



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 13/02/2013 to 13/02/2013

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
2013/02/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	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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2013/02/13	2025	02/05/2013			Bond Future	114.1035	114.1035	114.0972	114.0972	(0.006)	0.0000	0.0000	0
2013/02/13	2025	02/05/2013	113.41	Call	Bond Future	689.8300	0.6898	683.5000	0.6835	(0.918)	0	0	0
2013/02/13	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	2038	02/05/2013			Bond Future	112.5471	112.5471	112.5474	112.5474	0.000	0.0000	0.0000	0
2013/02/13	2038	02/05/2013	111.60	Call	Bond Future	942.6500	0.9427	942.8700	0.9429	0.023	0	0	0
2013/02/13	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	2050	02/05/2013			Bond Future	119.6617	119.6617	119.6629	119.6629	0.001	0.0000	0.0000	122
2013/02/13	2050	02/05/2013	117.60	Call	Bond Future	2,063.9000	2.0639	2,065.1000	2.0651	0.058	0	0	0
2013/02/13	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	AL7T	02/05/2013			Index Future	494.6480	494.6480	495.7440	495.7440	0.222	0.0000	0.0000	12
2013/02/13	AL7T	01/08/2013			Index Future	501.1420	501.1420	502.2550	502.2550	0.222	0.0000	0.0000	0
2013/02/13	AL7T	07/11/2013			Index Future	508.2490	508.2490	509.3780	509.3780	0.222	0.0000	0.0000	0
2013/02/13	ALBI	02/05/2013			Index Future	440.3910	440.3910	441.2530	441.2530	0.196	0.0000	0.0000	913
2013/02/13	ALBI	01/08/2013			Index Future	446.1730	446.1730	447.0480	447.0480	0.196	0.0000	0.0000	79
2013/02/13	ALBI	07/11/2013			Index Future	452.5000	452.5000	453.3890	453.3890	0.196	0.0000	0.0000	85
2013/02/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	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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2013/02/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/13	EL28	02/05/2013			Bond Future	113.6623	113.6623	113.6635	113.6635	0.001	0.0000	0.0000	0
2013/02/13	EL28	02/05/2013	113.32	Call	Bond Future	346.0900	0.3461	347.3700	0.3474	0.370	0	0	0
2013/02/13	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	ES33	02/05/2013			Bond Future	8.8597	88.3443	8.8104	88.7614	(0.556)	0.0000	0.0000	3,363
2013/02/13	ES33	02/05/2013	91.02	Call	Bond Future	79,164.0700	79.1641	79,581.1600	79.5812	0.527	0	0	0
2013/02/13	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	ES33	01/08/2013			Bond Future	8.9501	89.5042	8.8993	89.9271	(0.568)	0.0000	0.0000	0
2013/02/13	ES33	01/08/2013	9.00	Call	Bond Future	412.0300	0.4120	834.8600	0.8349	102.621	0	0	0
2013/02/13	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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2013/02/13	ES33	01/08/2013	91.02	Call	Bond Future	78,452.9000	78.4529	78,875.7300	78.8757	0.539	0	0	0
2013/02/13	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	02/05/2013			GOVI	440.3410	440.3410	441.1330	441.1330	0.180	0.0000	0.0000	97
2013/02/13	GOVI	02/05/2013	432.99	Call	GOVI	73,510.0000	7.3510	81,430.0000	8.1430	10.774	0	0	0
2013/02/13	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	02/05/2013	433.00	Call	GOVI	73,410.0000	7.3410	81,330.0000	8.1330	10.789	0	0	0
2013/02/13	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	02/05/2013	433.01	Call	GOVI	73,310.0000	7.3310	81,230.0000	8.1230	10.803	0	0	0
2013/02/13	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	01/08/2013			GOVI	446.1230	446.1230	446.9260	446.9260	0.180	0.0000	0.0000	280
2013/02/13	GOVI	01/08/2013	445.99	Call	GOVI	1,330.0000	0.1330	9,360.0000	0.9360	603.759	0	0	0
2013/02/13	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	01/08/2013	446.00	Call	GOVI	1,230.0000	0.1230	9,260.0000	0.9260	652.846	0	0	0
2013/02/13	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	01/08/2013	446.01	Call	GOVI	1,130.0000	0.1130	9,160.0000	0.9160	710.619	0	0	0
2013/02/13	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	07/11/2013			GOVI	452.4500	452.4500	453.2650	453.2650	0.180	0.0000	0.0000	0
2013/02/13	GOVI	07/11/2013	445.99	Call	GOVI	64,600.0000	6.4600	72,750.0000	7.2750	12.616	0	0	0
2013/02/13	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	07/11/2013	446.00	Call	GOVI	64,500.0000	6.4500	72,650.0000	7.2650	12.636	0	0	0
2013/02/13	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GOVI	07/11/2013	446.01	Call	GOVI	64,400.0000	6.4400	72,550.0000	7.2550	12.655	0	0	0
2013/02/13	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/13	IGOV	02/05/2013			Index Future	200.7920	200.7920	200.6990	200.6990	(0.046)	0.0000	0.0000	459
2013/02/13	IGOV	01/08/2013			Index Future	203.4530	203.4530	203.3600	203.3600	(0.046)	0.0000	0.0000	147
2013/02/13	IGOV	07/11/2013			Index Future	206.3650	206.3650	206.2700	206.2700	(0.046)	0.0000	0.0000	7
2013/02/13	ILBI	02/05/2013			Index Future	543.4830	543.4830	543.5140	543.5140	0.006	0.0000	0.0000	183
2013/02/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/13	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/13	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	1,000

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2013/02/13	JBAF	17/04/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2013/02/13	JBAF	15/05/2013			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	0
2013/02/13	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	500
2013/02/13	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2013/02/13	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,200
2013/02/13	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	2,000
2013/02/13	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1700	94.8300	0.194	0.0000	0.0000	400
2013/02/13	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	800
2013/02/13	JBAF	17/09/2014			Jibar Tradeable Future	5.4300	94.5700	5.4300	94.5700	0.000	0.0000	0.0000	0
2013/02/13	JBAF	17/12/2014			Jibar Tradeable Future	5.5800	94.4200	5.5800	94.4200	0.000	0.0000	0.0000	0
2013/02/13	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/13	R023	02/05/2013			Bond Future	6.8169	108.0155	6.7787	108.2975	(0.560)	0.0000	0.0000	3,490
2013/02/13	R023	02/05/2013	7.04	Call	Bond Future	1,627.7300	1.6277	1,909.7100	1.9097	17.324	0	0	0
2013/02/13	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R023	02/05/2013	7.05	Call	Bond Future	1,699.9500	1.7000	1,981.9300	1.9819	16.588	0	0	0
2013/02/13	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R023	02/05/2013	7.06	Call	Bond Future	1,772.1100	1.7721	2,054.0900	2.0541	15.912	0	0	0
2013/02/13	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R023	01/08/2013			Bond Future	6.8706	109.4336	6.8309	109.7198	(0.578)	0.0000	0.0000	0
2013/02/13	R023	01/08/2013	7.29	Call	Bond Future	2,963.7800	2.9638	3,249.9600	3.2500	9.656	0	0	0
2013/02/13	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R023	01/08/2013	7.30	Call	Bond Future	3,033.1500	3.0331	3,319.3300	3.3193	9.435	0	0	0
2013/02/13	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R023	01/08/2013	7.31	Call	Bond Future	3,102.4600	3.1025	3,388.6400	3.3886	9.224	0	0	0
2013/02/13	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R157	02/05/2013			Bond Future	5.3369	119.7757	5.3309	119.7902	(0.112)	0.0000	0.0000	19,451
2013/02/13	R157	02/05/2013	5.34	Call	Bond Future	390.7900	0.3908	394.1600	0.3942	0.862	0	0	0
2013/02/13	R157	02/05/2013	5.34	Put	Bond Future	383.2700	0.3833	372.1100	0.3721	(2.912)	0	0	0
2013/02/13	R157	02/05/2013	5.35	Call	Bond Future	403.3400	0.4033	407.0800	0.4071	0.927	0	0	0
2013/02/13	R157	02/05/2013	5.35	Put	Bond Future	371.4800	0.3715	360.6900	0.3607	(2.905)	0	0	0
2013/02/13	R157	02/05/2013	5.36	Call	Bond Future	416.1300	0.4161	420.2400	0.4202	0.988	0	0	0
2013/02/13	R157	02/05/2013	5.36	Put	Bond Future	359.9400	0.3599	349.5200	0.3495	(2.895)	0	0	0
2013/02/13	R157	01/08/2013			Bond Future	5.3359	121.3482	5.3288	121.3634	(0.132)	0.0000	0.0000	0
2013/02/13	R157	01/08/2013	116.11	Call	Bond Future	91,892.5300	91.8925	91,907.7900	91.9078	0.017	0	0	0
2013/02/13	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R157	07/11/2013			Bond Future	5.3411	116.2617	5.3328	116.2774	(0.156)	0.0000	0.0000	0
2013/02/13	R157	07/11/2013	5.59	Call	Bond Future	867.0900	0.8671	868.3600	0.8684	0.146	0	0	0
2013/02/13	R157	07/11/2013	5.59	Put	Bond Future	397.2300	0.3972	382.7700	0.3828	(3.640)	0	0	0
2013/02/13	R157	07/11/2013	5.60	Call	Bond Future	879.1700	0.8792	880.5500	0.8806	0.157	0	0	0
2013/02/13	R157	07/11/2013	5.60	Put	Bond Future	390.4900	0.3905	376.1400	0.3761	(3.675)	0	0	0
2013/02/13	R157	07/11/2013	5.61	Call	Bond Future	891.3400	0.8913	892.8300	0.8928	0.167	0	0	0
2013/02/13	R157	07/11/2013	5.61	Put	Bond Future	383.8400	0.3838	369.6000	0.3696	(3.710)	0	0	0
2013/02/13	R186	02/05/2013			Bond Future	7.3732	130.5280	7.3350	130.9117	(0.517)	0.0000	0.0000	68,926
2013/02/13	R186	02/05/2013	6.75	Call	Bond Future	679.1000	0.6791	722.4200	0.7224	6.379	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
2013/02/13	R186	02/05/2013	6.75	Put	Bond Future	7,154.6800	7.1547	6,814.3100	6.8143	(4.757)	0	0	0
2013/02/13	R186	02/05/2013	7.39	Call	Bond Future	2,867.8500	2.8679	3,028.5800	3.0286	5.605	0	0	0
2013/02/13	R186	02/05/2013	7.39	Put	Bond Future	2,699.0900	2.6991	2,476.1300	2.4761	(8.261)	0	0	0
2013/02/13	R186	02/05/2013	7.40	Call	Bond Future	2,918.8100	2.9188	3,081.8100	3.0818	5.584	0	0	0
2013/02/13	R186	02/05/2013	7.40	Put	Bond Future	2,649.9300	2.6499	2,429.2400	2.4292	(8.328)	0	0	150
2013/02/13	R186	02/05/2013	7.41	Call	Bond Future	2,970.2900	2.9703	3,135.5500	3.1356	5.564	0	0	0
2013/02/13	R186	02/05/2013	7.41	Put	Bond Future	2,601.4000	2.6014	2,382.9700	2.3830	(8.397)	0	0	0
2013/02/13	R186	02/05/2013	7.75	Call	Bond Future	5,019.6400	5.0196	5,261.3100	5.2613	4.814	0	0	0
2013/02/13	R186	02/05/2013	7.75	Put	Bond Future	1,315.1900	1.3152	1,173.1700	1.1732	(10.798)	0	0	100
2013/02/13	R186	01/08/2013			Bond Future	7.4391	126.9568	7.3996	127.3460	(0.531)	0.0000	0.0000	0
2013/02/13	R186	01/08/2013	7.25	Call	Bond Future	3,270.6100	3.2706	3,799.1000	3.7991	16.159	0	0	4,215
2013/02/13	R186	01/08/2013	7.25	Put	Bond Future	5,149.7300	5.1497	5,288.9900	5.2890	2.704	0	0	0
2013/02/13	R186	01/08/2013	128.26	Call	Bond Future	117,684.4100	117.6844	118,073.6400	118.0736	0.331	0	0	0
2013/02/13	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R186	07/11/2013			Bond Future	7.5124	128.7566	7.4714	129.1517	(0.546)	0.0000	0.0000	480
2013/02/13	R186	07/11/2013	8.15	Call	Bond Future	8,845.0100	8.8450	9,342.0700	9.3421	5.620	0	0	0
2013/02/13	R186	07/11/2013	8.15	Put	Bond Future	2,915.6300	2.9156	3,017.6300	3.0176	3.498	0	0	0
2013/02/13	R186	07/11/2013	8.16	Call	Bond Future	8,905.8900	8.9059	9,403.1200	9.4031	5.583	0	0	0
2013/02/13	R186	07/11/2013	8.16	Put	Bond Future	2,886.6900	2.8867	2,988.8600	2.9889	3.539	0	0	0
2013/02/13	R186	07/11/2013	8.75	Call	Bond Future	12,671.8300	12.6718	13,161.0400	13.1610	3.861	0	0	0
2013/02/13	R186	07/11/2013	8.75	Put	Bond Future	1,517.7700	1.5178	1,611.9200	1.6119	6.203	0	0	130
2013/02/13	R186	07/11/2013	8.14	Call	Bond Future	8,784.2700	8.7843	9,281.1500	9.2812	5.656	0	0	0
2013/02/13	R186	07/11/2013	8.14	Put	Bond Future	2,944.8100	2.9448	3,046.6300	3.0466	3.458	0	0	0
2013/02/13	R197	02/05/2013			Bond Future	289.1351	289.1351	289.2405	289.2405	0.036	0.0000	0.0000	2,633
2013/02/13	R197	02/05/2013	282.39	Call	Bond Future	6,745.0800	6.7451	6,850.5100	6.8505	1.563	0	0	0
2013/02/13	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R197	02/05/2013	282.40	Call	Bond Future	6,735.0800	6.7351	6,840.5100	6.8405	1.565	0	0	0
2013/02/13	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R197	02/05/2013	282.41	Call	Bond Future	6,725.0800	6.7251	6,830.5100	6.8305	1.568	0	0	0
2013/02/13	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R201	02/05/2013			Bond Future	5.1367	108.8434	5.1373	108.8425	0.011	0.0000	0.0000	4
2013/02/13	R201	02/05/2013	4.04	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2013/02/13	R201	02/05/2013	4.04	Put	Bond Future	1,772.2000	1.7722	1,773.1100	1.7731	0.051	0	0	0
2013/02/13	R201	02/05/2013	4.05	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2013/02/13	R201	02/05/2013	4.05	Put	Bond Future	1,755.8800	1.7559	1,756.7800	1.7568	0.051	0	0	0
2013/02/13	R201	02/05/2013	4.06	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2013/02/13	R201	02/05/2013	4.06	Put	Bond Future	1,739.5400	1.7395	1,740.4400	1.7404	0.052	0	0	0
2013/02/13	R201	01/08/2013			Bond Future	5.1051	105.8683	5.1054	105.8679	0.006	0.0000	0.0000	0
2013/02/13	R201	01/08/2013	107.45	Call	Bond Future	68,622.6200	68.6226	68,622.1800	68.6222	(0.001)	0	0	0
2013/02/13	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R201	07/11/2013			Bond Future	5.0483	107.3692	5.0485	107.3689	0.004	0.0000	0.0000	0
2013/02/13	R201	07/11/2013	4.79	Call	Bond Future	185.0100	0.1850	184.0600	0.1841	(0.513)	0	0	0
2013/02/13	R201	07/11/2013	4.79	Put	Bond Future	468.6200	0.4686	467.9000	0.4679	(0.154)	0	0	0
2013/02/13	R201	07/11/2013	4.80	Call	Bond Future	189.2900	0.1893	187.9800	0.1880	(0.692)	0	0	0
2013/02/13	R201	07/11/2013	4.80	Put	Bond Future	461.9000	0.4619	460.8200	0.4608	(0.234)	0	0	0
2013/02/13	R201	07/11/2013	4.81	Call	Bond Future	193.6200	0.1936	191.9600	0.1920	(0.857)	0	0	0

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2013/02/13	R201	07/11/2013	4.81	Put	Bond Future	455.2300	0.4552	453.8000	0.4538	(0.314)	0	0	0
2013/02/13	R202	02/05/2013			Bond Future	214.3209	214.3209	213.9873	213.9873	(0.156)	0.0000	0.0000	49,442
2013/02/13	R202	02/05/2013	211.04	Call	Bond Future	3,280.9000	3.2809	2,947.3300	2.9473	(10.167)	0	0	0
2013/02/13	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R202	02/05/2013	211.05	Call	Bond Future	3,270.9000	3.2709	2,937.3300	2.9373	(10.198)	0	0	0
2013/02/13	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R202	02/05/2013	211.06	Call	Bond Future	3,260.9000	3.2609	2,927.3300	2.9273	(10.229)	0	0	0
2013/02/13	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R203	02/05/2013			Bond Future	5.8161	110.4240	5.8148	110.4291	(0.022)	0.0000	0.0000	10,716
2013/02/13	R203	02/05/2013	5.89	Call	Bond Future	969.8300	0.9698	960.3900	0.9604	(0.973)	0	0	0
2013/02/13	R203	02/05/2013	5.89	Put	Bond Future	673.9700	0.6740	659.3500	0.6594	(2.169)	0	0	0
2013/02/13	R203	02/05/2013	5.90	Call	Bond Future	992.5400	0.9925	983.1800	0.9832	(0.943)	0	0	0
2013/02/13	R203	02/05/2013	5.90	Put	Bond Future	656.7000	0.6567	642.1600	0.6422	(2.214)	0	0	0
2013/02/13	R203	02/05/2013	5.91	Call	Bond Future	1,015.5500	1.0156	1,006.2700	1.0063	(0.914)	0	0	0
2013/02/13	R203	02/05/2013	5.91	Put	Bond Future	639.7500	0.6398	625.2900	0.6253	(2.260)	0	0	0
2013/02/13	R203	01/08/2013			Bond Future	5.8496	111.8736	5.8480	111.8794	(0.026)	0.0000	0.0000	0
2013/02/13	R203	01/08/2013	109.11	Call	Bond Future	98,660.4500	98.6605	98,666.1800	98.6662	0.006	0	0	0
2013/02/13	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R203	07/11/2013			Bond Future	5.8940	109.3001	5.8923	109.3062	(0.029)	0.0000	0.0000	0
2013/02/13	R203	07/11/2013	6.01	Call	Bond Future	1,603.4400	1.6034	1,585.7600	1.5858	(1.103)	0	0	0
2013/02/13	R203	07/11/2013	6.01	Put	Bond Future	1,191.9600	1.1920	1,168.1900	1.1682	(1.994)	0	0	0
2013/02/13	R203	07/11/2013	571.00	Call	Bond Future	107,070.5500	107.0706	107,076.6400	107.0766	0.006	0	0	0
2013/02/13	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R203	07/11/2013	5.71	Call	Bond Future	1,066.1400	1.0661	1,058.9000	1.0589	(0.679)	0	0	15
2013/02/13	R203	07/11/2013	5.71	Put	Bond Future	1,723.2700	1.7233	1,709.9400	1.7099	(0.774)	0	0	0
2013/02/13	R203	07/11/2013	5.99	Call	Bond Future	1,563.9300	1.5639	1,546.5300	1.5465	(1.113)	0	0	0
2013/02/13	R203	07/11/2013	5.99	Put	Bond Future	1,223.2900	1.2233	1,199.8000	1.1998	(1.920)	0	0	0
2013/02/13	R203	07/11/2013	6.00	Call	Bond Future	1,583.6200	1.5836	1,565.8900	1.5659	(1.120)	0	0	0
2013/02/13	R203	07/11/2013	6.00	Put	Bond Future	1,207.5500	1.2075	1,183.7300	1.1837	(1.973)	0	0	0
2013/02/13	R204	02/05/2013			Bond Future	6.0739	112.0607	6.0724	112.0678	(0.023)	0.0000	0.0000	6,807
2013/02/13	R204	02/05/2013	6.29	Call	Bond Future	1,737.0100	1.7370	1,738.7900	1.7388	0.102	0	0	0
2013/02/13	R204	02/05/2013	6.29	Put	Bond Future	671.0500	0.6711	665.7800	0.6658	(0.785)	0	0	0
2013/02/13	R204	02/05/2013	6.30	Call	Bond Future	1,769.2400	1.7692	1,771.0800	1.7711	0.104	0	0	0
2013/02/13	R204	02/05/2013	6.30	Put	Bond Future	654.2700	0.6543	649.0600	0.6491	(0.796)	0	0	0
2013/02/13	R204	02/05/2013	6.31	Call	Bond Future	1,801.7600	1.8018	1,803.6600	1.8037	0.105	0	0	0
2013/02/13	R204	02/05/2013	6.31	Put	Bond Future	637.8100	0.6378	632.6600	0.6327	(0.807)	0	0	0
2013/02/13	R204	01/08/2013			Bond Future	6.1178	109.5054	6.1162	109.5130	(0.026)	0.0000	0.0000	0
2013/02/13	R204	01/08/2013	110.75	Call	Bond Future	100,621.9000	100.6219	100,629.4600	100.6295	0.008	0	0	0
2013/02/13	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R204	07/11/2013			Bond Future	6.1683	111.0579	6.1665	111.0658	(0.028)	0.0000	0.0000	0
2013/02/13	R204	07/11/2013	7.00	Call	Bond Future	4,412.6500	4.4126	4,384.2200	4.3842	(0.644)	0	0	0
2013/02/13	R204	07/11/2013	7.00	Put	Bond Future	723.0300	0.7230	686.6700	0.6867	(5.029)	0	0	180
2013/02/13	R204	07/11/2013	6.29	Call	Bond Future	2,291.2600	2.2913	2,254.3700	2.2544	(1.610)	0	0	0
2013/02/13	R204	07/11/2013	6.29	Put	Bond Future	1,741.3700	1.7414	1,696.5500	1.6966	(2.574)	0	0	0
2013/02/13	R204	07/11/2013	6.30	Call	Bond Future	2,316.5300	2.3165	2,279.7200	2.2797	(1.589)	0	0	0

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2013/02/13	R204	07/11/2013	6.30	Put	Bond Future	1,721.6200	1.7216	1,676.8800	1.6769	(2.599)	0	0	0
2013/02/13	R204	07/11/2013	6.31	Call	Bond Future	2,341.9500	2.3419	2,305.2200	2.3052	(1.568)	0	0	0
2013/02/13	R204	07/11/2013	6.31	Put	Bond Future	1,702.0400	1.7020	1,657.3800	1.6574	(2.624)	0	0	0
2013/02/13	R206	02/05/2013			Bond Future	5.1364	103.8930	5.1307	103.8969	(0.111)	0.0000	0.0000	23
2013/02/13	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R206	02/05/2013	3.39	Put	Bond Future	1,202.1800	1.2022	1,198.2800	1.1983	(0.324)	0	0	0
2013/02/13	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R206	02/05/2013	3.40	Put	Bond Future	1,195.2300	1.1952	1,191.3300	1.1913	(0.326)	0	0	0
2013/02/13	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R206	02/05/2013	3.41	Put	Bond Future	1,188.2800	1.1883	1,184.3800	1.1844	(0.328)	0	0	0
2013/02/13	R206	01/08/2013			Bond Future	5.0057	101.4951	4.9957	101.4995	(0.200)	0.0000	0.0000	0
2013/02/13	R206	01/08/2013	103.94	Call	Bond Future	30,496.9700	30.4970	30,501.3800	30.5014	0.014	0	0	0
2013/02/13	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R206	07/11/2013			Bond Future	4.5214	102.9339	4.4953	102.9386	(0.578)	0.0000	0.0000	0
2013/02/13	R206	07/11/2013	4.29	Call	Bond Future	27.9800	0.0280	26.2900	0.0263	(6.040)	0	0	0
2013/02/13	R206	07/11/2013	4.29	Put	Bond Future	69.4400	0.0694	63.0700	0.0631	(9.173)	0	0	0
2013/02/13	R206	07/11/2013	4.30	Call	Bond Future	28.6300	0.0286	26.9500	0.0269	(5.868)	0	0	0
2013/02/13	R206	07/11/2013	4.30	Put	Bond Future	68.2900	0.0683	61.9300	0.0619	(9.313)	0	0	0
2013/02/13	R206	07/11/2013	4.31	Call	Bond Future	29.2900	0.0293	27.6200	0.0276	(5.702)	0	0	0
2013/02/13	R206	07/11/2013	4.31	Put	Bond Future	67.1600	0.0672	60.8100	0.0608	(9.455)	0	0	0
2013/02/13	R207	02/05/2013			Bond Future	6.3458	107.0977	6.3128	107.2803	(0.518)	0.0000	0.0000	5,051
2013/02/13	R207	02/05/2013	6.44	Call	Bond Future	1,622.4200	1.6224	1,713.8400	1.7138	5.635	0	0	0
2013/02/13	R207	02/05/2013	6.44	Put	Bond Future	1,101.4700	1.1015	1,010.2800	1.0103	(8.279)	0	0	0
2013/02/13	R207	02/05/2013	6.45	Call	Bond Future	1,653.9600	1.6540	1,746.5900	1.7466	5.600	0	0	0
2013/02/13	R207	02/05/2013	6.45	Put	Bond Future	1,077.9200	1.0779	987.9400	0.9879	(8.348)	0	0	0
2013/02/13	R207	02/05/2013	6.46	Call	Bond Future	1,685.8300	1.6858	1,779.6700	1.7797	5.566	0	0	0
2013/02/13	R207	02/05/2013	6.46	Put	Bond Future	1,054.7400	1.0547	965.9700	0.9660	(8.416)	0	0	0
2013/02/13	R207	01/08/2013			Bond Future	6.3980	104.8672	6.3634	105.0527	(0.541)	0.0000	0.0000	0
2013/02/13	R207	01/08/2013	106.18	Call	Bond Future	97,296.0500	97.2960	97,481.5400	97.4815	0.191	0	0	0
2013/02/13	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R207	07/11/2013			Bond Future	6.4537	106.3540	6.4171	106.5423	(0.566)	0.0000	0.0000	0
2013/02/13	R207	07/11/2013	6.69	Call	Bond Future	3,090.8500	3.0908	3,184.4900	3.1845	3.030	0	0	0
2013/02/13	R207	07/11/2013	6.69	Put	Bond Future	1,882.2400	1.8822	1,787.5800	1.7876	(5.029)	0	0	0
2013/02/13	R207	07/11/2013	6.70	Call	Bond Future	3,121.1300	3.1211	3,215.4100	3.2154	3.021	0	0	0
2013/02/13	R207	07/11/2013	6.70	Put	Bond Future	1,861.7600	1.8618	1,767.7400	1.7677	(5.050)	0	0	0
2013/02/13	R207	07/11/2013	6.71	Call	Bond Future	3,151.5500	3.1515	3,246.4600	3.2465	3.012	0	0	0
2013/02/13	R207	07/11/2013	6.71	Put	Bond Future	1,841.4600	1.8415	1,748.0700	1.7481	(5.072)	0	0	0
2013/02/13	R208	02/05/2013			Bond Future	6.4832	102.3027	6.4453	102.5367	(0.584)	0.0000	0.0000	15,418
2013/02/13	R208	02/05/2013	6.64	Call	Bond Future	2,055.8900	2.0559	2,182.2800	2.1823	6.148	0	0	0
2013/02/13	R208	02/05/2013	6.64	Put	Bond Future	1,094.4300	1.0944	986.8800	0.9869	(9.827)	0	0	0
2013/02/13	R208	02/05/2013	6.65	Call	Bond Future	2,092.8800	2.0929	2,220.7800	2.2208	6.111	0	0	0
2013/02/13	R208	02/05/2013	6.65	Put	Bond Future	1,070.4700	1.0705	964.4300	0.9644	(9.906)	0	0	0
2013/02/13	R208	02/05/2013	6.66	Call	Bond Future	2,130.2100	2.1302	2,259.6100	2.2596	6.075	0	0	0
2013/02/13	R208	02/05/2013	6.66	Put	Bond Future	1,046.9100	1.0469	942.3700	0.9424	(9.986)	0	0	0
2013/02/13	R208	01/08/2013			Bond Future	6.5320	103.6458	6.4924	103.8833	(0.605)	0.0000	0.0000	0



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2013/02/13	R208	01/08/2013	101.40	Call	Bond Future	94,601.3600		94.6014	94,838.8200	94.8388	0.251	0	0	0
2013/02/13	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R208	07/11/2013			Bond Future	6.5886		101.7193	6.5471	101.9603	(0.629)	0.0000	0.0000	0
2013/02/13	R208	07/11/2013	7.50	Call	Bond Future	6,192.8800		6.1929	6,356.6700	6.3567	2.645	0	0	0
2013/02/13	R208	07/11/2013	7.50	Put	Bond Future	1,066.8600		1.0669	989.6200	0.9896	(7.240)	0	0	230
2013/02/13	R208	07/11/2013	6.79	Call	Bond Future	3,510.1500		3.5101	3,622.2600	3.6223	3.194	0	0	0
2013/02/13	R208	07/11/2013	6.79	Put	Bond Future	2,348.8700		2.3489	2,219.9500	2.2200	(5.489)	0	0	0
2013/02/13	R208	07/11/2013	6.80	Call	Bond Future	3,543.0500		3.5431	3,656.2800	3.6563	3.196	0	0	0
2013/02/13	R208	07/11/2013	6.80	Put	Bond Future	2,324.5400		2.3245	2,196.7400	2.1967	(5.498)	0	0	0
2013/02/13	R208	07/11/2013	6.81	Call	Bond Future	3,576.0900		3.5761	3,690.4500	3.6905	3.198	0	0	0
2013/02/13	R208	07/11/2013	6.81	Put	Bond Future	2,300.4000		2.3004	2,173.7300	2.1737	(5.506)	0	0	0
2013/02/13	R209	02/05/2013			Bond Future	8.2757		79.9663	8.2274	80.3809	(0.584)	0.0000	0.0000	8,814
2013/02/13	R209	02/05/2013	7.99	Call	Bond Future	1,426.3000		1.4263	1,625.9700	1.6260	13.999	0	0	0
2013/02/13	R209	02/05/2013	7.99	Put	Bond Future	3,926.1400		3.9261	3,711.2100	3.7112	(5.474)	0	0	0
2013/02/13	R209	02/05/2013	8.00	Call	Bond Future	1,456.6200		1.4566	1,658.8500	1.6588	13.884	0	0	0
2013/02/13	R209	02/05/2013	8.00	Put	Bond Future	3,866.9300		3.8669	3,654.5600	3.6546	(5.492)	0	0	0
2013/02/13	R209	02/05/2013	8.01	Call	Bond Future	1,487.4900		1.4875	1,692.1500	1.6922	13.759	0	0	0
2013/02/13	R209	02/05/2013	8.01	Put	Bond Future	3,808.4200		3.8084	3,598.4800	3.5985	(5.513)	0	0	0
2013/02/13	R209	01/08/2013			Bond Future	8.3440		81.0161	8.2943	81.4365	(0.596)	0.0000	0.0000	0
2013/02/13	R209	01/08/2013	79.36	Call	Bond Future	71,066.9600		71.0670	71,487.3600	71.4874	0.592	0	0	0
2013/02/13	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R209	07/11/2013			Bond Future	8.4204		79.0202	8.3692	79.4467	(0.608)	0.0000	0.0000	0
2013/02/13	R209	07/11/2013	9.50	Call	Bond Future	10,227.3900		10.2274	10,739.5200	10.7395	5.007	0	0	0
2013/02/13	R209	07/11/2013	9.50	Put	Bond Future	2,007.3000		2.0073	2,092.9300	2.0929	4.266	0	0	180
2013/02/13	R209	07/11/2013	8.79	Call	Bond Future	6,748.4400		6.7484	7,247.4500	7.2475	7.394	0	0	0
2013/02/13	R209	07/11/2013	8.79	Put	Bond Future	3,771.7500		3.7718	3,844.2600	3.8443	1.922	0	0	0
2013/02/13	R209	07/11/2013	8.80	Call	Bond Future	6,794.2400		6.7942	7,293.7600	7.2938	7.352	0	0	0
2013/02/13	R209	07/11/2013	8.80	Put	Bond Future	3,739.4700		3.7395	3,812.4900	3.8125	1.953	0	0	0
2013/02/13	R209	07/11/2013	8.81	Call	Bond Future	6,840.4100		6.8404	7,340.1700	7.3402	7.306	0	0	0
2013/02/13	R209	07/11/2013	8.81	Put	Bond Future	3,707.6800		3.7077	3,780.9400	3.7809	1.976	0	0	0
2013/02/13	R210	02/05/2013			Bond Future	164.7005		164.7005	164.2762	164.2762	(0.258)	0.0000	0.0000	1,244
2013/02/13	R210	02/05/2013	161.14	Call	Bond Future	3,560.5200		3.5605	3,136.2200	3.1362	(11.917)	0	0	0
2013/02/13	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R210	02/05/2013	161.15	Call	Bond Future	3,550.5200		3.5505	3,126.2200	3.1262	(11.950)	0	0	0
2013/02/13	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R210	02/05/2013	161.16	Call	Bond Future	3,540.5200		3.5405	3,116.2200	3.1162	(11.984)	0	0	0
2013/02/13	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R211	02/05/2013			Bond Future	128.2037		128.2037	128.3284	128.3284	0.097	0.0000	0.0000	529
2013/02/13	R211	02/05/2013	125.69	Call	Bond Future	2,513.6900		2.5137	2,638.3700	2.6384	4.960	0	0	0
2013/02/13	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R211	02/05/2013	125.70	Call	Bond Future	2,503.6900		2.5037	2,628.3700	2.6284	4.980	0	0	0
2013/02/13	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R211	02/05/2013	125.71	Call	Bond Future	2,493.6900		2.4937	2,618.3700	2.6184	5.000	0	0	0
2013/02/13	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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2013/02/13	R212	02/05/2013			Bond Future	134.6401	134.6401	134.7375	134.7375	0.072	0.0000	0.0000	20,170
2013/02/13	R212	02/05/2013	131.09	Call	Bond Future	3,550.1100	3.5501	3,647.4600	3.6475	2.742	0	0	0
2013/02/13	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R212	02/05/2013	131.10	Call	Bond Future	3,540.1100	3.5401	3,637.4600	3.6375	2.750	0	0	0
2013/02/13	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R212	02/05/2013	131.11	Call	Bond Future	3,530.1100	3.5301	3,627.4600	3.6275	2.758	0	0	0
2013/02/13	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R213	02/05/2013			Bond Future	7.9485	92.3206	7.9152	92.6155	(0.419)	0.0000	0.0000	10,514
2013/02/13	R213	02/05/2013	7.84	Call	Bond Future	2,157.9800	2.1580	2,287.9500	2.2879	6.023	0	0	0
2013/02/13	R213	02/05/2013	7.84	Put	Bond Future	3,123.4100	3.1234	2,958.4600	2.9585	(5.281)	0	0	0
2013/02/13	R213	02/05/2013	7.85	Call	Bond Future	2,197.1900	2.1972	2,328.7500	2.3288	5.988	0	0	0
2013/02/13	R213	02/05/2013	7.85	Put	Bond Future	3,073.0500	3.0731	2,909.6900	2.9097	(5.316)	0	0	0
2013/02/13	R213	02/05/2013	7.86	Call	Bond Future	2,236.8300	2.2368	2,369.9900	2.3700	5.953	0	0	0
2013/02/13	R213	02/05/2013	7.86	Put	Bond Future	3,023.2400	3.0232	2,861.4800	2.8615	(5.351)	0	0	0
2013/02/13	R213	01/08/2013			Bond Future	8.0155	93.5326	7.9811	93.8319	(0.428)	0.0000	0.0000	0
2013/02/13	R213	01/08/2013	91.25	Call	Bond Future	82,917.6300	82.9176	83,216.8500	83.2168	0.361	0	0	0
2013/02/13	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R213	07/11/2013			Bond Future	8.0920	91.3217	8.0566	91.6254	(0.438)	0.0000	0.0000	0
2013/02/13	R213	07/11/2013	8.59	Call	Bond Future	7,311.1300	7.3111	7,694.6100	7.6946	5.245	0	0	0
2013/02/13	R213	07/11/2013	8.59	Put	Bond Future	3,194.1100	3.1941	3,273.9100	3.2739	2.498	0	0	0
2013/02/13	R213	07/11/2013	8.60	Call	Bond Future	7,361.3400	7.3613	7,745.0500	7.7450	5.213	0	0	0
2013/02/13	R213	07/11/2013	8.60	Put	Bond Future	3,164.4600	3.1645	3,244.4900	3.2445	2.529	0	0	0
2013/02/13	R213	07/11/2013	8.61	Call	Bond Future	7,411.6600	7.4117	7,795.5900	7.7956	5.180	0	0	0
2013/02/13	R213	07/11/2013	8.61	Put	Bond Future	3,135.0400	3.1350	3,215.2900	3.2153	2.560	0	0	0
2013/02/13	R214	02/05/2013			Bond Future	8.3126	81.6437	8.2589	82.1314	(0.646)	0.0000	0.0000	2,034
2013/02/13	R214	02/05/2013	84.31	Call	Bond Future	72,864.1200	72.8641	73,351.8100	73.3518	0.669	0	0	0
2013/02/13	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/13	R214	01/08/2013			Bond Future	8.3783	82.7156	8.3231	83.2101	(0.659)	0.0000	0.0000	0
2013/02/13	R214	01/08/2013	84.31	Call	Bond Future	72,267.6700	72.2677	72,762.1600	72.7622	0.684	0	0	0
2013/02/13	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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