



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/02/2013 to 11/02/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/11	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	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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2013/02/11	2025	07/02/2013			Bond Future	113.0338	113.0338	113.0338	113.0338	0.000	0.0000	0.0000	0
2013/02/11	2025	02/05/2013			Bond Future	114.1091	114.1091	114.1058	114.1058	(0.003)	0.0000	0.0000	0
2013/02/11	2025	02/05/2013	113.41	Call	Bond Future	695.4500	0.6955	692.1000	0.6921	(0.482)	0	0	0
2013/02/11	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	2038	07/02/2013			Bond Future	111.4025	111.4025	111.4025	111.4025	0.000	0.0000	0.0000	0
2013/02/11	2038	02/05/2013			Bond Future	112.3314	112.3314	112.5474	112.5474	0.192	0.0000	0.0000	0
2013/02/11	2038	02/05/2013	111.60	Call	Bond Future	726.9300	0.7269	942.8700	0.9429	29.706	0	0	0
2013/02/11	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	2050	07/02/2013			Bond Future	118.2153	118.2153	118.2153	118.2153	0.000	0.0000	0.0000	0
2013/02/11	2050	02/05/2013			Bond Future	119.3595	119.3595	119.6614	119.6614	0.253	0.0000	0.0000	122
2013/02/11	2050	02/05/2013	117.60	Call	Bond Future	1,761.7200	1.7617	2,063.6000	2.0636	17.136	0	0	0
2013/02/11	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	AL7T	02/05/2013			Index Future	495.8660	495.8660	495.5530	495.5530	(0.063)	0.0000	0.0000	12
2013/02/11	AL7T	01/08/2013			Index Future	502.3680	502.3680	502.0570	502.0570	(0.062)	0.0000	0.0000	0
2013/02/11	AL7T	07/11/2013			Index Future	509.4910	509.4910	509.1770	509.1770	(0.062)	0.0000	0.0000	0
2013/02/11	ALBI	02/05/2013			Index Future	441.5120	441.5120	441.1070	441.1070	(0.092)	0.0000	0.0000	913
2013/02/11	ALBI	01/08/2013			Index Future	447.3010	447.3010	446.8970	446.8970	(0.090)	0.0000	0.0000	79
2013/02/11	ALBI	07/11/2013			Index Future	453.6430	453.6430	453.2340	453.2340	(0.090)	0.0000	0.0000	85
2013/02/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/11	EL28	07/02/2013			Bond Future	118.0923	118.0923	118.0923	118.0923	0.000	0.0000	0.0000	0
2013/02/11	EL28	02/05/2013			Bond Future	113.5179	113.5179	113.6621	113.6621	0.127	0.0000	0.0000	0
2013/02/11	EL28	02/05/2013	113.32	Call	Bond Future	201.7200	0.2017	345.9500	0.3459	71.500	0	0	0
2013/02/11	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	ES33	07/02/2013			Bond Future	8.7450	91.3041	8.7450	91.3041	0.000	0.0000	0.0000	0

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2013/02/11	ES33	02/05/2013			Bond Future	8.8206	88.6756	8.8402	88.5093	0.223	0.0000	0.0000	3,363
2013/02/11	ES33	02/05/2013	91.02	Call	Bond Future	79,495.3500	79.4953	79,329.0900	79.3291	(0.209)	0	0	0
2013/02/11	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	ES33	01/08/2013			Bond Future	8.9099	89.8383	8.9300	89.6709	0.226	0.0000	0.0000	0
2013/02/11	ES33	01/08/2013	9.00	Call	Bond Future	746.1400	0.7461	578.7500	0.5788	(22.434)	0	0	0
2013/02/11	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	ES33	01/08/2013	91.02	Call	Bond Future	78,787.0100	78.7870	78,619.6200	78.6196	(0.212)	0	0	0
2013/02/11	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	02/05/2013			GOVI	441.4340	441.4340	441.0430	441.0430	(0.089)	0.0000	0.0000	97
2013/02/11	GOVI	02/05/2013	432.99	Call	GOVI	84,440.0000	8.4440	80,530.0000	8.0530	(4.631)	0	0	0
2013/02/11	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	02/05/2013	433.00	Call	GOVI	84,340.0000	8.4340	80,430.0000	8.0430	(4.636)	0	0	0
2013/02/11	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	02/05/2013	433.01	Call	GOVI	84,240.0000	8.4240	80,330.0000	8.0330	(4.642)	0	0	0
2013/02/11	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	01/08/2013			GOVI	447.2220	447.2220	446.8320	446.8320	(0.087)	0.0000	0.0000	280
2013/02/11	GOVI	01/08/2013	445.99	Call	GOVI	12,320.0000	1.2320	8,420.0000	0.8420	(31.656)	0	0	0
2013/02/11	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	01/08/2013	446.00	Call	GOVI	12,220.0000	1.2220	8,320.0000	0.8320	(31.915)	0	0	0
2013/02/11	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	01/08/2013	446.01	Call	GOVI	12,120.0000	1.2120	8,220.0000	0.8220	(32.178)	0	0	0
2013/02/11	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	07/11/2013			GOVI	453.5630	453.5630	453.1690	453.1690	(0.087)	0.0000	0.0000	0
2013/02/11	GOVI	07/11/2013	445.99	Call	GOVI	75,730.0000	7.5730	71,790.0000	7.1790	(5.203)	0	0	0
2013/02/11	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	07/11/2013	446.00	Call	GOVI	75,630.0000	7.5630	71,690.0000	7.1690	(5.210)	0	0	0
2013/02/11	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GOVI	07/11/2013	446.01	Call	GOVI	75,530.0000	7.5530	71,590.0000	7.1590	(5.216)	0	0	0
2013/02/11	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/11	IGOV	02/05/2013			Index Future	200.6410	200.6410	200.7710	200.7710	0.065	0.0000	0.0000	459
2013/02/11	IGOV	01/08/2013			Index Future	203.2960	203.2960	203.4310	203.4310	0.066	0.0000	0.0000	147
2013/02/11	IGOV	07/11/2013			Index Future	206.2050	206.2050	206.3410	206.3410	0.066	0.0000	0.0000	7
2013/02/11	ILBI	02/05/2013			Index Future	543.0320	543.0320	543.0960	543.0960	0.012	0.0000	0.0000	183
2013/02/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2013/02/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/11	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/11	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000
2013/02/11	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2013/02/11	JBAF	15/05/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/11	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	500
2013/02/11	JBAF	17/07/2013			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	0
2013/02/11	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,200
2013/02/11	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	2,000
2013/02/11	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	400
2013/02/11	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	800
2013/02/11	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.4300	94.5700	(0.184)	0.0000	0.0000	0
2013/02/11	JBAF	17/12/2014			Jibar Tradeable Future	5.5800	94.4200	5.5800	94.4200	0.000	0.0000	0.0000	0
2013/02/11	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/11	R023	07/02/2013			Bond Future	6.7450	110.7745	6.7450	110.7745	0.000	0.0000	0.0000	0
2013/02/11	R023	02/05/2013			Bond Future	6.7715	108.3509	6.7865	108.2398	0.222	0.0000	0.0000	3,490
2013/02/11	R023	02/05/2013	7.04	Call	Bond Future	1,963.1200	1.9631	1,851.9800	1.8520	(5.661)	0	0	0
2013/02/11	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R023	02/05/2013	7.05	Call	Bond Future	2,035.3400	2.0353	1,924.2000	1.9242	(5.461)	0	0	0
2013/02/11	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R023	02/05/2013	7.06	Call	Bond Future	2,107.5000	2.1075	1,996.3600	1.9964	(5.274)	0	0	0
2013/02/11	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R023	01/08/2013			Bond Future	6.8237	109.7717	6.8392	109.6604	0.226	0.0000	0.0000	0
2013/02/11	R023	01/08/2013	7.29	Call	Bond Future	3,301.9000	3.3019	3,190.5600	3.1906	(3.372)	0	0	0
2013/02/11	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R023	01/08/2013	7.30	Call	Bond Future	3,371.2700	3.3713	3,259.9300	3.2599	(3.303)	0	0	0
2013/02/11	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R023	01/08/2013	7.31	Call	Bond Future	3,440.5800	3.4406	3,329.2400	3.3292	(3.236)	0	0	0
2013/02/11	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R157	07/02/2013			Bond Future	5.3000	125.1540	5.3000	125.1540	0.000	0.0000	0.0000	0
2013/02/11	R157	02/05/2013			Bond Future	5.2921	119.8848	5.3092	119.8432	0.322	0.0000	0.0000	19,451
2013/02/11	R157	02/05/2013	5.34	Call	Bond Future	457.8900	0.4579	428.2300	0.4282	(6.478)	0	0	0
2013/02/11	R157	02/05/2013	5.34	Put	Bond Future	341.3000	0.3413	353.2100	0.3532	3.490	0	0	0
2013/02/11	R157	02/05/2013	5.35	Call	Bond Future	471.5000	0.4715	441.4500	0.4415	(6.373)	0	0	0
2013/02/11	R157	02/05/2013	5.35	Put	Bond Future	330.5700	0.3306	342.0900	0.3421	3.485	0	0	0
2013/02/11	R157	02/05/2013	5.36	Call	Bond Future	485.3400	0.4853	454.9000	0.4549	(6.272)	0	0	0
2013/02/11	R157	02/05/2013	5.36	Put	Bond Future	320.0800	0.3201	331.2100	0.3312	3.477	0	0	0
2013/02/11	R157	01/08/2013			Bond Future	5.2860	121.4567	5.3046	121.4160	0.354	0.0000	0.0000	0
2013/02/11	R157	01/08/2013	116.11	Call	Bond Future	92,001.0900	92.0011	91,960.4200	91.9604	(0.044)	0	0	0
2013/02/11	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R157	07/11/2013			Bond Future	5.2831	116.3716	5.3048	116.3305	0.411	0.0000	0.0000	0
2013/02/11	R157	07/11/2013	5.59	Call	Bond Future	941.4100	0.9414	911.6900	0.9117	(3.157)	0	0	0

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2013/02/11	R157	07/11/2013	5.59	Put	Bond Future	361.6200	0.3616	373.0500	0.3730	3.161	0	0	0
2013/02/11	R157	07/11/2013	5.60	Call	Bond Future	953.9800	0.9540	924.0800	0.9241	(3.134)	0	0	0
2013/02/11	R157	07/11/2013	5.60	Put	Bond Future	355.3700	0.3554	366.6200	0.3666	3.166	0	0	0
2013/02/11	R157	07/11/2013	5.61	Call	Bond Future	966.6300	0.9666	936.5600	0.9366	(3.111)	0	0	0
2013/02/11	R157	07/11/2013	5.61	Put	Bond Future	349.2000	0.3492	360.2800	0.3603	3.173	0	0	0
2013/02/11	R186	07/02/2013			Bond Future	7.2900	129.2137	7.2900	129.2137	0.000	0.0000	0.0000	0
2013/02/11	R186	02/05/2013			Bond Future	7.3384	130.8780	7.3481	130.7800	0.133	0.0000	0.0000	67,426
2013/02/11	R186	02/05/2013	6.75	Call	Bond Future	794.9600	0.7950	739.0800	0.7391	(7.029)	0	0	350
2013/02/11	R186	02/05/2013	6.75	Put	Bond Future	6,920.5000	6.9205	6,962.7000	6.9627	0.610	0	0	0
2013/02/11	R186	02/05/2013	7.39	Call	Bond Future	3,122.9200	3.1229	3,018.2800	3.0183	(3.351)	0	0	0
2013/02/11	R186	02/05/2013	7.39	Put	Bond Future	2,604.1200	2.6041	2,597.5600	2.5976	(0.252)	0	0	0
2013/02/11	R186	02/05/2013	7.40	Call	Bond Future	3,175.8000	3.1758	3,070.6700	3.0707	(3.310)	0	0	0
2013/02/11	R186	02/05/2013	7.40	Put	Bond Future	2,556.8800	2.5569	2,549.8300	2.5498	(0.276)	0	0	150
2013/02/11	R186	02/05/2013	7.41	Call	Bond Future	3,229.1800	3.2292	3,123.5700	3.1236	(3.270)	0	0	0
2013/02/11	R186	02/05/2013	7.41	Put	Bond Future	2,510.2500	2.5103	2,502.7200	2.5027	(0.300)	0	0	0
2013/02/11	R186	02/05/2013	7.75	Call	Bond Future	5,330.7600	5.3308	5,215.4200	5.2154	(2.164)	0	0	0
2013/02/11	R186	02/05/2013	7.75	Put	Bond Future	1,276.2700	1.2763	1,259.0100	1.2590	(1.352)	0	0	100
2013/02/11	R186	01/08/2013			Bond Future	7.4033	127.3093	7.4132	127.2115	0.134	0.0000	0.0000	0
2013/02/11	R186	01/08/2013	7.25	Call	Bond Future	3,477.5500	3.4775	3,397.0200	3.3970	(2.316)	0	0	4,215
2013/02/11	R186	01/08/2013	7.25	Put	Bond Future	5,004.1800	5.0042	5,021.4400	5.0214	0.345	0	0	0
2013/02/11	R186	01/08/2013	128.26	Call	Bond Future	118,036.9000	118.0369	117,939.1100	117.9391	(0.083)	0	0	0
2013/02/11	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R186	07/11/2013			Bond Future	7.4753	129.1140	7.4856	129.0149	0.137	0.0000	0.0000	480
2013/02/11	R186	07/11/2013	8.15	Call	Bond Future	9,128.8400	9.1288	9,032.9000	9.0329	(1.051)	0	0	0
2013/02/11	R186	07/11/2013	8.15	Put	Bond Future	2,842.0700	2.8421	2,845.2600	2.8453	0.112	0	0	0
2013/02/11	R186	07/11/2013	8.16	Call	Bond Future	9,190.4500	9.1904	9,094.3600	9.0944	(1.046)	0	0	0
2013/02/11	R186	07/11/2013	8.16	Put	Bond Future	2,813.8600	2.8139	2,816.9000	2.8169	0.108	0	0	0
2013/02/11	R186	07/11/2013	8.75	Call	Bond Future	12,990.9700	12.9910	12,889.2300	12.8892	(0.783)	0	0	0
2013/02/11	R186	07/11/2013	8.75	Put	Bond Future	1,479.5200	1.4795	1,476.9100	1.4769	(0.176)	0	0	130
2013/02/11	R186	07/11/2013	8.14	Call	Bond Future	9,067.3700	9.0674	8,971.5800	8.9716	(1.056)	0	0	0
2013/02/11	R186	07/11/2013	8.14	Put	Bond Future	2,870.5200	2.8705	2,873.8600	2.8739	0.116	0	0	0
2013/02/11	R189	07/02/2013			Bond Future	217.0249	217.0249	217.0249	217.0249	0.000	0.0000	0.0000	0
2013/02/11	R197	07/02/2013			Bond Future	285.6632	285.6632	285.6632	285.6632	0.000	0.0000	0.0000	0
2013/02/11	R197	02/05/2013			Bond Future	289.1520	289.1520	289.1424	289.1424	(0.003)	0.0000	0.0000	2,633
2013/02/11	R197	02/05/2013	282.39	Call	Bond Future	6,761.9600	6.7620	6,752.4200	6.7524	(0.141)	0	0	0
2013/02/11	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R197	02/05/2013	282.40	Call	Bond Future	6,751.9600	6.7520	6,742.4200	6.7424	(0.141)	0	0	0
2013/02/11	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R197	02/05/2013	282.41	Call	Bond Future	6,741.9600	6.7420	6,732.4200	6.7324	(0.142)	0	0	0
2013/02/11	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R201	07/02/2013			Bond Future	5.1150	107.6164	5.1150	107.6164	0.000	0.0000	0.0000	0
2013/02/11	R201	02/05/2013			Bond Future	5.0837	108.9282	5.1076	108.8899	0.471	0.0000	0.0000	4
2013/02/11	R201	02/05/2013	4.04	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2013/02/11	R201	02/05/2013	4.04	Put	Bond Future	1,687.4300	1.6874	1,725.7100	1.7257	2.269	0	0	0

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2013/02/11	R201	02/05/2013	4.05	Call	Bond Future	0.0700		0.0001	0.0400	0.0000	(42.857)	0	0	0
2013/02/11	R201	02/05/2013	4.05	Put	Bond Future	1,671.1100		1.6711	1,709.3800	1.7094	2.290	0	0	0
2013/02/11	R201	02/05/2013	4.06	Call	Bond Future	0.0800		0.0001	0.0500	0.0001	(37.500)	0	0	0
2013/02/11	R201	02/05/2013	4.06	Put	Bond Future	1,654.7800		1.6548	1,693.0500	1.6931	2.313	0	0	0
2013/02/11	R201	01/08/2013			Bond Future	5.0431		105.9525	5.0707	105.9150	0.548	0.0000	0.0000	0
2013/02/11	R201	01/08/2013	107.45	Call	Bond Future	68,706.8300		68.7068	68,669.3000	68.6693	(0.055)	0	0	0
2013/02/11	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R201	07/11/2013			Bond Future	4.9706		107.4544	5.0052	107.4164	0.697	0.0000	0.0000	0
2013/02/11	R201	07/11/2013	4.79	Call	Bond Future	219.4600		0.2195	202.9900	0.2030	(7.505)	0	0	0
2013/02/11	R201	07/11/2013	4.79	Put	Bond Future	417.8200		0.4178	439.3300	0.4393	5.148	0	0	0
2013/02/11	R201	07/11/2013	4.80	Call	Bond Future	224.2200		0.2242	207.5300	0.2075	(7.444)	0	0	0
2013/02/11	R201	07/11/2013	4.80	Put	Bond Future	411.5800		0.4116	432.8700	0.4329	5.173	0	0	0
2013/02/11	R201	07/11/2013	4.81	Call	Bond Future	229.0400		0.2290	212.1300	0.2121	(7.383)	0	0	0
2013/02/11	R201	07/11/2013	4.81	Put	Bond Future	405.4000		0.4054	426.4700	0.4265	5.197	0	0	0
2013/02/11	R202	07/02/2013			Bond Future	211.4035		211.4035	211.4035	211.4035	0.000	0.0000	0.0000	0
2013/02/11	R202	02/05/2013			Bond Future	213.8237		213.8237	214.3216	214.3216	0.233	0.0000	0.0000	49,442
2013/02/11	R202	02/05/2013	211.04	Call	Bond Future	2,783.7300		2.7837	3,281.5600	3.2816	17.884	0	0	0
2013/02/11	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R202	02/05/2013	211.05	Call	Bond Future	2,773.7300		2.7737	3,271.5600	3.2716	17.948	0	0	0
2013/02/11	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R202	02/05/2013	211.06	Call	Bond Future	2,763.7300		2.7637	3,261.5600	3.2616	18.013	0	0	0
2013/02/11	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R203	07/02/2013			Bond Future	5.7200		113.4896	5.7200	113.4896	0.000	0.0000	0.0000	0
2013/02/11	R203	02/05/2013			Bond Future	5.7529		110.6779	5.7847	110.5503	0.552	0.0000	0.0000	10,716
2013/02/11	R203	02/05/2013	5.89	Call	Bond Future	1,138.1900		1.1382	1,047.3200	1.0473	(7.984)	0	0	0
2013/02/11	R203	02/05/2013	5.89	Put	Bond Future	588.4200		0.5884	625.1100	0.6251	6.235	0	0	0
2013/02/11	R203	02/05/2013	5.90	Call	Bond Future	1,162.7200		1.1627	1,070.9700	1.0710	(7.891)	0	0	0
2013/02/11	R203	02/05/2013	5.90	Put	Bond Future	572.9700		0.5730	608.7800	0.6088	6.250	0	0	0
2013/02/11	R203	02/05/2013	5.91	Call	Bond Future	1,187.5400		1.1875	1,094.9200	1.0949	(7.799)	0	0	0
2013/02/11	R203	02/05/2013	5.91	Put	Bond Future	557.8300		0.5578	592.7700	0.5928	6.264	0	0	0
2013/02/11	R203	01/08/2013			Bond Future	5.7823		112.1291	5.8160	112.0012	0.582	0.0000	0.0000	0
2013/02/11	R203	01/08/2013	109.11	Call	Bond Future	98,915.9300		98.9159	98,788.0100	98.7880	(0.129)	0	0	0
2013/02/11	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R203	07/11/2013			Bond Future	5.8214		109.5590	5.8577	109.4294	0.625	0.0000	0.0000	0
2013/02/11	R203	07/11/2013	6.01	Call	Bond Future	1,760.6600		1.7607	1,678.4900	1.6785	(4.667)	0	0	0
2013/02/11	R203	07/11/2013	6.01	Put	Bond Future	1,090.2300		1.0902	1,137.7200	1.1377	4.356	0	0	0
2013/02/11	R203	07/11/2013	571.00	Call	Bond Future	107,329.5000		107.3295	107,199.8400	107.1998	(0.121)	0	0	0
2013/02/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R203	07/11/2013	5.71	Call	Bond Future	1,191.5400		1.1915	1,125.2500	1.1253	(5.563)	0	0	15
2013/02/11	R203	07/11/2013	5.71	Put	Bond Future	1,589.7200		1.5897	1,653.0900	1.6531	3.986	0	0	0
2013/02/11	R203	07/11/2013	5.99	Call	Bond Future	1,719.1200		1.7191	1,637.9500	1.6379	(4.722)	0	0	0
2013/02/11	R203	07/11/2013	5.99	Put	Bond Future	1,119.5300		1.1195	1,168.0200	1.1680	4.331	0	0	0
2013/02/11	R203	07/11/2013	6.00	Call	Bond Future	1,739.8300		1.7398	1,658.1500	1.6581	(4.695)	0	0	0
2013/02/11	R203	07/11/2013	6.00	Put	Bond Future	1,104.8100		1.1048	1,152.7900	1.1528	4.343	0	0	0
2013/02/11	R204	07/02/2013			Bond Future	5.9750		111.0337	5.9750	111.0337	0.000	0.0000	0.0000	0

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2013/02/11	R204	02/05/2013			Bond Future	6.0167	112.3446	6.0428	112.2151	0.433	0.0000	0.0000	6,807
2013/02/11	R204	02/05/2013	6.29	Call	Bond Future	1,952.4500	1.9525	1,845.6900	1.8457	(5.468)	0	0	0
2013/02/11	R204	02/05/2013	6.29	Put	Bond Future	602.6300	0.6026	625.3400	0.6253	3.768	0	0	0
2013/02/11	R204	02/05/2013	6.30	Call	Bond Future	1,986.2500	1.9863	1,878.8400	1.8788	(5.408)	0	0	0
2013/02/11	R204	02/05/2013	6.30	Put	Bond Future	587.4200	0.5874	609.4800	0.6095	3.755	0	0	0
2013/02/11	R204	02/05/2013	6.31	Call	Bond Future	2,020.3100	2.0203	1,912.2700	1.9123	(5.348)	0	0	0
2013/02/11	R204	02/05/2013	6.31	Put	Bond Future	572.5000	0.5725	593.9300	0.5939	3.743	0	0	0
2013/02/11	R204	01/08/2013			Bond Future	6.0578	109.7912	6.0851	109.6613	0.450	0.0000	0.0000	0
2013/02/11	R204	01/08/2013	110.75	Call	Bond Future	100,907.6800	100.9077	100,777.8000	100.7778	(0.129)	0	0	0
2013/02/11	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R204	07/11/2013			Bond Future	6.1044	111.3475	6.1334	111.2159	0.475	0.0000	0.0000	0
2013/02/11	R204	07/11/2013	7.00	Call	Bond Future	4,649.3800	4.6494	4,537.8900	4.5379	(2.398)	0	0	0
2013/02/11	R204	07/11/2013	7.00	Put	Bond Future	670.0700	0.6701	690.2200	0.6902	3.007	0	0	180
2013/02/11	R204	07/11/2013	6.29	Call	Bond Future	2,469.3200	2.4693	2,383.2700	2.3833	(3.485)	0	0	0
2013/02/11	R204	07/11/2013	6.29	Put	Bond Future	1,629.7400	1.6297	1,675.3300	1.6753	2.797	0	0	0
2013/02/11	R204	07/11/2013	6.30	Call	Bond Future	2,495.6000	2.4956	2,409.0900	2.4091	(3.467)	0	0	0
2013/02/11	R204	07/11/2013	6.30	Put	Bond Future	1,611.0000	1.6110	1,656.1300	1.6561	2.801	0	0	0
2013/02/11	R204	07/11/2013	6.31	Call	Bond Future	2,522.0100	2.5220	2,435.0700	2.4351	(3.447)	0	0	0
2013/02/11	R204	07/11/2013	6.31	Put	Bond Future	1,592.4100	1.5924	1,637.1100	1.6371	2.807	0	0	0
2013/02/11	R206	07/02/2013			Bond Future	5.1250	102.6879	5.1250	102.6879	0.000	0.0000	0.0000	0
2013/02/11	R206	02/05/2013			Bond Future	5.0736	103.9358	5.1023	103.9162	0.566	0.0000	0.0000	23
2013/02/11	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R206	02/05/2013	3.39	Put	Bond Future	1,159.3700	1.1594	1,178.9500	1.1789	1.689	0	0	0
2013/02/11	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R206	02/05/2013	3.40	Put	Bond Future	1,152.4200	1.1524	1,172.0000	1.1720	1.699	0	0	0
2013/02/11	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R206	02/05/2013	3.41	Put	Bond Future	1,145.4700	1.1455	1,165.0500	1.1650	1.709	0	0	0
2013/02/11	R206	01/08/2013			Bond Future	4.9110	101.5368	4.9532	101.5182	0.860	0.0000	0.0000	0
2013/02/11	R206	01/08/2013	103.94	Call	Bond Future	30,538.7100	30.5387	30,520.0800	30.5201	(0.061)	0	0	0
2013/02/11	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R206	07/11/2013			Bond Future	4.2859	102.9761	4.3910	102.9573	2.451	0.0000	0.0000	0
2013/02/11	R206	07/11/2013	4.29	Call	Bond Future	46.4700	0.0465	37.3700	0.0374	(19.583)	0	0	0
2013/02/11	R206	07/11/2013	4.29	Put	Bond Future	45.7400	0.0457	55.4600	0.0555	21.251	0	0	0
2013/02/11	R206	07/11/2013	4.30	Call	Bond Future	47.3800	0.0474	38.1600	0.0382	(19.460)	0	0	0
2013/02/11	R206	07/11/2013	4.30	Put	Bond Future	44.8500	0.0449	54.4500	0.0545	21.405	0	0	0
2013/02/11	R206	07/11/2013	4.31	Call	Bond Future	48.2900	0.0483	38.9600	0.0390	(19.321)	0	0	0
2013/02/11	R206	07/11/2013	4.31	Put	Bond Future	43.9700	0.0440	53.4600	0.0535	21.583	0	0	0
2013/02/11	R207	07/02/2013			Bond Future	6.2700	105.9894	6.2700	105.9894	0.000	0.0000	0.0000	0
2013/02/11	R207	02/05/2013			Bond Future	6.3049	107.3246	6.3202	107.2396	0.243	0.0000	0.0000	5,051
2013/02/11	R207	02/05/2013	6.44	Call	Bond Future	1,787.0700	1.7871	1,712.4500	1.7125	(4.176)	0	0	0
2013/02/11	R207	02/05/2013	6.44	Put	Bond Future	1,039.2200	1.0392	1,049.6100	1.0496	1.000	0	0	0
2013/02/11	R207	02/05/2013	6.45	Call	Bond Future	1,819.9400	1.8199	1,744.8700	1.7449	(4.125)	0	0	0
2013/02/11	R207	02/05/2013	6.45	Put	Bond Future	1,017.0000	1.0170	1,026.9400	1.0269	0.977	0	0	0
2013/02/11	R207	02/05/2013	6.46	Call	Bond Future	1,853.1200	1.8531	1,777.6100	1.7776	(4.075)	0	0	0
2013/02/11	R207	02/05/2013	6.46	Put	Bond Future	995.1300	0.9951	1,004.6300	1.0046	0.955	0	0	0
2013/02/11	R207	01/08/2013			Bond Future	6.3555	105.0954	6.3713	105.0105	0.249	0.0000	0.0000	0

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2013/02/11	R207	01/08/2013	106.18	Call	Bond Future	97,524.2500		97.5242	97,439.3400	97.4393	(0.087)	0	0	0
2013/02/11	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R207	07/11/2013			Bond Future	6.4088		106.5852	6.4255	106.4992	0.260	0.0000	0.0000	0
2013/02/11	R207	07/11/2013	6.69	Call	Bond Future	3,246.5400		3.2465	3,181.6000	3.1816	(2.000)	0	0	0
2013/02/11	R207	07/11/2013	6.69	Put	Bond Future	1,806.6800		1.8067	1,827.7300	1.8277	1.165	0	0	0
2013/02/11	R207	07/11/2013	6.70	Call	Bond Future	3,277.5300		3.2775	3,212.3400	3.2123	(1.989)	0	0	0
2013/02/11	R207	07/11/2013	6.70	Put	Bond Future	1,786.9100		1.7869	1,807.7100	1.8077	1.164	0	0	0
2013/02/11	R207	07/11/2013	6.71	Call	Bond Future	3,308.6500		3.3087	3,243.2100	3.2432	(1.978)	0	0	0
2013/02/11	R207	07/11/2013	6.71	Put	Bond Future	1,767.3100		1.7673	1,787.8600	1.7879	1.163	0	0	0
2013/02/11	R208	07/02/2013			Bond Future	6.4100		104.6215	6.4100	104.6215	0.000	0.0000	0.0000	0
2013/02/11	R208	02/05/2013			Bond Future	6.4426		102.5539	6.4526	102.4919	0.156	0.0000	0.0000	15,418
2013/02/11	R208	02/05/2013	6.64	Call	Bond Future	2,247.7200		2.2477	2,181.6000	2.1816	(2.942)	0	0	0
2013/02/11	R208	02/05/2013	6.64	Put	Bond Future	1,035.1200		1.0351	1,030.9800	1.0310	(0.400)	0	0	0
2013/02/11	R208	02/05/2013	6.65	Call	Bond Future	2,286.0500		2.2860	2,219.6900	2.2197	(2.903)	0	0	0
2013/02/11	R208	02/05/2013	6.65	Put	Bond Future	1,012.5000		1.0125	1,008.1200	1.0081	(0.433)	0	0	0
2013/02/11	R208	02/05/2013	6.66	Call	Bond Future	2,324.7000		2.3247	2,258.1100	2.2581	(2.864)	0	0	0
2013/02/11	R208	02/05/2013	6.66	Put	Bond Future	990.2600		0.9903	985.6500	0.9856	(0.466)	0	0	0
2013/02/11	R208	01/08/2013			Bond Future	6.4899		103.8986	6.5001	103.8370	0.158	0.0000	0.0000	0
2013/02/11	R208	01/08/2013	101.40	Call	Bond Future	94,854.1000		94.8541	94,792.5400	94.7925	(0.065)	0	0	0
2013/02/11	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R208	07/11/2013			Bond Future	6.5445		101.9755	6.5552	101.9131	0.164	0.0000	0.0000	0
2013/02/11	R208	07/11/2013	7.50	Call	Bond Future	6,407.6800		6.4077	6,346.6500	6.3466	(0.952)	0	0	0
2013/02/11	R208	07/11/2013	7.50	Put	Bond Future	1,025.4900		1.0255	1,026.8100	1.0268	0.129	0	0	230
2013/02/11	R208	07/11/2013	6.79	Call	Bond Future	3,681.0100		3.6810	3,628.4200	3.6284	(1.429)	0	0	0
2013/02/11	R208	07/11/2013	6.79	Put	Bond Future	2,263.5600		2.2636	2,273.3200	2.2733	0.431	0	0	0
2013/02/11	R208	07/11/2013	6.80	Call	Bond Future	3,714.6600		3.7147	3,661.9100	3.6619	(1.420)	0	0	0
2013/02/11	R208	07/11/2013	6.80	Put	Bond Future	2,239.9800		2.2400	2,249.5800	2.2496	0.429	0	0	0
2013/02/11	R208	07/11/2013	6.81	Call	Bond Future	3,748.4600		3.7485	3,695.5400	3.6955	(1.412)	0	0	0
2013/02/11	R208	07/11/2013	6.81	Put	Bond Future	2,216.6000		2.2166	2,226.0300	2.2260	0.425	0	0	0
2013/02/11	R209	07/02/2013			Bond Future	8.1750		82.4493	8.1750	82.4493	0.000	0.0000	0.0000	0
2013/02/11	R209	02/05/2013			Bond Future	8.2310		80.3495	8.2508	80.1792	0.241	0.0000	0.0000	8,814
2013/02/11	R209	02/05/2013	7.99	Call	Bond Future	1,626.6600		1.6267	1,518.5200	1.5185	(6.648)	0	0	0
2013/02/11	R209	02/05/2013	7.99	Put	Bond Future	3,743.2300		3.7432	3,805.4700	3.8055	1.663	0	0	0
2013/02/11	R209	02/05/2013	8.00	Call	Bond Future	1,659.3000		1.6593	1,550.0500	1.5500	(6.584)	0	0	0
2013/02/11	R209	02/05/2013	8.00	Put	Bond Future	3,686.3400		3.6863	3,747.4700	3.7475	1.658	0	0	0
2013/02/11	R209	02/05/2013	8.01	Call	Bond Future	1,692.5000		1.6925	1,582.1400	1.5821	(6.521)	0	0	0
2013/02/11	R209	02/05/2013	8.01	Put	Bond Future	3,630.1600		3.6302	3,690.1800	3.6902	1.653	0	0	0
2013/02/11	R209	01/08/2013			Bond Future	8.2983		81.4031	8.3185	81.2315	0.244	0.0000	0.0000	0
2013/02/11	R209	01/08/2013	79.36	Call	Bond Future	71,453.9900		71.4540	71,282.3600	71.2824	(0.240)	0	0	0
2013/02/11	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R209	07/11/2013			Bond Future	8.3733		79.4126	8.3941	79.2385	0.249	0.0000	0.0000	0
2013/02/11	R209	07/11/2013	9.50	Call	Bond Future	10,560.2300		10.5602	10,402.9400	10.4029	(1.489)	0	0	0
2013/02/11	R209	07/11/2013	9.50	Put	Bond Future	1,947.7700		1.9478	1,964.5500	1.9646	0.861	0	0	180
2013/02/11	R209	07/11/2013	8.79	Call	Bond Future	7,032.1000		7.0321	6,894.4700	6.8945	(1.957)	0	0	0
2013/02/11	R209	07/11/2013	8.79	Put	Bond Future	3,663.0400		3.6630	3,699.4800	3.6995	0.995	0	0	0
2013/02/11	R209	07/11/2013	8.80	Call	Bond Future	7,078.7400		7.0787	6,940.7700	6.9408	(1.949)	0	0	0

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2013/02/11	R209	07/11/2013	8.80	Put	Bond Future	3,631.6000	3.6316	3,667.7000	3.6677	0.994	0	0	0
2013/02/11	R209	07/11/2013	8.81	Call	Bond Future	7,125.7500	7.1258	6,987.4300	6.9874	(1.941)	0	0	0
2013/02/11	R209	07/11/2013	8.81	Put	Bond Future	3,600.6500	3.6006	3,636.4000	3.6364	0.993	0	0	0
2013/02/11	R210	07/02/2013			Bond Future	164.8627	164.8627	164.8627	164.8627	0.000	0.0000	0.0000	0
2013/02/11	R210	02/05/2013			Bond Future	164.7059	164.7059	164.7026	164.7026	(0.002)	0.0000	0.0000	1,244
2013/02/11	R210	02/05/2013	161.14	Call	Bond Future	3,565.8800	3.5659	3,562.5800	3.5626	(0.093)	0	0	0
2013/02/11	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R210	02/05/2013	161.15	Call	Bond Future	3,555.8800	3.5559	3,552.5800	3.5526	(0.093)	0	0	0
2013/02/11	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R210	02/05/2013	161.16	Call	Bond Future	3,545.8800	3.5459	3,542.5800	3.5426	(0.093)	0	0	0
2013/02/11	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R211	07/02/2013			Bond Future	126.4836	126.4836	126.4836	126.4836	0.000	0.0000	0.0000	0
2013/02/11	R211	02/05/2013			Bond Future	128.0243	128.0243	128.0161	128.0161	(0.006)	0.0000	0.0000	529
2013/02/11	R211	02/05/2013	125.69	Call	Bond Future	2,334.3300	2.3343	2,326.0800	2.3261	(0.353)	0	0	0
2013/02/11	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R211	02/05/2013	125.70	Call	Bond Future	2,324.3300	2.3243	2,316.0800	2.3161	(0.355)	0	0	0
2013/02/11	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R211	02/05/2013	125.71	Call	Bond Future	2,314.3300	2.3143	2,306.0800	2.3061	(0.356)	0	0	0
2013/02/11	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R212	07/02/2013			Bond Future	133.1322	133.1322	133.1322	133.1322	0.000	0.0000	0.0000	0
2013/02/11	R212	02/05/2013			Bond Future	134.6492	134.6492	134.6441	134.6441	(0.004)	0.0000	0.0000	20,170
2013/02/11	R212	02/05/2013	131.09	Call	Bond Future	3,559.1600	3.5592	3,554.1100	3.5541	(0.142)	0	0	0
2013/02/11	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R212	02/05/2013	131.10	Call	Bond Future	3,549.1600	3.5492	3,544.1100	3.5441	(0.142)	0	0	0
2013/02/11	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R212	02/05/2013	131.11	Call	Bond Future	3,539.1600	3.5392	3,534.1100	3.5341	(0.143)	0	0	0
2013/02/11	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R213	07/02/2013			Bond Future	7.8600	94.9659	7.8600	94.9659	0.000	0.0000	0.0000	0
2013/02/11	R213	02/05/2013			Bond Future	7.9140	92.6257	7.9236	92.5407	0.121	0.0000	0.0000	10,514
2013/02/11	R213	02/05/2013	7.84	Call	Bond Future	2,364.8300	2.3648	2,276.0700	2.2761	(3.753)	0	0	0
2013/02/11	R213	02/05/2013	7.84	Put	Bond Future	3,025.1400	3.0251	3,021.3900	3.0214	(0.124)	0	0	0
2013/02/11	R213	02/05/2013	7.85	Call	Bond Future	2,405.7700	2.4058	2,316.5000	2.3165	(3.711)	0	0	0
2013/02/11	R213	02/05/2013	7.85	Put	Bond Future	2,976.5100	2.9765	2,972.2500	2.9723	(0.143)	0	0	0
2013/02/11	R213	02/05/2013	7.86	Call	Bond Future	2,447.1200	2.4471	2,357.3600	2.3574	(3.668)	0	0	0
2013/02/11	R213	02/05/2013	7.86	Put	Bond Future	2,928.4100	2.9284	2,923.6600	2.9237	(0.162)	0	0	0
2013/02/11	R213	01/08/2013			Bond Future	7.9802	93.8403	7.9899	93.7553	0.122	0.0000	0.0000	0
2013/02/11	R213	01/08/2013	91.25	Call	Bond Future	83,225.3200	83.2253	83,140.2700	83.1403	(0.102)	0	0	0
2013/02/11	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R213	07/11/2013			Bond Future	8.0556	91.6336	8.0657	91.5474	0.125	0.0000	0.0000	0
2013/02/11	R213	07/11/2013	8.59	Call	Bond Future	7,551.7200	7.5517	7,468.4900	7.4685	(1.102)	0	0	0
2013/02/11	R213	07/11/2013	8.59	Put	Bond Future	3,122.7700	3.1228	3,125.7500	3.1257	0.095	0	0	0
2013/02/11	R213	07/11/2013	8.60	Call	Bond Future	7,602.5800	7.6026	7,519.2100	7.5192	(1.097)	0	0	0
2013/02/11	R213	07/11/2013	8.60	Put	Bond Future	3,093.7700	3.0938	3,096.6100	3.0966	0.092	0	0	0
2013/02/11	R213	07/11/2013	8.61	Call	Bond Future	7,653.5600	7.6536	7,570.0500	7.5700	(1.091)	0	0	0

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2013/02/11	R213	07/11/2013	8.61	Put	Bond Future	3,065.0100	3.0650	3,067.7100	3.0677	0.088	0	0	0
2013/02/11	R214	07/02/2013			Bond Future	8.2050	84.3565	8.2050	84.3565	0.000	0.0000	0.0000	0
2013/02/11	R214	02/05/2013			Bond Future	8.2576	82.1425	8.2826	81.9153	0.302	0.0000	0.0000	2,034
2013/02/11	R214	02/05/2013	84.31	Call	Bond Future	73,362.8600	73.3629	73,135.7100	73.1357	(0.310)	0	0	0
2013/02/11	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/11	R214	01/08/2013			Bond Future	8.3220	83.2196	8.3475	82.9905	0.306	0.0000	0.0000	0
2013/02/11	R214	01/08/2013	84.31	Call	Bond Future	72,771.7000	72.7717	72,542.5600	72.5426	(0.315)	0	0	0
2013/02/11	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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