



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 18/02/2013 to 18/02/2013

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
2013/02/18	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	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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2013/02/18	2025	02/05/2013			Bond Future	113.9663	113.9663	113.9640	113.9640	(0.002)	0.0000	0.0000	0
2013/02/18	2025	02/05/2013	113.41	Call	Bond Future	552.6600	0.5527	550.2800	0.5503	(0.431)	0	0	0
2013/02/18	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	2038	02/05/2013			Bond Future	112.7599	112.7599	112.7597	112.7597	0.000	0.0000	0.0000	0
2013/02/18	2038	02/05/2013	111.60	Call	Bond Future	1,155.4300	1.1554	1,155.2200	1.1552	(0.018)	0	0	0
2013/02/18	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	2050	02/05/2013			Bond Future	119.6587	119.6587	119.6587	119.6587	0.000	0.0000	0.0000	122
2013/02/18	2050	02/05/2013	117.60	Call	Bond Future	2,060.9000	2.0609	2,060.9000	2.0609	0.000	0	0	0
2013/02/18	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	AL7T	02/05/2013			Index Future	494.5480	494.5480	494.1480	494.1480	(0.081)	0.0000	0.0000	12
2013/02/18	AL7T	01/08/2013			Index Future	501.1050	501.1050	500.6960	500.6960	(0.082)	0.0000	0.0000	0
2013/02/18	AL7T	07/11/2013			Index Future	508.3410	508.3410	507.9230	507.9230	(0.082)	0.0000	0.0000	0
2013/02/18	ALBI	02/05/2013			Index Future	441.1320	441.1320	440.6870	440.6870	(0.101)	0.0000	0.0000	925
2013/02/18	ALBI	01/08/2013			Index Future	446.9810	446.9810	446.5270	446.5270	(0.102)	0.0000	0.0000	79
2013/02/18	ALBI	07/11/2013			Index Future	453.4360	453.4360	452.9720	452.9720	(0.102)	0.0000	0.0000	85
2013/02/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	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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2013/02/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/18	EL28	02/05/2013			Bond Future	113.6594	113.6594	113.6594	113.6594	0.000	0.0000	0.0000	0
2013/02/18	EL28	02/05/2013	113.32	Call	Bond Future	343.2500	0.3433	343.2500	0.3433	0.000	0	0	0
2013/02/18	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	ES33	02/05/2013			Bond Future	8.7884	88.9494	8.8130	88.7398	0.280	0.0000	0.0000	3,363
2013/02/18	ES33	02/05/2013	91.02	Call	Bond Future	79,769.1200	79.7691	79,559.5100	79.5595	(0.263)	0	0	0
2013/02/18	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	ES33	01/08/2013			Bond Future	8.8752	90.1289	8.9007	89.9159	0.287	0.0000	0.0000	0
2013/02/18	ES33	01/08/2013	9.00	Call	Bond Future	1,036.6900	1.0367	823.6700	0.8237	(20.548)	0	0	0
2013/02/18	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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2013/02/18	ES33	01/08/2013	91.02	Call	Bond Future	79,077.5600	79.0776	78,864.5400	78.8645	(0.269)	0	0	0
2013/02/18	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	02/05/2013			GOVI	441.0530	441.0530	440.6220	440.6220	(0.098)	0.0000	0.0000	97
2013/02/18	GOVI	02/05/2013	432.99	Call	GOVI	80,630.0000	8.0630	76,320.0000	7.6320	(5.345)	0	0	0
2013/02/18	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	02/05/2013	433.00	Call	GOVI	80,530.0000	8.0530	76,220.0000	7.6220	(5.352)	0	0	0
2013/02/18	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	02/05/2013	433.01	Call	GOVI	80,430.0000	8.0430	76,120.0000	7.6120	(5.359)	0	0	0
2013/02/18	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	01/08/2013			GOVI	446.9010	446.9010	446.4610	446.4610	(0.098)	0.0000	0.0000	280
2013/02/18	GOVI	01/08/2013	445.99	Call	GOVI	9,110.0000	0.9110	4,710.0000	0.4710	(48.299)	0	0	0
2013/02/18	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	01/08/2013	446.00	Call	GOVI	9,010.0000	0.9010	4,610.0000	0.4610	(48.835)	0	0	0
2013/02/18	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	01/08/2013	446.01	Call	GOVI	8,910.0000	0.8910	4,510.0000	0.4510	(49.383)	0	0	0
2013/02/18	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	07/11/2013			GOVI	453.3550	453.3550	452.9050	452.9050	(0.099)	0.0000	0.0000	0
2013/02/18	GOVI	07/11/2013	445.99	Call	GOVI	73,650.0000	7.3650	69,150.0000	6.9150	(6.110)	0	0	0
2013/02/18	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	07/11/2013	446.00	Call	GOVI	73,550.0000	7.3550	69,050.0000	6.9050	(6.118)	0	0	0
2013/02/18	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GOVI	07/11/2013	446.01	Call	GOVI	73,450.0000	7.3450	68,950.0000	6.8950	(6.127)	0	0	0
2013/02/18	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/18	IGOV	02/05/2013			Index Future	201.1450	201.1450	201.1840	201.1840	0.019	0.0000	0.0000	459
2013/02/18	IGOV	01/08/2013			Index Future	203.8360	203.8360	203.8740	203.8740	0.019	0.0000	0.0000	147
2013/02/18	IGOV	07/11/2013			Index Future	206.8060	206.8060	206.8430	206.8430	0.018	0.0000	0.0000	7
2013/02/18	ILBI	02/05/2013			Index Future	543.2650	543.2650	544.4850	544.4850	0.225	0.0000	0.0000	183
2013/02/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/18	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/18	JBAF	20/03/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	1,000

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2013/02/18	JBAF	17/04/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2013/02/18	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2013/02/18	JBAF	19/06/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	500
2013/02/18	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/18	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	2,200
2013/02/18	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0800	94.9200	0.395	0.0000	0.0000	2,000
2013/02/18	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1700	94.8300	0.194	0.0000	0.0000	400
2013/02/18	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.3000	94.7000	0.189	0.0000	0.0000	800
2013/02/18	JBAF	17/09/2014			Jibar Tradeable Future	5.4300	94.5700	5.4400	94.5600	0.184	0.0000	0.0000	0
2013/02/18	JBAF	17/12/2014			Jibar Tradeable Future	5.5800	94.4200	5.6000	94.4000	0.358	0.0000	0.0000	0
2013/02/18	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/18	R023	02/05/2013			Bond Future	6.8245	107.9595	6.8394	107.8500	0.218	0.0000	0.0000	3,490
2013/02/18	R023	02/05/2013	7.04	Call	Bond Future	1,571.7500	1.5718	1,462.2400	1.4622	(6.967)	0	0	0
2013/02/18	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R023	02/05/2013	7.05	Call	Bond Future	1,643.9700	1.6440	1,534.4600	1.5345	(6.661)	0	0	0
2013/02/18	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R023	02/05/2013	7.06	Call	Bond Future	1,716.1300	1.7161	1,606.6200	1.6066	(6.381)	0	0	0
2013/02/18	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R023	01/08/2013			Bond Future	6.8765	109.3910	6.8921	109.2793	0.226	0.0000	0.0000	0
2013/02/18	R023	01/08/2013	7.29	Call	Bond Future	2,921.1900	2.9212	2,809.5000	2.8095	(3.823)	0	0	0
2013/02/18	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R023	01/08/2013	7.30	Call	Bond Future	2,990.5600	2.9906	2,878.8700	2.8789	(3.735)	0	0	0
2013/02/18	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R023	01/08/2013	7.31	Call	Bond Future	3,059.8700	3.0599	2,948.1800	2.9482	(3.650)	0	0	0
2013/02/18	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R157	02/05/2013			Bond Future	5.3493	119.7456	5.3493	119.7456	0.000	0.0000	0.0000	19,451
2013/02/18	R157	02/05/2013	5.34	Call	Bond Future	366.8300	0.3668	359.2900	0.3593	(2.055)	0	0	0
2013/02/18	R157	02/05/2013	5.34	Put	Bond Future	389.4400	0.3894	381.9000	0.3819	(1.936)	0	0	0
2013/02/18	R157	02/05/2013	5.35	Call	Bond Future	379.2900	0.3793	371.7500	0.3717	(1.988)	0	0	0
2013/02/18	R157	02/05/2013	5.35	Put	Bond Future	377.5600	0.3776	370.0200	0.3700	(1.997)	0	0	0
2013/02/18	R157	02/05/2013	5.36	Call	Bond Future	391.9900	0.3920	384.4400	0.3844	(1.926)	0	0	0
2013/02/18	R157	02/05/2013	5.36	Put	Bond Future	365.9300	0.3659	358.3800	0.3584	(2.063)	0	0	0
2013/02/18	R157	01/08/2013			Bond Future	5.3426	121.3334	5.3430	121.3326	0.007	0.0000	0.0000	0
2013/02/18	R157	01/08/2013	116.11	Call	Bond Future	91,877.8100	91.8778	91,876.9800	91.8770	(0.001)	0	0	0
2013/02/18	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R157	07/11/2013			Bond Future	5.3325	116.2779	5.3333	116.2764	0.015	0.0000	0.0000	0
2013/02/18	R157	07/11/2013	5.59	Call	Bond Future	866.5800	0.8666	862.4200	0.8624	(0.480)	0	0	0
2013/02/18	R157	07/11/2013	5.59	Put	Bond Future	380.4600	0.3805	377.8500	0.3778	(0.686)	0	0	0
2013/02/18	R157	07/11/2013	5.60	Call	Bond Future	878.7800	0.8788	874.6200	0.8746	(0.473)	0	0	0
2013/02/18	R157	07/11/2013	5.60	Put	Bond Future	373.8400	0.3738	371.2300	0.3712	(0.698)	0	0	0
2013/02/18	R157	07/11/2013	5.61	Call	Bond Future	891.0700	0.8911	886.9100	0.8869	(0.467)	0	0	0
2013/02/18	R157	07/11/2013	5.61	Put	Bond Future	367.3100	0.3673	364.7000	0.3647	(0.711)	0	0	0
2013/02/18	R186	02/05/2013			Bond Future	7.3342	130.9202	7.3541	130.7199	0.271	0.0000	0.0000	68,926
2013/02/18	R186	02/05/2013	6.75	Call	Bond Future	699.9800	0.7000	626.6700	0.6267	(10.473)	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/18	R186	02/05/2013	6.75	Put	Bond Future	6,783.3000		6.7833	6,910.3500	6.9103	1.873	0	0	0
2013/02/18	R186	02/05/2013	7.39	Call	Bond Future	2,997.9600		2.9980	2,836.4300	2.8364	(5.388)	0	0	0
2013/02/18	R186	02/05/2013	7.39	Put	Bond Future	2,436.9400		2.4369	2,475.7700	2.4758	1.593	0	0	0
2013/02/18	R186	02/05/2013	7.40	Call	Bond Future	3,051.2800		3.0513	2,888.6300	2.8886	(5.331)	0	0	0
2013/02/18	R186	02/05/2013	7.40	Put	Bond Future	2,390.1400		2.3901	2,427.8500	2.4278	1.578	0	0	150
2013/02/18	R186	02/05/2013	7.41	Call	Bond Future	3,105.1300		3.1051	2,941.3800	2.9414	(5.274)	0	0	0
2013/02/18	R186	02/05/2013	7.41	Put	Bond Future	2,343.9800		2.3440	2,380.5900	2.3806	1.562	0	0	0
2013/02/18	R186	02/05/2013	7.75	Call	Bond Future	5,237.9700		5.2380	5,045.9400	5.0459	(3.666)	0	0	0
2013/02/18	R186	02/05/2013	7.75	Put	Bond Future	1,141.2600		1.1413	1,149.5900	1.1496	0.730	0	0	100
2013/02/18	R186	01/08/2013			Bond Future	7.3971		127.3711	7.4177	127.1673	0.279	0.0000	0.0000	0
2013/02/18	R186	01/08/2013	7.25	Call	Bond Future	3,784.2800		3.7843	3,650.2500	3.6502	(3.542)	0	0	4,215
2013/02/18	R186	01/08/2013	7.25	Put	Bond Future	5,249.0800		5.2491	5,318.8500	5.3188	1.329	0	0	0
2013/02/18	R186	01/08/2013	128.26	Call	Bond Future	118,098.7300		118.0987	117,894.9300	117.8949	(0.173)	0	0	0
2013/02/18	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R186	07/11/2013			Bond Future	7.4653		129.2105	7.4868	129.0029	0.288	0.0000	0.0000	480
2013/02/18	R186	07/11/2013	8.15	Call	Bond Future	9,363.8100		9.3638	9,191.3100	9.1913	(1.842)	0	0	0
2013/02/18	R186	07/11/2013	8.15	Put	Bond Future	2,980.6100		2.9806	3,015.6300	3.0156	1.175	0	0	0
2013/02/18	R186	07/11/2013	8.16	Call	Bond Future	9,425.0400		9.4250	9,252.1600	9.2522	(1.834)	0	0	0
2013/02/18	R186	07/11/2013	8.16	Put	Bond Future	2,952.0200		2.9520	2,986.6600	2.9867	1.173	0	0	0
2013/02/18	R186	07/11/2013	8.75	Call	Bond Future	13,193.8800		13.1939	13,003.0800	13.0031	(1.446)	0	0	0
2013/02/18	R186	07/11/2013	8.75	Put	Bond Future	1,586.0000		1.5860	1,602.7200	1.6027	1.054	0	0	130
2013/02/18	R186	07/11/2013	8.14	Call	Bond Future	9,302.7100		9.3027	9,130.6000	9.1306	(1.850)	0	0	0
2013/02/18	R186	07/11/2013	8.14	Put	Bond Future	3,009.4300		3.0094	3,044.8400	3.0448	1.177	0	0	0
2013/02/18	R197	02/05/2013			Bond Future	289.2148		289.2148	289.4579	289.4579	0.084	0.0000	0.0000	2,633
2013/02/18	R197	02/05/2013	282.39	Call	Bond Future	6,824.8200		6.8248	7,067.8600	7.0679	3.561	0	0	0
2013/02/18	R197	02/05/2013	282.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R197	02/05/2013	282.40	Call	Bond Future	6,814.8200		6.8148	7,057.8600	7.0579	3.566	0	0	0
2013/02/18	R197	02/05/2013	282.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R197	02/05/2013	282.41	Call	Bond Future	6,804.8200		6.8048	7,047.8600	7.0479	3.572	0	0	0
2013/02/18	R197	02/05/2013	282.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R201	02/05/2013			Bond Future	5.1975		108.7464	5.2035	108.7368	0.116	0.0000	0.0000	4
2013/02/18	R201	02/05/2013	4.04	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/18	R201	02/05/2013	4.04	Put	Bond Future	1,869.2200		1.8692	1,878.8000	1.8788	0.513	0	0	0
2013/02/18	R201	02/05/2013	4.05	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/18	R201	02/05/2013	4.05	Put	Bond Future	1,852.8900		1.8529	1,862.4700	1.8625	0.517	0	0	0
2013/02/18	R201	02/05/2013	4.06	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/18	R201	02/05/2013	4.06	Put	Bond Future	1,836.5500		1.8366	1,846.1300	1.8461	0.522	0	0	0
2013/02/18	R201	01/08/2013			Bond Future	5.1672		105.7841	5.1749	105.7736	0.149	0.0000	0.0000	0
2013/02/18	R201	01/08/2013	107.45	Call	Bond Future	68,538.3800		68.5384	68,527.9600	68.5280	(0.015)	0	0	0
2013/02/18	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R201	07/11/2013			Bond Future	5.1008		107.3117	5.1111	107.3005	0.201	0.0000	0.0000	0
2013/02/18	R201	07/11/2013	4.79	Call	Bond Future	163.4000		0.1634	158.1900	0.1582	(3.188)	0	0	0
2013/02/18	R201	07/11/2013	4.79	Put	Bond Future	504.4800		0.5045	510.5100	0.5105	1.195	0	0	0
2013/02/18	R201	07/11/2013	4.80	Call	Bond Future	167.0100		0.1670	161.7300	0.1617	(3.161)	0	0	0
2013/02/18	R201	07/11/2013	4.80	Put	Bond Future	497.0900		0.4971	503.0500	0.5030	1.199	0	0	0
2013/02/18	R201	07/11/2013	4.81	Call	Bond Future	170.6800		0.1707	165.3300	0.1653	(3.135)	0	0	0

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2013/02/18	R201	07/11/2013	4.81	Put	Bond Future	489.7600	0.4898	495.6500	0.4956	1.203	0	0	0
2013/02/18	R202	02/05/2013			Bond Future	215.4819	215.4819	215.4809	215.4809	0.000	0.0000	0.0000	49,442
2013/02/18	R202	02/05/2013	211.04	Call	Bond Future	4,441.8600	4.4419	4,440.8700	4.4409	(0.022)	0	0	0
2013/02/18	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R202	02/05/2013	211.05	Call	Bond Future	4,431.8600	4.4319	4,430.8700	4.4309	(0.022)	0	0	0
2013/02/18	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R202	02/05/2013	211.06	Call	Bond Future	4,421.8600	4.4219	4,420.8700	4.4209	(0.022)	0	0	0
2013/02/18	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R203	02/05/2013			Bond Future	5.8099	110.4491	5.8307	110.3657	0.358	0.0000	0.0000	10,716
2013/02/18	R203	02/05/2013	5.89	Call	Bond Future	961.4600	0.9615	899.1800	0.8992	(6.478)	0	0	0
2013/02/18	R203	02/05/2013	5.89	Put	Bond Future	640.4800	0.6405	661.5500	0.6616	3.290	0	0	0
2013/02/18	R203	02/05/2013	5.90	Call	Bond Future	984.4400	0.9844	921.5300	0.9215	(6.390)	0	0	0
2013/02/18	R203	02/05/2013	5.90	Put	Bond Future	623.4800	0.6235	643.9200	0.6439	3.278	0	0	0
2013/02/18	R203	02/05/2013	5.91	Call	Bond Future	1,007.7100	1.0077	944.1900	0.9442	(6.303)	0	0	0
2013/02/18	R203	02/05/2013	5.91	Put	Bond Future	606.7900	0.6068	626.6200	0.6266	3.268	0	0	0
2013/02/18	R203	01/08/2013			Bond Future	5.8390	111.9136	5.8615	111.8284	0.384	0.0000	0.0000	0
2013/02/18	R203	01/08/2013	109.11	Call	Bond Future	98,700.4200	98.7004	98,615.2300	98.6152	(0.086)	0	0	0
2013/02/18	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R203	07/11/2013			Bond Future	5.8745	109.3695	5.8990	109.2824	0.417	0.0000	0.0000	0
2013/02/18	R203	07/11/2013	6.01	Call	Bond Future	1,616.0700	1.6161	1,559.8600	1.5599	(3.478)	0	0	0
2013/02/18	R203	07/11/2013	6.01	Put	Bond Future	1,135.1200	1.1351	1,166.0200	1.1660	2.722	0	0	0
2013/02/18	R203	07/11/2013	571.00	Call	Bond Future	107,140.0200	107.1400	107,052.9100	107.0529	(0.081)	0	0	0
2013/02/18	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R203	07/11/2013	5.71	Call	Bond Future	1,081.3800	1.0814	1,036.1800	1.0362	(4.180)	0	0	15
2013/02/18	R203	07/11/2013	5.71	Put	Bond Future	1,669.0400	1.6690	1,710.9500	1.7109	2.511	0	0	0
2013/02/18	R203	07/11/2013	5.99	Call	Bond Future	1,576.3100	1.5763	1,520.8000	1.5208	(3.522)	0	0	0
2013/02/18	R203	07/11/2013	5.99	Put	Bond Future	1,166.2000	1.1662	1,197.8000	1.1978	2.710	0	0	0
2013/02/18	R203	07/11/2013	6.00	Call	Bond Future	1,595.9400	1.5959	1,540.0800	1.5401	(3.500)	0	0	0
2013/02/18	R203	07/11/2013	6.00	Put	Bond Future	1,150.4000	1.1504	1,181.6500	1.1817	2.716	0	0	0
2013/02/18	R204	02/05/2013			Bond Future	6.0882	111.9899	6.0982	111.9400	0.165	0.0000	0.0000	6,807
2013/02/18	R204	02/05/2013	6.29	Call	Bond Future	1,674.7100	1.6747	1,621.9700	1.6220	(3.149)	0	0	0
2013/02/18	R204	02/05/2013	6.29	Put	Bond Future	679.6200	0.6796	676.6900	0.6767	(0.431)	0	0	0
2013/02/18	R204	02/05/2013	6.30	Call	Bond Future	1,706.5800	1.7066	1,653.6400	1.6536	(3.102)	0	0	0
2013/02/18	R204	02/05/2013	6.30	Put	Bond Future	662.4800	0.6625	659.3500	0.6594	(0.472)	0	0	0
2013/02/18	R204	02/05/2013	6.31	Call	Bond Future	1,738.7500	1.7388	1,685.6200	1.6856	(3.056)	0	0	0
2013/02/18	R204	02/05/2013	6.31	Put	Bond Future	645.6700	0.6457	642.3500	0.6423	(0.514)	0	0	0
2013/02/18	R204	01/08/2013			Bond Future	6.1299	109.4481	6.1407	109.3969	0.176	0.0000	0.0000	0
2013/02/18	R204	01/08/2013	110.75	Call	Bond Future	100,564.5800	100.5646	100,513.3700	100.5134	(0.051)	0	0	0
2013/02/18	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R204	07/11/2013			Bond Future	6.1747	111.0286	6.1863	110.9760	0.188	0.0000	0.0000	0
2013/02/18	R204	07/11/2013	7.00	Call	Bond Future	4,349.6600	4.3497	4,300.2100	4.3002	(1.137)	0	0	0
2013/02/18	R204	07/11/2013	7.00	Put	Bond Future	689.2600	0.6893	692.4700	0.6925	0.466	0	0	180
2013/02/18	R204	07/11/2013	6.29	Call	Bond Future	2,226.5200	2.2265	2,186.5700	2.1866	(1.794)	0	0	0
2013/02/18	R204	07/11/2013	6.29	Put	Bond Future	1,705.8500	1.7059	1,718.5600	1.7186	0.745	0	0	0
2013/02/18	R204	07/11/2013	6.30	Call	Bond Future	2,251.7500	2.2518	2,211.6100	2.2116	(1.783)	0	0	0

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2013/02/18	R204	07/11/2013	6.30	Put	Bond Future	1,686.0600	1.6861	1,698.5800	1.6986	0.743	0	0	0
2013/02/18	R204	07/11/2013	6.31	Call	Bond Future	2,277.1200	2.2771	2,236.8000	2.2368	(1.771)	0	0	0
2013/02/18	R204	07/11/2013	6.31	Put	Bond Future	1,666.4300	1.6664	1,678.7700	1.6788	0.741	0	0	0
2013/02/18	R206	02/05/2013			Bond Future	5.1968	103.8519	5.2040	103.8470	0.139	0.0000	0.0000	23
2013/02/18	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R206	02/05/2013	3.39	Put	Bond Future	1,243.3000	1.2433	1,248.2000	1.2482	0.394	0	0	0
2013/02/18	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R206	02/05/2013	3.40	Put	Bond Future	1,236.3500	1.2364	1,241.2500	1.2413	0.396	0	0	0
2013/02/18	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R206	02/05/2013	3.41	Put	Bond Future	1,229.4000	1.2294	1,234.3000	1.2343	0.399	0	0	0
2013/02/18	R206	01/08/2013			Bond Future	5.0696	101.4669	5.0824	101.4613	0.253	0.0000	0.0000	0
2013/02/18	R206	01/08/2013	103.94	Call	Bond Future	30,468.8000	30.4688	30,463.1600	30.4632	(0.019)	0	0	0
2013/02/18	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R206	07/11/2013			Bond Future	4.5311	102.9322	4.5666	102.9258	0.784	0.0000	0.0000	0
2013/02/18	R206	07/11/2013	4.29	Call	Bond Future	23.8800	0.0239	21.5700	0.0216	(9.673)	0	0	0
2013/02/18	R206	07/11/2013	4.29	Put	Bond Future	67.0800	0.0671	71.1300	0.0711	6.038	0	0	0
2013/02/18	R206	07/11/2013	4.30	Call	Bond Future	24.5000	0.0245	22.1500	0.0221	(9.592)	0	0	0
2013/02/18	R206	07/11/2013	4.30	Put	Bond Future	65.9000	0.0659	69.9100	0.0699	6.085	0	0	0
2013/02/18	R206	07/11/2013	4.31	Call	Bond Future	25.1300	0.0251	22.7300	0.0227	(9.550)	0	0	0
2013/02/18	R206	07/11/2013	4.31	Put	Bond Future	64.7400	0.0647	68.7000	0.0687	6.117	0	0	0
2013/02/18	R207	02/05/2013			Bond Future	6.3386	107.1375	6.3485	107.0826	0.156	0.0000	0.0000	5,051
2013/02/18	R207	02/05/2013	6.44	Call	Bond Future	1,613.8800	1.6139	1,556.6900	1.5567	(3.544)	0	0	0
2013/02/18	R207	02/05/2013	6.44	Put	Bond Future	1,053.1600	1.0532	1,050.8700	1.0509	(0.217)	0	0	0
2013/02/18	R207	02/05/2013	6.45	Call	Bond Future	1,645.7600	1.6458	1,588.2700	1.5883	(3.493)	0	0	0
2013/02/18	R207	02/05/2013	6.45	Put	Bond Future	1,029.9500	1.0300	1,027.3600	1.0274	(0.251)	0	0	0
2013/02/18	R207	02/05/2013	6.46	Call	Bond Future	1,677.9800	1.6780	1,620.2000	1.6202	(3.443)	0	0	0
2013/02/18	R207	02/05/2013	6.46	Put	Bond Future	1,007.1200	1.0071	1,004.2400	1.0042	(0.286)	0	0	0
2013/02/18	R207	01/08/2013			Bond Future	6.3879	104.9215	6.3984	104.8651	0.165	0.0000	0.0000	0
2013/02/18	R207	01/08/2013	106.18	Call	Bond Future	97,350.2900	97.3503	97,293.9100	97.2939	(0.058)	0	0	0
2013/02/18	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R207	07/11/2013			Bond Future	6.4376	106.4367	6.4488	106.3788	0.174	0.0000	0.0000	0
2013/02/18	R207	07/11/2013	6.69	Call	Bond Future	3,112.3800	3.1124	3,064.6500	3.0646	(1.534)	0	0	0
2013/02/18	R207	07/11/2013	6.69	Put	Bond Future	1,821.0700	1.8211	1,831.1600	1.8312	0.554	0	0	0
2013/02/18	R207	07/11/2013	6.70	Call	Bond Future	3,142.9800	3.1430	3,095.0700	3.0951	(1.524)	0	0	0
2013/02/18	R207	07/11/2013	6.70	Put	Bond Future	1,800.9100	1.8009	1,810.8200	1.8108	0.550	0	0	0
2013/02/18	R207	07/11/2013	6.71	Call	Bond Future	3,173.7100	3.1737	3,125.6400	3.1256	(1.515)	0	0	0
2013/02/18	R207	07/11/2013	6.71	Put	Bond Future	1,780.9200	1.7809	1,790.6700	1.7907	0.547	0	0	0
2013/02/18	R208	02/05/2013			Bond Future	6.4812	102.3151	6.4963	102.2224	0.232	0.0000	0.0000	18,418
2013/02/18	R208	02/05/2013	6.64	Call	Bond Future	2,026.0900	2.0261	1,941.1800	1.9412	(4.191)	0	0	0
2013/02/18	R208	02/05/2013	6.64	Put	Bond Future	1,052.2900	1.0523	1,060.0500	1.0600	0.737	0	0	0
2013/02/18	R208	02/05/2013	6.65	Call	Bond Future	2,063.3200	2.0633	1,977.9300	1.9779	(4.138)	0	0	0
2013/02/18	R208	02/05/2013	6.65	Put	Bond Future	1,028.5700	1.0286	1,035.8500	1.0358	0.708	0	0	0
2013/02/18	R208	02/05/2013	6.66	Call	Bond Future	2,100.8800	2.1009	2,015.0400	2.0150	(4.086)	0	0	0
2013/02/18	R208	02/05/2013	6.66	Put	Bond Future	1,005.2400	1.0052	1,012.0700	1.0121	0.679	0	0	0
2013/02/18	R208	01/08/2013			Bond Future	6.5276	103.6718	6.5434	103.5772	0.242	0.0000	0.0000	0



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2013/02/18	R208	01/08/2013	101.40	Call	Bond Future	94,627.3200	94.6273	94,532.7400	94.5327	(0.100)	0	0	0
2013/02/18	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R208	07/11/2013			Bond Future	6.5794	101.7725	6.5960	101.6760	0.253	0.0000	0.0000	0
2013/02/18	R208	07/11/2013	7.50	Call	Bond Future	6,202.5400	6.2025	6,115.2100	6.1152	(1.408)	0	0	0
2013/02/18	R208	07/11/2013	7.50	Put	Bond Future	1,023.2600	1.0233	1,032.5000	1.0325	0.903	0	0	230
2013/02/18	R208	07/11/2013	6.79	Call	Bond Future	3,501.6100	3.5016	3,429.7500	3.4298	(2.052)	0	0	0
2013/02/18	R208	07/11/2013	6.79	Put	Bond Future	2,287.0700	2.2871	2,311.7800	2.3118	1.080	0	0	0
2013/02/18	R208	07/11/2013	6.80	Call	Bond Future	3,535.0700	3.5351	3,462.9200	3.4629	(2.041)	0	0	0
2013/02/18	R208	07/11/2013	6.80	Put	Bond Future	2,263.3000	2.2633	2,287.7200	2.2877	1.079	0	0	0
2013/02/18	R208	07/11/2013	6.81	Call	Bond Future	3,568.6700	3.5687	3,496.2400	3.4962	(2.030)	0	0	0
2013/02/18	R208	07/11/2013	6.81	Put	Bond Future	2,239.7200	2.2397	2,263.8600	2.2639	1.078	0	0	0
2013/02/18	R209	02/05/2013			Bond Future	8.2058	80.5668	8.2307	80.3526	0.303	0.0000	0.0000	8,814
2013/02/18	R209	02/05/2013	7.99	Call	Bond Future	1,667.5600	1.6676	1,537.1600	1.5372	(7.820)	0	0	0
2013/02/18	R209	02/05/2013	7.99	Put	Bond Future	3,566.8800	3.5669	3,650.7200	3.6507	2.351	0	0	0
2013/02/18	R209	02/05/2013	8.00	Call	Bond Future	1,701.3200	1.7013	1,569.5400	1.5695	(7.746)	0	0	0
2013/02/18	R209	02/05/2013	8.00	Put	Bond Future	3,511.1100	3.5111	3,593.5700	3.5936	2.349	0	0	0
2013/02/18	R209	02/05/2013	8.01	Call	Bond Future	1,735.5100	1.7355	1,602.3500	1.6024	(7.673)	0	0	0
2013/02/18	R209	02/05/2013	8.01	Put	Bond Future	3,455.9200	3.4559	3,537.0000	3.5370	2.346	0	0	0
2013/02/18	R209	01/08/2013			Bond Future	8.2710	81.6351	8.2966	81.4175	0.309	0.0000	0.0000	0
2013/02/18	R209	01/08/2013	79.36	Call	Bond Future	71,686.0300	71.6860	71,468.4200	71.4684	(0.304)	0	0	0
2013/02/18	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R209	07/11/2013			Bond Future	8.3427	79.6692	8.3691	79.4480	0.316	0.0000	0.0000	0
2013/02/18	R209	07/11/2013	9.50	Call	Bond Future	10,895.0200	10.8950	10,699.9200	10.6999	(1.791)	0	0	0
2013/02/18	R209	07/11/2013	9.50	Put	Bond Future	2,025.9300	2.0259	2,052.0700	2.0521	1.290	0	0	180
2013/02/18	R209	07/11/2013	8.79	Call	Bond Future	7,369.4700	7.3695	7,199.4000	7.1994	(2.308)	0	0	0
2013/02/18	R209	07/11/2013	8.79	Put	Bond Future	3,743.7800	3.7438	3,794.9500	3.7950	1.367	0	0	0
2013/02/18	R209	07/11/2013	8.80	Call	Bond Future	7,416.3000	7.4163	7,245.7900	7.2458	(2.299)	0	0	0
2013/02/18	R209	07/11/2013	8.80	Put	Bond Future	3,712.5300	3.7125	3,763.2600	3.7633	1.366	0	0	0
2013/02/18	R209	07/11/2013	8.81	Call	Bond Future	7,463.2300	7.4632	7,292.2800	7.2923	(2.291)	0	0	0
2013/02/18	R209	07/11/2013	8.81	Put	Bond Future	3,681.5000	3.6815	3,731.7900	3.7318	1.366	0	0	0
2013/02/18	R210	02/05/2013			Bond Future	164.3706	164.3706	164.3686	164.3686	(0.001)	0.0000	0.0000	1,244
2013/02/18	R210	02/05/2013	161.14	Call	Bond Future	3,230.6500	3.2306	3,228.5900	3.2286	(0.064)	0	0	0
2013/02/18	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R210	02/05/2013	161.15	Call	Bond Future	3,220.6500	3.2206	3,218.5900	3.2186	(0.064)	0	0	0
2013/02/18	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R210	02/05/2013	161.16	Call	Bond Future	3,210.6500	3.2106	3,208.5900	3.2086	(0.064)	0	0	0
2013/02/18	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R211	02/05/2013			Bond Future	128.6495	128.6495	128.6415	128.6415	(0.006)	0.0000	0.0000	529
2013/02/18	R211	02/05/2013	125.69	Call	Bond Future	2,959.4700	2.9595	2,951.5200	2.9515	(0.269)	0	0	0
2013/02/18	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R211	02/05/2013	125.70	Call	Bond Future	2,949.4700	2.9495	2,941.5200	2.9415	(0.270)	0	0	0
2013/02/18	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R211	02/05/2013	125.71	Call	Bond Future	2,939.4700	2.9395	2,931.5200	2.9315	(0.270)	0	0	0
2013/02/18	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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2013/02/18	R212	02/05/2013			Bond Future	134.8326	134.8326	134.8283	134.8283	(0.003)	0.0000	0.0000	20,170
2013/02/18	R212	02/05/2013	131.09	Call	Bond Future	3,742.5700	3.7426	3,738.3500	3.7383	(0.113)	0	0	0
2013/02/18	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R212	02/05/2013	131.10	Call	Bond Future	3,732.5700	3.7326	3,728.3500	3.7283	(0.113)	0	0	0
2013/02/18	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R212	02/05/2013	131.11	Call	Bond Future	3,722.5700	3.7226	3,718.3500	3.7183	(0.113)	0	0	0
2013/02/18	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R213	02/05/2013			Bond Future	7.9039	92.7155	7.9288	92.4949	0.315	0.0000	0.0000	10,514
2013/02/18	R213	02/05/2013	7.84	Call	Bond Future	2,302.0000	2.3020	2,147.0300	2.1470	(6.732)	0	0	0
2013/02/18	R213	02/05/2013	7.84	Put	Bond Future	2,872.5600	2.8726	2,938.1300	2.9381	2.283	0	0	0
2013/02/18	R213	02/05/2013	7.85	Call	Bond Future	2,343.3200	2.3433	2,187.0600	2.1871	(6.668)	0	0	0
2013/02/18	R213	02/05/2013	7.85	Put	Bond Future	2,824.3100	2.8243	2,888.5900	2.8886	2.276	0	0	0
2013/02/18	R213	02/05/2013	7.86	Call	Bond Future	2,385.0800	2.3851	2,227.5400	2.2275	(6.605)	0	0	0
2013/02/18	R213	02/05/2013	7.86	Put	Bond Future	2,776.6200	2.7766	2,839.6200	2.8396	2.269	0	0	0
2013/02/18	R213	01/08/2013			Bond Future	7.9682	93.9448	7.9939	93.7208	0.322	0.0000	0.0000	0
2013/02/18	R213	01/08/2013	91.25	Call	Bond Future	83,329.8200	83.3298	83,105.7300	83.1057	(0.269)	0	0	0
2013/02/18	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R213	07/11/2013			Bond Future	8.0405	91.7639	8.0670	91.5359	0.330	0.0000	0.0000	0
2013/02/18	R213	07/11/2013	8.59	Call	Bond Future	7,768.0000	7.7680	7,589.6400	7.5896	(2.296)	0	0	0
2013/02/18	R213	07/11/2013	8.59	Put	Bond Future	3,208.8100	3.2088	3,258.4000	3.2584	1.545	0	0	0
2013/02/18	R213	07/11/2013	8.60	Call	Bond Future	7,818.7900	7.8188	7,639.9700	7.6400	(2.287)	0	0	0
2013/02/18	R213	07/11/2013	8.60	Put	Bond Future	3,179.7400	3.1797	3,228.8700	3.2289	1.545	0	0	0
2013/02/18	R213	07/11/2013	8.61	Call	Bond Future	7,869.6800	7.8697	7,690.4200	7.6904	(2.278)	0	0	0
2013/02/18	R213	07/11/2013	8.61	Put	Bond Future	3,150.8900	3.1509	3,199.5800	3.1996	1.545	0	0	0
2013/02/18	R214	02/05/2013			Bond Future	8.2323	82.3748	8.2571	82.1473	0.302	0.0000	0.0000	2,034
2013/02/18	R214	02/05/2013	84.31	Call	Bond Future	73,595.1900	73.5952	73,367.7000	73.3677	(0.309)	0	0	0
2013/02/18	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/18	R214	01/08/2013			Bond Future	8.2946	83.4670	8.3202	83.2360	0.308	0.0000	0.0000	0
2013/02/18	R214	01/08/2013	84.31	Call	Bond Future	73,019.1200	73.0191	72,788.1000	72.7881	(0.316)	0	0	0
2013/02/18	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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