



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/02/2013 to 08/02/2013

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
2013/02/08	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/08	2025	07/02/2013			Bond Future	113.0338	113.0338	113.0338	113.0338	0.000	0.0000	0.0000	0
2013/02/08	2025	02/05/2013			Bond Future	114.4173	114.4173	114.1091	114.1091	(0.269)	0.0000	0.0000	0
2013/02/08	2025	02/05/2013	113.41	Call	Bond Future	1,003.6600	1.0037	695.4500	0.6955	(30.709)	0	0	0
2013/02/08	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	2038	07/02/2013			Bond Future	111.4025	111.4025	111.4025	111.4025	0.000	0.0000	0.0000	0
2013/02/08	2038	02/05/2013			Bond Future	112.7659	112.7659	112.3314	112.3314	(0.385)	0.0000	0.0000	0
2013/02/08	2038	02/05/2013	111.60	Call	Bond Future	1,161.4500	1.1614	726.9300	0.7269	(37.412)	0	0	0
2013/02/08	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	2050	07/02/2013			Bond Future	118.2153	118.2153	118.2153	118.2153	0.000	0.0000	0.0000	0
2013/02/08	2050	02/05/2013			Bond Future	119.6623	119.6623	119.3595	119.3595	(0.253)	0.0000	0.0000	122
2013/02/08	2050	02/05/2013	117.60	Call	Bond Future	2,064.5000	2.0645	1,761.7200	1.7617	(14.666)	0	0	0
2013/02/08	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	AL7T	02/05/2013			Index Future	495.2290	495.2290	495.8660	495.8660	0.129	0.0000	0.0000	12
2013/02/08	AL7T	01/08/2013			Index Future	501.7210	501.7210	502.3680	502.3680	0.129	0.0000	0.0000	0
2013/02/08	AL7T	07/11/2013			Index Future	508.8350	508.8350	509.4910	509.4910	0.129	0.0000	0.0000	0
2013/02/08	ALBI	02/05/2013			Index Future	440.8540	440.8540	441.5120	441.5120	0.149	0.0000	0.0000	913
2013/02/08	ALBI	01/08/2013			Index Future	446.6330	446.6330	447.3010	447.3010	0.150	0.0000	0.0000	79
2013/02/08	ALBI	07/11/2013			Index Future	452.9660	452.9660	453.6430	453.6430	0.149	0.0000	0.0000	85
2013/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	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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2013/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/08	EL28	07/02/2013			Bond Future	118.0923	118.0923	118.0923	118.0923	0.000	0.0000	0.0000	0
2013/02/08	EL28	02/05/2013			Bond Future	113.6628	113.6628	113.5179	113.5179	(0.128)	0.0000	0.0000	0
2013/02/08	EL28	02/05/2013	113.32	Call	Bond Future	346.6600	0.3467	201.7200	0.2017	(41.810)	0	0	0
2013/02/08	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	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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2013/02/08	ES33	02/05/2013			Bond Future	8.8473	88.4497	8.8206	88.6756	(0.302)	0.0000	0.0000	3,363
2013/02/08	ES33	02/05/2013	91.02	Call	Bond Future	79,269.4100	79.2694	79,495.3500	79.4953	0.285	0	0	0
2013/02/08	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	ES33	01/08/2013			Bond Future	8.9375	89.6090	8.9099	89.8383	(0.308)	0.0000	0.0000	0
2013/02/08	ES33	01/08/2013	9.00	Call	Bond Future	516.8400	0.5168	746.1400	0.7461	44.366	0	0	0
2013/02/08	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	ES33	01/08/2013	91.02	Call	Bond Future	78,557.7100	78.5577	78,787.0100	78.7870	0.292	0	0	0
2013/02/08	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	02/05/2013			GOVI	440.7960	440.7960	441.4340	441.4340	0.145	0.0000	0.0000	97
2013/02/08	GOVI	02/05/2013	432.99	Call	GOVI	78,060.0000	7.8060	84,440.0000	8.4440	8.173	0	0	0
2013/02/08	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	02/05/2013	433.00	Call	GOVI	77,960.0000	7.7960	84,340.0000	8.4340	8.184	0	0	0
2013/02/08	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	02/05/2013	433.01	Call	GOVI	77,860.0000	7.7860	84,240.0000	8.4240	8.194	0	0	0
2013/02/08	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	01/08/2013			GOVI	446.5750	446.5750	447.2220	447.2220	0.145	0.0000	0.0000	280
2013/02/08	GOVI	01/08/2013	445.99	Call	GOVI	5,850.0000	0.5850	12,320.0000	1.2320	110.598	0	0	0
2013/02/08	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	01/08/2013	446.00	Call	GOVI	5,750.0000	0.5750	12,220.0000	1.2220	112.522	0	0	0
2013/02/08	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	01/08/2013	446.01	Call	GOVI	5,650.0000	0.5650	12,120.0000	1.2120	114.513	0	0	0
2013/02/08	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	07/11/2013			GOVI	452.9060	452.9060	453.5630	453.5630	0.145	0.0000	0.0000	0
2013/02/08	GOVI	07/11/2013	445.99	Call	GOVI	69,160.0000	6.9160	75,730.0000	7.5730	9.500	0	0	0
2013/02/08	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	07/11/2013	446.00	Call	GOVI	69,060.0000	6.9060	75,630.0000	7.5630	9.513	0	0	0
2013/02/08	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GOVI	07/11/2013	446.01	Call	GOVI	68,960.0000	6.8960	75,530.0000	7.5530	9.527	0	0	0
2013/02/08	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/08	IGOV	02/05/2013			Index Future	200.6140	200.6140	200.6410	200.6410	0.013	0.0000	0.0000	459
2013/02/08	IGOV	01/08/2013			Index Future	203.2690	203.2690	203.2960	203.2960	0.013	0.0000	0.0000	147
2013/02/08	IGOV	07/11/2013			Index Future	206.1770	206.1770	206.2050	206.2050	0.014	0.0000	0.0000	7
2013/02/08	ILBI	02/05/2013			Index Future	543.5510	543.5510	543.0320	543.0320	(0.095)	0.0000	0.0000	183
2013/02/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/08	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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2013/02/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/08	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/08	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000
2013/02/08	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2013/02/08	JBAF	15/05/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/08	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	500
2013/02/08	JBAF	17/07/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2013/02/08	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,200
2013/02/08	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	2,000
2013/02/08	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	400
2013/02/08	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	800
2013/02/08	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.4400	94.5600	0.000	0.0000	0.0000	0
2013/02/08	JBAF	17/12/2014			Jibar Tradeable Future	5.5800	94.4200	5.5800	94.4200	0.000	0.0000	0.0000	0
2013/02/08	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/08	R023	07/02/2013			Bond Future	6.7450	110.7745	6.7450	110.7745	0.000	0.0000	0.0000	0
2013/02/08	R023	02/05/2013			Bond Future	6.7928	108.1938	6.7715	108.3509	(0.313)	0.0000	0.0000	3,490
2013/02/08	R023	02/05/2013	7.04	Call	Bond Future	1,806.0400	1.8060	1,963.1200	1.9631	8.697	0	0	0
2013/02/08	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R023	02/05/2013	7.05	Call	Bond Future	1,878.2600	1.8783	2,035.3400	2.0353	8.363	0	0	0
2013/02/08	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R023	02/05/2013	7.06	Call	Bond Future	1,950.4200	1.9504	2,107.5000	2.1075	8.054	0	0	0
2013/02/08	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R023	01/08/2013			Bond Future	6.8459	109.6121	6.8237	109.7717	(0.323)	0.0000	0.0000	0
2013/02/08	R023	01/08/2013	7.29	Call	Bond Future	3,142.3000	3.1423	3,301.9000	3.3019	5.079	0	0	0
2013/02/08	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R023	01/08/2013	7.30	Call	Bond Future	3,211.6700	3.2117	3,371.2700	3.3713	4.969	0	0	0
2013/02/08	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R023	01/08/2013	7.31	Call	Bond Future	3,280.9800	3.2810	3,440.5800	3.4406	4.864	0	0	0
2013/02/08	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R157	07/02/2013			Bond Future	5.3000	125.1540	5.3000	125.1540	0.000	0.0000	0.0000	0
2013/02/08	R157	02/05/2013			Bond Future	5.3143	119.8307	5.2921	119.8848	(0.418)	0.0000	0.0000	19,451
2013/02/08	R157	02/05/2013	5.34	Call	Bond Future	431.2000	0.4312	457.8900	0.4579	6.190	0	0	0
2013/02/08	R157	02/05/2013	5.34	Put	Bond Future	368.7000	0.3687	341.3000	0.3413	(7.432)	0	0	0
2013/02/08	R157	02/05/2013	5.35	Call	Bond Future	444.2800	0.4443	471.5000	0.4715	6.127	0	0	0
2013/02/08	R157	02/05/2013	5.35	Put	Bond Future	357.4400	0.3574	330.5700	0.3306	(7.517)	0	0	0
2013/02/08	R157	02/05/2013	5.36	Call	Bond Future	457.5900	0.4576	485.3400	0.4853	6.064	0	0	0
2013/02/08	R157	02/05/2013	5.36	Put	Bond Future	346.4200	0.3464	320.0800	0.3201	(7.603)	0	0	0
2013/02/08	R157	01/08/2013			Bond Future	5.3114	121.4014	5.2860	121.4567	(0.479)	0.0000	0.0000	0
2013/02/08	R157	01/08/2013	116.11	Call	Bond Future	91,945.7600	91.9458	92,001.0900	92.0011	0.060	0	0	0
2013/02/08	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R157	07/11/2013			Bond Future	5.3127	116.3154	5.2831	116.3716	(0.558)	0.0000	0.0000	0
2013/02/08	R157	07/11/2013	5.59	Call	Bond Future	906.2900	0.9063	941.4100	0.9414	3.875	0	0	0

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2013/02/08	R157	07/11/2013	5.59	Put	Bond Future	382.7000		0.3827	361.6200	0.3616	(5.508)	0	0	0
2013/02/08	R157	07/11/2013	5.60	Call	Bond Future	918.5900		0.9186	953.9800	0.9540	3.853	0	0	0
2013/02/08	R157	07/11/2013	5.60	Put	Bond Future	376.1800		0.3762	355.3700	0.3554	(5.532)	0	0	0
2013/02/08	R157	07/11/2013	5.61	Call	Bond Future	930.9900		0.9310	966.6300	0.9666	3.828	0	0	0
2013/02/08	R157	07/11/2013	5.61	Put	Bond Future	369.7600		0.3698	349.2000	0.3492	(5.560)	0	0	0
2013/02/08	R186	07/02/2013			Bond Future	7.2900		129.2137	7.2900	129.2137	0.000	0.0000	0.0000	0
2013/02/08	R186	02/05/2013			Bond Future	7.3700		130.5602	7.3384	130.8780	(0.429)	7.3790	7.3790	67,426
2013/02/08	R186	02/05/2013	6.75	Call	Bond Future	743.2500		0.7433	794.9600	0.7950	6.957	0	0	350
2013/02/08	R186	02/05/2013	6.75	Put	Bond Future	7,186.6100		7.1866	6,920.5000	6.9205	(3.703)	0	0	0
2013/02/08	R186	02/05/2013	7.39	Call	Bond Future	2,971.3000		2.9713	3,122.9200	3.1229	5.103	0	0	0
2013/02/08	R186	02/05/2013	7.39	Put	Bond Future	2,770.3200		2.7703	2,604.1200	2.6041	(5.999)	0	0	0
2013/02/08	R186	02/05/2013	7.40	Call	Bond Future	3,022.4000		3.0224	3,175.8000	3.1758	5.075	0	0	0
2013/02/08	R186	02/05/2013	7.40	Put	Bond Future	2,721.3000		2.7213	2,556.8800	2.5569	(6.042)	0	0	150
2013/02/08	R186	02/05/2013	7.41	Call	Bond Future	3,073.9900		3.0740	3,229.1800	3.2292	5.048	0	0	0
2013/02/08	R186	02/05/2013	7.41	Put	Bond Future	2,672.8800		2.6729	2,510.2500	2.5103	(6.084)	0	0	0
2013/02/08	R186	02/05/2013	7.75	Call	Bond Future	5,118.0800		5.1181	5,330.7600	5.3308	4.155	0	0	0
2013/02/08	R186	02/05/2013	7.75	Put	Bond Future	1,381.4100		1.3814	1,276.2700	1.2763	(7.611)	0	0	100
2013/02/08	R186	01/08/2013			Bond Future	7.4361		126.9868	7.4033	127.3093	(0.440)	0.0000	0.0000	0
2013/02/08	R186	01/08/2013	7.25	Call	Bond Future	3,343.4700		3.3435	3,477.5500	3.4775	4.010	0	0	4,215
2013/02/08	R186	01/08/2013	7.25	Put	Bond Future	5,192.5900		5.1926	5,004.1800	5.0042	(3.628)	0	0	0
2013/02/08	R186	01/08/2013	128.26	Call	Bond Future	117,714.4100		117.7144	118,036.9000	118.0369	0.274	0	0	0
2013/02/08	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R186	07/11/2013			Bond Future	7.5092		128.7868	7.4753	129.1140	(0.452)	0.0000	0.0000	480
2013/02/08	R186	07/11/2013	8.15	Call	Bond Future	8,911.0300		8.9110	9,128.8400	9.1288	2.444	0	0	0
2013/02/08	R186	07/11/2013	8.15	Put	Bond Future	2,951.4400		2.9514	2,842.0700	2.8421	(3.706)	0	0	0
2013/02/08	R186	07/11/2013	8.16	Call	Bond Future	8,971.8600		8.9719	9,190.4500	9.1904	2.436	0	0	0
2013/02/08	R186	07/11/2013	8.16	Put	Bond Future	2,922.4500		2.9225	2,813.8600	2.8139	(3.716)	0	0	0
2013/02/08	R186	07/11/2013	8.75	Call	Bond Future	12,731.4600		12.7315	12,990.9700	12.9910	2.038	0	0	0
2013/02/08	R186	07/11/2013	8.75	Put	Bond Future	1,547.1900		1.5472	1,479.5200	1.4795	(4.374)	0	0	130
2013/02/08	R186	07/11/2013	8.14	Call	Bond Future	8,850.3500		8.8503	9,067.3700	9.0674	2.452	0	0	0
2013/02/08	R186	07/11/2013	8.14	Put	Bond Future	2,980.6800		2.9807	2,870.5200	2.8705	(3.696)	0	0	0
2013/02/08	R189	07/02/2013			Bond Future	217.0249		217.0249	217.0249	217.0249	0.000	0.0000	0.0000	0
2013/02/08	R197	07/02/2013			Bond Future	285.6632		285.6632	285.6632	285.6632	0.000	0.0000	0.0000	0
2013/02/08	R197	02/05/2013			Bond Future	289.1595		289.1595	289.1520	289.1520	(0.003)	0.0000	0.0000	2,633
2013/02/08	R197	02/05/2013	282.39	Call	Bond Future	6,769.5400		6.7695	6,761.9600	6.7620	(0.112)	0	0	0
2013/02/08	R197	02/05/2013	282.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R197	02/05/2013	282.40	Call	Bond Future	6,759.5400		6.7595	6,751.9600	6.7520	(0.112)	0	0	0
2013/02/08	R197	02/05/2013	282.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R197	02/05/2013	282.41	Call	Bond Future	6,749.5400		6.7495	6,741.9600	6.7420	(0.112)	0	0	0
2013/02/08	R197	02/05/2013	282.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R201	07/02/2013			Bond Future	5.1150		107.6164	5.1150	107.6164	0.000	0.0000	0.0000	0
2013/02/08	R201	02/05/2013			Bond Future	5.1063		108.8920	5.0837	108.9282	(0.443)	0.0000	0.0000	4
2013/02/08	R201	02/05/2013	4.04	Call	Bond Future	0.0500		0.0001	0.0600	0.0001	20.000	0	0	0
2013/02/08	R201	02/05/2013	4.04	Put	Bond Future	1,723.5800		1.7236	1,687.4300	1.6874	(2.097)	0	0	0

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2013/02/08	R201	02/05/2013	4.05	Call	Bond Future	0.0600		0.0001	0.0700	0.0001	16.667	0	0	0
2013/02/08	R201	02/05/2013	4.05	Put	Bond Future	1,707.2600		1.7073	1,671.1100	1.6711	(2.117)	0	0	0
2013/02/08	R201	02/05/2013	4.06	Call	Bond Future	0.0700		0.0001	0.0800	0.0001	14.286	0	0	0
2013/02/08	R201	02/05/2013	4.06	Put	Bond Future	1,690.9300		1.6909	1,654.7800	1.6548	(2.138)	0	0	0
2013/02/08	R201	01/08/2013			Bond Future	5.0704		105.9154	5.0431	105.9525	(0.539)	0.0000	0.0000	0
2013/02/08	R201	01/08/2013	107.45	Call	Bond Future	68,669.7400		68.6697	68,706.8300	68.7068	0.054	0	0	0
2013/02/08	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R201	07/11/2013			Bond Future	5.0049		107.4167	4.9706	107.4544	(0.687)	0.0000	0.0000	0
2013/02/08	R201	07/11/2013	4.79	Call	Bond Future	205.2700		0.2053	219.4600	0.2195	6.913	0	0	0
2013/02/08	R201	07/11/2013	4.79	Put	Bond Future	441.3200		0.4413	417.8200	0.4178	(5.325)	0	0	0
2013/02/08	R201	07/11/2013	4.80	Call	Bond Future	209.8200		0.2098	224.2200	0.2242	6.863	0	0	0
2013/02/08	R201	07/11/2013	4.80	Put	Bond Future	434.8700		0.4349	411.5800	0.4116	(5.356)	0	0	0
2013/02/08	R201	07/11/2013	4.81	Call	Bond Future	214.4400		0.2144	229.0400	0.2290	6.808	0	0	0
2013/02/08	R201	07/11/2013	4.81	Put	Bond Future	428.4900		0.4285	405.4000	0.4054	(5.389)	0	0	0
2013/02/08	R202	07/02/2013			Bond Future	211.4035		211.4035	211.4035	211.4035	0.000	0.0000	0.0000	0
2013/02/08	R202	02/05/2013			Bond Future	213.8244		213.8244	213.8237	213.8237	0.000	0.0000	0.0000	49,442
2013/02/08	R202	02/05/2013	211.04	Call	Bond Future	2,784.3900		2.7844	2,783.7300	2.7837	(0.024)	0	0	0
2013/02/08	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R202	02/05/2013	211.05	Call	Bond Future	2,774.3900		2.7744	2,773.7300	2.7737	(0.024)	0	0	0
2013/02/08	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R202	02/05/2013	211.06	Call	Bond Future	2,764.3900		2.7644	2,763.7300	2.7637	(0.024)	0	0	0
2013/02/08	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R203	07/02/2013			Bond Future	5.7200		113.4896	5.7200	113.4896	0.000	0.0000	0.0000	0
2013/02/08	R203	02/05/2013			Bond Future	5.7692		110.6125	5.7529	110.6779	(0.282)	0.0000	0.0000	10,716
2013/02/08	R203	02/05/2013	5.89	Call	Bond Future	1,103.7700		1.1038	1,138.1900	1.1382	3.118	0	0	0
2013/02/08	R203	02/05/2013	5.89	Put	Bond Future	619.3500		0.6194	588.4200	0.5884	(4.994)	0	0	0
2013/02/08	R203	02/05/2013	5.90	Call	Bond Future	1,127.8100		1.1278	1,162.7200	1.1627	3.095	0	0	0
2013/02/08	R203	02/05/2013	5.90	Put	Bond Future	603.4100		0.6034	572.9700	0.5730	(5.045)	0	0	0
2013/02/08	R203	02/05/2013	5.91	Call	Bond Future	1,152.1300		1.1521	1,187.5400	1.1875	3.073	0	0	0
2013/02/08	R203	02/05/2013	5.91	Put	Bond Future	587.7700		0.5878	557.8300	0.5578	(5.094)	0	0	0
2013/02/08	R203	01/08/2013			Bond Future	5.7999		112.0625	5.7823	112.1291	(0.302)	0.0000	0.0000	0
2013/02/08	R203	01/08/2013	109.11	Call	Bond Future	98,849.2500		98.8492	98,915.9300	98.9159	0.067	0	0	0
2013/02/08	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R203	07/11/2013			Bond Future	5.8403		109.4913	5.8214	109.5590	(0.325)	0.0000	0.0000	0
2013/02/08	R203	07/11/2013	6.01	Call	Bond Future	1,724.0500		1.7241	1,760.6600	1.7607	2.123	0	0	0
2013/02/08	R203	07/11/2013	6.01	Put	Bond Future	1,121.3100		1.1213	1,090.2300	1.0902	(2.772)	0	0	0
2013/02/08	R203	07/11/2013	571.00	Call	Bond Future	107,261.8100		107.2618	107,329.5000	107.3295	0.063	0	0	0
2013/02/08	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R203	07/11/2013	5.71	Call	Bond Future	1,163.1400		1.1631	1,191.5400	1.1915	2.442	0	0	15
2013/02/08	R203	07/11/2013	5.71	Put	Bond Future	1,629.0100		1.6290	1,589.7200	1.5897	(2.412)	0	0	0
2013/02/08	R203	07/11/2013	5.99	Call	Bond Future	1,683.0500		1.6831	1,719.1200	1.7191	2.143	0	0	0
2013/02/08	R203	07/11/2013	5.99	Put	Bond Future	1,151.1500		1.1511	1,119.5300	1.1195	(2.747)	0	0	0
2013/02/08	R203	07/11/2013	6.00	Call	Bond Future	1,703.4900		1.7035	1,739.8300	1.7398	2.133	0	0	0
2013/02/08	R203	07/11/2013	6.00	Put	Bond Future	1,136.1600		1.1362	1,104.8100	1.1048	(2.759)	0	0	0
2013/02/08	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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2013/02/08	R204	02/05/2013			Bond Future	6.0329	112.2643	6.0167	112.3446	(0.268)	0.0000	0.0000	6,807
2013/02/08	R204	02/05/2013	6.29	Call	Bond Future	1,904.2000	1.9042	1,952.4500	1.9525	2.534	0	0	0
2013/02/08	R204	02/05/2013	6.29	Put	Bond Future	634.6800	0.6347	602.6300	0.6026	(5.050)	0	0	0
2013/02/08	R204	02/05/2013	6.30	Call	Bond Future	1,937.4700	1.9375	1,986.2500	1.9863	2.518	0	0	0
2013/02/08	R204	02/05/2013	6.30	Put	Bond Future	618.9400	0.6189	587.4200	0.5874	(5.093)	0	0	0
2013/02/08	R204	02/05/2013	6.31	Call	Bond Future	1,971.0100	1.9710	2,020.3100	2.0203	2.501	0	0	0
2013/02/08	R204	02/05/2013	6.31	Put	Bond Future	603.5000	0.6035	572.5000	0.5725	(5.137)	0	0	0
2013/02/08	R204	01/08/2013			Bond Future	6.0750	109.7093	6.0578	109.7912	(0.283)	0.0000	0.0000	0
2013/02/08	R204	01/08/2013	110.75	Call	Bond Future	100,825.8200	100.8258	100,907.6800	100.9077	0.081	0	0	0
2013/02/08	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R204	07/11/2013			Bond Future	6.1227	111.2645	6.1044	111.3475	(0.299)	0.0000	0.0000	0
2013/02/08	R204	07/11/2013	7.00	Call	Bond Future	4,587.3300	4.5873	4,649.3800	4.6494	1.353	0	0	0
2013/02/08	R204	07/11/2013	7.00	Put	Bond Future	691.0800	0.6911	670.0700	0.6701	(3.040)	0	0	180
2013/02/08	R204	07/11/2013	6.29	Call	Bond Future	2,425.5200	2.4255	2,469.3200	2.4693	1.806	0	0	0
2013/02/08	R204	07/11/2013	6.29	Put	Bond Future	1,669.0000	1.6690	1,629.7400	1.6297	(2.352)	0	0	0
2013/02/08	R204	07/11/2013	6.30	Call	Bond Future	2,451.5000	2.4515	2,495.6000	2.4956	1.799	0	0	0
2013/02/08	R204	07/11/2013	6.30	Put	Bond Future	1,649.9600	1.6500	1,611.0000	1.6110	(2.361)	0	0	0
2013/02/08	R204	07/11/2013	6.31	Call	Bond Future	2,477.6300	2.4776	2,522.0100	2.5220	1.791	0	0	0
2013/02/08	R204	07/11/2013	6.31	Put	Bond Future	1,631.0900	1.6311	1,592.4100	1.5924	(2.371)	0	0	0
2013/02/08	R206	07/02/2013			Bond Future	5.1250	102.6879	5.1250	102.6879	0.000	0.0000	0.0000	0
2013/02/08	R206	02/05/2013			Bond Future	5.1064	103.9135	5.0736	103.9358	(0.641)	0.0000	0.0000	23
2013/02/08	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R206	02/05/2013	3.39	Put	Bond Future	1,181.6900	1.1817	1,159.3700	1.1594	(1.889)	0	0	0
2013/02/08	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R206	02/05/2013	3.40	Put	Bond Future	1,174.7400	1.1747	1,152.4200	1.1524	(1.900)	0	0	0
2013/02/08	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R206	02/05/2013	3.41	Put	Bond Future	1,167.7900	1.1678	1,145.4700	1.1455	(1.911)	0	0	0
2013/02/08	R206	01/08/2013			Bond Future	4.9633	101.5138	4.9110	101.5368	(1.054)	0.0000	0.0000	0
2013/02/08	R206	01/08/2013	103.94	Call	Bond Future	30,515.6400	30.5156	30,538.7100	30.5387	0.076	0	0	0
2013/02/08	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R206	07/11/2013			Bond Future	4.4169	102.9527	4.2859	102.9761	(2.965)	0.0000	0.0000	0
2013/02/08	R206	07/11/2013	4.29	Call	Bond Future	35.7000	0.0357	46.4700	0.0465	30.168	0	0	0
2013/02/08	R206	07/11/2013	4.29	Put	Bond Future	58.4400	0.0584	45.7400	0.0457	(21.732)	0	0	0
2013/02/08	R206	07/11/2013	4.30	Call	Bond Future	36.4700	0.0365	47.3800	0.0474	29.915	0	0	0
2013/02/08	R206	07/11/2013	4.30	Put	Bond Future	57.4100	0.0574	44.8500	0.0449	(21.878)	0	0	0
2013/02/08	R206	07/11/2013	4.31	Call	Bond Future	37.2400	0.0372	48.2900	0.0483	29.672	0	0	0
2013/02/08	R206	07/11/2013	4.31	Put	Bond Future	56.3900	0.0564	43.9700	0.0440	(22.025)	0	0	0
2013/02/08	R207	07/02/2013			Bond Future	6.2700	105.9894	6.2700	105.9894	0.000	0.0000	0.0000	0
2013/02/08	R207	02/05/2013			Bond Future	6.3263	107.2059	6.3049	107.3246	(0.338)	0.0000	0.0000	5,051
2013/02/08	R207	02/05/2013	6.44	Call	Bond Future	1,725.7600	1.7258	1,787.0700	1.7871	3.553	0	0	0
2013/02/08	R207	02/05/2013	6.44	Put	Bond Future	1,096.6200	1.0966	1,039.2200	1.0392	(5.234)	0	0	0
2013/02/08	R207	02/05/2013	6.45	Call	Bond Future	1,757.8800	1.7579	1,819.9400	1.8199	3.530	0	0	0
2013/02/08	R207	02/05/2013	6.45	Put	Bond Future	1,073.6500	1.0736	1,017.0000	1.0170	(5.276)	0	0	0
2013/02/08	R207	02/05/2013	6.46	Call	Bond Future	1,790.3100	1.7903	1,853.1200	1.8531	3.508	0	0	0
2013/02/08	R207	02/05/2013	6.46	Put	Bond Future	1,051.0300	1.0510	995.1300	0.9951	(5.319)	0	0	0
2013/02/08	R207	01/08/2013			Bond Future	6.3780	104.9747	6.3555	105.0954	(0.353)	0.0000	0.0000	0

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2013/02/08	R207	01/08/2013	106.18	Call	Bond Future	97,403.5400		97.4035	97,524.2500	97.5242	0.124	0	0	0
2013/02/08	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R207	07/11/2013			Bond Future	6.4325		106.4627	6.4088	106.5852	(0.369)	0.0000	0.0000	0
2013/02/08	R207	07/11/2013	6.69	Call	Bond Future	3,177.5100		3.1775	3,246.5400	3.2465	2.172	0	0	0
2013/02/08	R207	07/11/2013	6.69	Put	Bond Future	1,860.1100		1.8601	1,806.6800	1.8067	(2.872)	0	0	0
2013/02/08	R207	07/11/2013	6.70	Call	Bond Future	3,208.1000		3.2081	3,277.5300	3.2775	2.164	0	0	0
2013/02/08	R207	07/11/2013	6.70	Put	Bond Future	1,839.9400		1.8399	1,786.9100	1.7869	(2.882)	0	0	0
2013/02/08	R207	07/11/2013	6.71	Call	Bond Future	3,238.8300		3.2388	3,308.6500	3.3087	2.156	0	0	0
2013/02/08	R207	07/11/2013	6.71	Put	Bond Future	1,819.9500		1.8200	1,767.3100	1.7673	(2.892)	0	0	0
2013/02/08	R208	07/02/2013			Bond Future	6.4100		104.6215	6.4100	104.6215	0.000	0.0000	0.0000	0
2013/02/08	R208	02/05/2013			Bond Future	6.4638		102.4225	6.4426	102.5539	(0.329)	0.0000	0.0000	15,418
2013/02/08	R208	02/05/2013	6.64	Call	Bond Future	2,175.0300		2.1750	2,247.7200	2.2477	3.342	0	0	0
2013/02/08	R208	02/05/2013	6.64	Put	Bond Future	1,093.8100		1.0938	1,035.1200	1.0351	(5.366)	0	0	0
2013/02/08	R208	02/05/2013	6.65	Call	Bond Future	2,212.5600		2.2126	2,286.0500	2.2860	3.321	0	0	0
2013/02/08	R208	02/05/2013	6.65	Put	Bond Future	1,070.3900		1.0704	1,012.5000	1.0125	(5.408)	0	0	0
2013/02/08	R208	02/05/2013	6.66	Call	Bond Future	2,250.4000		2.2504	2,324.7000	2.3247	3.302	0	0	0
2013/02/08	R208	02/05/2013	6.66	Put	Bond Future	1,047.3400		1.0473	990.2600	0.9903	(5.450)	0	0	0
2013/02/08	R208	01/08/2013			Bond Future	6.5121		103.7650	6.4899	103.8986	(0.341)	0.0000	0.0000	0
2013/02/08	R208	01/08/2013	101.40	Call	Bond Future	94,720.5700		94.7206	94,854.1000	94.8541	0.141	0	0	0
2013/02/08	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R208	07/11/2013			Bond Future	6.5678		101.8400	6.5445	101.9755	(0.354)	0.0000	0.0000	0
2013/02/08	R208	07/11/2013	7.50	Call	Bond Future	6,307.1400		6.3071	6,407.6800	6.4077	1.594	0	0	0
2013/02/08	R208	07/11/2013	7.50	Put	Bond Future	1,060.4300		1.0604	1,025.4900	1.0255	(3.295)	0	0	230
2013/02/08	R208	07/11/2013	6.79	Call	Bond Future	3,606.7100		3.6067	3,681.0100	3.6810	2.060	0	0	0
2013/02/08	R208	07/11/2013	6.79	Put	Bond Future	2,324.7400		2.3247	2,263.5600	2.2636	(2.632)	0	0	0
2013/02/08	R208	07/11/2013	6.80	Call	Bond Future	3,639.9500		3.6400	3,714.6600	3.7147	2.053	0	0	0
2013/02/08	R208	07/11/2013	6.80	Put	Bond Future	2,300.7500		2.3007	2,239.9800	2.2400	(2.641)	0	0	0
2013/02/08	R208	07/11/2013	6.81	Call	Bond Future	3,673.3300		3.6733	3,748.4600	3.7485	2.045	0	0	0
2013/02/08	R208	07/11/2013	6.81	Put	Bond Future	2,276.9500		2.2769	2,216.6000	2.2166	(2.650)	0	0	0
2013/02/08	R209	07/02/2013			Bond Future	8.1750		82.4493	8.1750	82.4493	0.000	0.0000	0.0000	0
2013/02/08	R209	02/05/2013			Bond Future	8.2574		80.1233	8.2310	80.3495	(0.319)	0.0000	0.0000	8,814
2013/02/08	R209	02/05/2013	7.99	Call	Bond Future	1,555.3600		1.5554	1,626.6600	1.6267	4.584	0	0	0
2013/02/08	R209	02/05/2013	7.99	Put	Bond Future	3,898.2100		3.8982	3,743.2300	3.7432	(3.976)	0	0	0
2013/02/08	R209	02/05/2013	8.00	Call	Bond Future	1,586.8700		1.5869	1,659.3000	1.6593	4.564	0	0	0
2013/02/08	R209	02/05/2013	8.00	Put	Bond Future	3,840.1900		3.8402	3,686.3400	3.6863	(4.006)	0	0	0
2013/02/08	R209	02/05/2013	8.01	Call	Bond Future	1,618.9300		1.6189	1,692.5000	1.6925	4.544	0	0	0
2013/02/08	R209	02/05/2013	8.01	Put	Bond Future	3,782.8700		3.7829	3,630.1600	3.6302	(4.037)	0	0	0
2013/02/08	R209	01/08/2013			Bond Future	8.3254		81.1735	8.2983	81.4031	(0.326)	0.0000	0.0000	0
2013/02/08	R209	01/08/2013	79.36	Call	Bond Future	71,224.3400		71.2243	71,453.9900	71.4540	0.322	0	0	0
2013/02/08	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R209	07/11/2013			Bond Future	8.4012		79.1797	8.3733	79.4126	(0.332)	0.0000	0.0000	0
2013/02/08	R209	07/11/2013	9.50	Call	Bond Future	10,388.1100		10.3881	10,560.2300	10.5602	1.657	0	0	0
2013/02/08	R209	07/11/2013	9.50	Put	Bond Future	2,008.6100		2.0086	1,947.7700	1.9478	(3.029)	0	0	180
2013/02/08	R209	07/11/2013	8.79	Call	Bond Future	6,894.3100		6.8943	7,032.1000	7.0321	1.999	0	0	0
2013/02/08	R209	07/11/2013	8.79	Put	Bond Future	3,758.2100		3.7582	3,663.0400	3.6630	(2.532)	0	0	0
2013/02/08	R209	07/11/2013	8.80	Call	Bond Future	6,940.4100		6.9404	7,078.7400	7.0787	1.993	0	0	0

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2013/02/08	R209	07/11/2013	8.80	Put	Bond Future	3,726.2300	3.7262	3,631.6000	3.6316	(2.540)	0	0	0
2013/02/08	R209	07/11/2013	8.81	Call	Bond Future	6,986.8800	6.9869	7,125.7500	7.1258	1.988	0	0	0
2013/02/08	R209	07/11/2013	8.81	Put	Bond Future	3,694.7400	3.6947	3,600.6500	3.6006	(2.547)	0	0	0
2013/02/08	R210	07/02/2013			Bond Future	164.8627	164.8627	164.8627	164.8627	0.000	0.0000	0.0000	0
2013/02/08	R210	02/05/2013			Bond Future	164.2883	164.2883	164.7059	164.7059	0.254	0.0000	0.0000	1,244
2013/02/08	R210	02/05/2013	161.14	Call	Bond Future	3,148.3500	3.1483	3,565.8800	3.5659	13.262	0	0	0
2013/02/08	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R210	02/05/2013	161.15	Call	Bond Future	3,138.3500	3.1383	3,555.8800	3.5559	13.304	0	0	0
2013/02/08	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R210	02/05/2013	161.16	Call	Bond Future	3,128.3500	3.1283	3,545.8800	3.5459	13.347	0	0	0
2013/02/08	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R211	07/02/2013			Bond Future	126.4836	126.4836	126.4836	126.4836	0.000	0.0000	0.0000	0
2013/02/08	R211	02/05/2013			Bond Future	128.0317	128.0317	128.0243	128.0243	(0.006)	0.0000	0.0000	529
2013/02/08	R211	02/05/2013	125.69	Call	Bond Future	2,341.6600	2.3417	2,334.3300	2.3343	(0.313)	0	0	0
2013/02/08	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R211	02/05/2013	125.70	Call	Bond Future	2,331.6600	2.3317	2,324.3300	2.3243	(0.314)	0	0	0
2013/02/08	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R211	02/05/2013	125.71	Call	Bond Future	2,321.6600	2.3217	2,314.3300	2.3143	(0.316)	0	0	0
2013/02/08	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R212	07/02/2013			Bond Future	133.1322	133.1322	133.1322	133.1322	0.000	0.0000	0.0000	0
2013/02/08	R212	02/05/2013			Bond Future	134.6532	134.6532	134.6492	134.6492	(0.003)	0.0000	0.0000	20,170
2013/02/08	R212	02/05/2013	131.09	Call	Bond Future	3,563.1700	3.5632	3,559.1600	3.5592	(0.113)	0	0	0
2013/02/08	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R212	02/05/2013	131.10	Call	Bond Future	3,553.1700	3.5532	3,549.1600	3.5492	(0.113)	0	0	0
2013/02/08	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R212	02/05/2013	131.11	Call	Bond Future	3,543.1700	3.5432	3,539.1600	3.5392	(0.113)	0	0	0
2013/02/08	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R213	07/02/2013			Bond Future	7.8600	94.9659	7.8600	94.9659	0.000	0.0000	0.0000	0
2013/02/08	R213	02/05/2013			Bond Future	7.9404	92.3921	7.9140	92.6257	(0.332)	0.0000	0.0000	10,514
2013/02/08	R213	02/05/2013	7.84	Call	Bond Future	2,271.3700	2.2714	2,364.8300	2.3648	4.115	0	0	0
2013/02/08	R213	02/05/2013	7.84	Put	Bond Future	3,165.2600	3.1653	3,025.1400	3.0251	(4.427)	0	0	0
2013/02/08	R213	02/05/2013	7.85	Call	Bond Future	2,311.1000	2.3111	2,405.7700	2.4058	4.096	0	0	0
2013/02/08	R213	02/05/2013	7.85	Put	Bond Future	3,115.4200	3.1154	2,976.5100	2.9765	(4.459)	0	0	0
2013/02/08	R213	02/05/2013	7.86	Call	Bond Future	2,351.2400	2.3512	2,447.1200	2.4471	4.078	0	0	0
2013/02/08	R213	02/05/2013	7.86	Put	Bond Future	3,066.1100	3.0661	2,928.4100	2.9284	(4.491)	0	0	0
2013/02/08	R213	01/08/2013			Bond Future	8.0073	93.6033	7.9802	93.8403	(0.339)	0.0000	0.0000	0
2013/02/08	R213	01/08/2013	91.25	Call	Bond Future	82,988.2800	82.9883	83,225.3200	83.2253	0.286	0	0	0
2013/02/08	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R213	07/11/2013			Bond Future	8.0837	91.3931	8.0556	91.6336	(0.347)	0.0000	0.0000	0
2013/02/08	R213	07/11/2013	8.59	Call	Bond Future	7,401.7300	7.4017	7,551.7200	7.5517	2.026	0	0	0
2013/02/08	R213	07/11/2013	8.59	Put	Bond Future	3,213.2700	3.2133	3,122.7700	3.1228	(2.816)	0	0	0
2013/02/08	R213	07/11/2013	8.60	Call	Bond Future	7,452.0100	7.4520	7,602.5800	7.6026	2.021	0	0	0
2013/02/08	R213	07/11/2013	8.60	Put	Bond Future	3,183.6900	3.1837	3,093.7700	3.0938	(2.824)	0	0	0
2013/02/08	R213	07/11/2013	8.61	Call	Bond Future	7,502.4100	7.5024	7,653.5600	7.6536	2.015	0	0	0

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2013/02/08	R213	07/11/2013	8.61	Put	Bond Future	3,154.3500	3.1544	3,065.0100	3.0650	(2.832)	0	0	0
2013/02/08	R214	07/02/2013			Bond Future	8.2050	84.3565	8.2050	84.3565	0.000	0.0000	0.0000	0
2013/02/08	R214	02/05/2013			Bond Future	8.2840	81.9027	8.2576	82.1425	(0.318)	0.0000	0.0000	2,034
2013/02/08	R214	02/05/2013	84.31	Call	Bond Future	73,123.0800	73.1231	73,362.8600	73.3629	0.328	0	0	0
2013/02/08	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/08	R214	01/08/2013			Bond Future	8.3491	82.9764	8.3220	83.2196	(0.324)	0.0000	0.0000	0
2013/02/08	R214	01/08/2013	84.31	Call	Bond Future	72,528.4900	72.5285	72,771.7000	72.7717	0.335	0	0	0
2013/02/08	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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