.0616	136.0616	(0.002)	0.0000	0.0000	20,170
2013/03/11	R212	02/05/2013	131.09	Call	Bond Future	4,974.0000	4.9740	4,971.5500	4.9715	(0.049)	0	0	0
2013/03/11	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R212	02/05/2013	131.10	Call	Bond Future	4,964.0000	4.9640	4,961.5500	4.9615	(0.049)	0	0	0
2013/03/11	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R212	02/05/2013	131.11	Call	Bond Future	4,954.0000	4.9540	4,951.5500	4.9515	(0.049)	0	0	0
2013/03/11	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R213	02/05/2013			Bond Future	7.9711	92.1216	7.9958	91.9046	0.310	0.0000	0.0000	9,267
2013/03/11	R213	02/05/2013	7.84	Call	Bond Future	1,596.4100	1.5964	1,449.1900	1.4492	(9.222)	0	0	0
2013/03/11	R213	02/05/2013	7.84	Put	Bond Future	2,760.8700	2.7609	2,830.6400	2.8306	2.527	0	0	0
2013/03/11	R213	02/05/2013	7.85	Call	Bond Future	1,633.3100	1.6333	1,484.4300	1.4844	(9.115)	0	0	0
2013/03/11	R213	02/05/2013	7.85	Put	Bond Future	2,708.2000	2.7082	2,776.3100	2.7763	2.515	0	0	0
2013/03/11	R213	02/05/2013	7.86	Call	Bond Future	1,670.7400	1.6707	1,520.2200	1.5202	(9.009)	0	0	0
2013/03/11	R213	02/05/2013	7.86	Put	Bond Future	2,656.1800	2.6562	2,722.6500	2.7226	2.502	0	0	0
2013/03/11	R213	01/08/2013			Bond Future	8.0392	93.3263	8.0646	93.1067	0.316	0.0000	0.0000	0
2013/03/11	R213	01/08/2013	91.25	Call	Bond Future	82,711.2900	82.7113	82,491.6300	82.4916	(0.266)	0	0	0
2013/03/11	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R213	07/11/2013			Bond Future	8.1157	91.1194	8.1420	90.8953	0.325	0.0000	0.0000	0
2013/03/11	R213	07/11/2013	8.59	Call	Bond Future	7,089.4700	7.0895	6,915.5700	6.9156	(2.453)	0	0	0
2013/03/11	R213	07/11/2013	8.59	Put	Bond Future	3,174.6900	3.1747	3,224.9600	3.2250	1.583	0	0	0
2013/03/11	R213	07/11/2013	8.60	Call	Bond Future	7,139.3300	7.1393	6,964.9500	6.9650	(2.443)	0	0	0
2013/03/11	R213	07/11/2013	8.60	Put	Bond Future	3,144.6900	3.1447	3,194.4800	3.1945	1.583	0	0	0
2013/03/11	R213	07/11/2013	8.61	Call	Bond Future	7,189.3200	7.1893	7,014.4500	7.0145	(2.432)	0	0	0
2013/03/11	R213	07/11/2013	8.61	Put	Bond Future	3,114.9400	3.1149	3,164.2400	3.1642	1.583	0	0	0
2013/03/11	R214	02/05/2013			Bond Future	8.3149	81.6222	8.3447	81.3540	0.358	0.0000	0.0000	2,034
2013/03/11	R214	02/05/2013	84.31	Call	Bond Future	72,842.6200	72.8426	72,574.3700	72.5744	(0.368)	0	0	0
2013/03/11	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/11	R214	01/08/2013			Bond Future	8.3812	82.6896	8.4117	82.4182	0.365	0.0000	0.0000	0
2013/03/11	R214	01/08/2013	84.31	Call	Bond Future	72,241.7300	72.2417	71,970.3000	71.9703	(0.376)	0	0	0
2013/03/11	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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