



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/02/2013 to 25/02/2013

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
2013/02/25	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	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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2013/02/25	2025	02/05/2013			Bond Future	113.7092	113.7092	113.7069	113.7069	(0.002)	0.0000	0.0000	0
2013/02/25	2025	02/05/2013	113.41	Call	Bond Future	295.5400	0.2955	293.2800	0.2933	(0.765)	0	0	0
2013/02/25	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	2038	02/05/2013			Bond Future	112.5435	112.5435	112.3267	112.3267	(0.193)	0.0000	0.0000	0
2013/02/25	2038	02/05/2013	111.60	Call	Bond Future	939.0100	0.9390	722.2300	0.7222	(23.086)	0	0	0
2013/02/25	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	2050	02/05/2013			Bond Future	119.3592	119.3592	119.6617	119.6617	0.253	0.0000	0.0000	122
2013/02/25	2050	02/05/2013	117.60	Call	Bond Future	1,761.4200	1.7614	2,063.9000	2.0639	17.173	0	0	0
2013/02/25	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	AL7T	02/05/2013			Index Future	496.8710	496.8710	498.1790	498.1790	0.263	0.0000	0.0000	12
2013/02/25	AL7T	01/08/2013			Index Future	503.4500	503.4500	504.7710	504.7710	0.262	0.0000	0.0000	0
2013/02/25	AL7T	07/11/2013			Index Future	510.7120	510.7120	512.0490	512.0490	0.262	0.0000	0.0000	0
2013/02/25	ALBI	02/05/2013			Index Future	442.6560	442.6560	443.5190	443.5190	0.195	0.0000	0.0000	925
2013/02/25	ALBI	01/08/2013			Index Future	448.5160	448.5160	449.3870	449.3870	0.194	0.0000	0.0000	79
2013/02/25	ALBI	07/11/2013			Index Future	454.9870	454.9870	455.8670	455.8670	0.193	0.0000	0.0000	85
2013/02/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	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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2013/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/25	EL28	02/05/2013			Bond Future	113.5179	113.5179	113.6624	113.6624	0.127	0.0000	0.0000	0
2013/02/25	EL28	02/05/2013	113.32	Call	Bond Future	201.7200	0.2017	346.2300	0.3462	71.639	0	0	0
2013/02/25	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	ES33	02/05/2013			Bond Future	8.7250	89.4917	8.7138	89.5881	(0.128)	0.0000	0.0000	3,363
2013/02/25	ES33	02/05/2013	91.02	Call	Bond Future	80,311.4900	80.3115	80,407.8500	80.4078	0.120	0	0	0
2013/02/25	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	ES33	01/08/2013			Bond Future	8.8101	90.6767	8.7987	90.7737	(0.130)	0.0000	0.0000	0
2013/02/25	ES33	01/08/2013	9.00	Call	Bond Future	1,584.5100	1.5845	1,681.5000	1.6815	6.121	0	0	0
2013/02/25	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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2013/02/25	ES33	01/08/2013	91.02	Call	Bond Future	79,625.3800	79.6254	79,722.3700	79.7224	0.122	0	0	0
2013/02/25	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	02/05/2013			GOVI	442.4480	442.4480	443.2880	443.2880	0.190	0.0000	0.0000	97
2013/02/25	GOVI	02/05/2013	432.99	Call	GOVI	94,580.0000	9.4580	102,980.0000	10.2980	8.881	0	0	0
2013/02/25	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	02/05/2013	433.00	Call	GOVI	94,480.0000	9.4480	102,880.0000	10.2880	8.891	0	0	0
2013/02/25	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	02/05/2013	433.01	Call	GOVI	94,380.0000	9.4380	102,780.0000	10.2780	8.900	0	0	0
2013/02/25	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	01/08/2013			GOVI	448.3060	448.3060	449.1540	449.1540	0.189	0.0000	0.0000	280
2013/02/25	GOVI	01/08/2013	445.99	Call	GOVI	23,160.0000	2.3160	31,640.0000	3.1640	36.615	0	0	0
2013/02/25	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	01/08/2013	446.00	Call	GOVI	23,060.0000	2.3060	31,540.0000	3.1540	36.774	0	0	0
2013/02/25	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	01/08/2013	446.01	Call	GOVI	22,960.0000	2.2960	31,440.0000	3.1440	36.934	0	0	0
2013/02/25	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	07/11/2013			GOVI	454.7730	454.7730	455.6300	455.6300	0.188	0.0000	0.0000	0
2013/02/25	GOVI	07/11/2013	445.99	Call	GOVI	87,830.0000	8.7830	96,400.0000	9.6400	9.757	0	0	0
2013/02/25	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	07/11/2013	446.00	Call	GOVI	87,730.0000	8.7730	96,300.0000	9.6300	9.769	0	0	0
2013/02/25	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GOVI	07/11/2013	446.01	Call	GOVI	87,630.0000	8.7630	96,200.0000	9.6200	9.780	0	0	0
2013/02/25	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/25	IGOV	02/05/2013			Index Future	200.9030	200.9030	200.8640	200.8640	(0.019)	0.0000	0.0000	459
2013/02/25	IGOV	01/08/2013			Index Future	203.5880	203.5880	203.5470	203.5470	(0.020)	0.0000	0.0000	147
2013/02/25	IGOV	07/11/2013			Index Future	206.5510	206.5510	206.5080	206.5080	(0.021)	0.0000	0.0000	7
2013/02/25	ILBI	02/05/2013			Index Future	544.0910	544.0910	543.8280	543.8280	(0.048)	0.0000	0.0000	183
2013/02/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/25	JBAF	20/03/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	1,000
2013/02/25	JBAF	17/04/2013			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	0

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2013/02/25	JBAF	15/05/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2013/02/25	JBAF	19/06/2013			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	500
2013/02/25	JBAF	17/07/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	0
2013/02/25	JBAF	21/08/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	0
2013/02/25	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	2,200
2013/02/25	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	2,000
2013/02/25	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	400
2013/02/25	JBAF	18/06/2014			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	800
2013/02/25	JBAF	17/09/2014			Jibar Tradeable Future	5.3500	94.6500	5.3400	94.6600	(0.187)	0.0000	0.0000	0
2013/02/25	JBAF	17/12/2014			Jibar Tradeable Future	5.5200	94.4800	5.4900	94.5100	(0.543)	0.0000	0.0000	0
2013/02/25	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/25	R023	02/05/2013			Bond Future	6.7278	108.6752	6.6862	108.9847	(0.618)	0.0000	0.0000	3,490
2013/02/25	R023	02/05/2013	7.04	Call	Bond Future	2,287.3700	2.2874	2,596.9300	2.5969	13.533	0	0	0
2013/02/25	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R023	02/05/2013	7.05	Call	Bond Future	2,359.5900	2.3596	2,669.1500	2.6692	13.119	0	0	0
2013/02/25	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R023	02/05/2013	7.06	Call	Bond Future	2,431.7500	2.4318	2,741.3100	2.7413	12.730	0	0	0
2013/02/25	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R023	01/08/2013			Bond Future	6.7765	110.1140	6.7334	110.4270	(0.636)	0.0000	0.0000	0
2013/02/25	R023	01/08/2013	7.29	Call	Bond Future	3,644.1500	3.6442	3,957.2100	3.9572	8.591	0	0	0
2013/02/25	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R023	01/08/2013	7.30	Call	Bond Future	3,713.5200	3.7135	4,026.5800	4.0266	8.430	0	0	0
2013/02/25	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R023	01/08/2013	7.31	Call	Bond Future	3,782.8300	3.7828	4,095.8900	4.0959	8.276	0	0	0
2013/02/25	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R157	02/05/2013			Bond Future	5.2772	119.9212	5.2391	120.0141	(0.722)	0.0000	0.0000	19,469
2013/02/25	R157	02/05/2013	5.34	Call	Bond Future	425.7800	0.4258	473.6000	0.4736	11.231	0	0	0
2013/02/25	R157	02/05/2013	5.34	Put	Bond Future	272.7000	0.2727	227.6300	0.2276	(16.527)	0	0	0
2013/02/25	R157	02/05/2013	5.35	Call	Bond Future	440.1700	0.4402	489.0500	0.4891	11.105	0	0	0
2013/02/25	R157	02/05/2013	5.35	Put	Bond Future	262.7500	0.2627	218.7400	0.2187	(16.750)	0	0	0
2013/02/25	R157	02/05/2013	5.36	Call	Bond Future	454.8200	0.4548	504.7500	0.5048	10.978	0	0	0
2013/02/25	R157	02/05/2013	5.36	Put	Bond Future	253.0700	0.2531	210.1100	0.2101	(16.976)	0	0	0
2013/02/25	R157	01/08/2013			Bond Future	5.2619	121.5091	5.2191	121.6024	(0.814)	0.0000	0.0000	0
2013/02/25	R157	01/08/2013	116.11	Call	Bond Future	92,053.4800	92.0535	92,146.8000	92.1468	0.101	0	0	0
2013/02/25	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R157	07/11/2013			Bond Future	5.2394	116.4544	5.1899	116.5483	(0.945)	0.0000	0.0000	0
2013/02/25	R157	07/11/2013	5.59	Call	Bond Future	950.1500	0.9502	1,012.7500	1.0128	6.588	0	0	0
2013/02/25	R157	07/11/2013	5.59	Put	Bond Future	287.6000	0.2876	256.2600	0.2563	(10.897)	0	0	0
2013/02/25	R157	07/11/2013	5.60	Call	Bond Future	963.3400	0.9633	1,026.3900	1.0264	6.545	0	0	0
2013/02/25	R157	07/11/2013	5.60	Put	Bond Future	281.9700	0.2820	251.0800	0.2511	(10.955)	0	0	0
2013/02/25	R157	07/11/2013	5.61	Call	Bond Future	976.6200	0.9766	1,040.1200	1.0401	6.502	0	0	0
2013/02/25	R157	07/11/2013	5.61	Put	Bond Future	276.4300	0.2764	245.9900	0.2460	(11.012)	0	0	0
2013/02/25	R186	02/05/2013			Bond Future	7.2780	131.4883	7.2466	131.8073	(0.431)	0.0000	0.0000	65,518
2013/02/25	R186	02/05/2013	6.75	Call	Bond Future	707.2100	0.7072	733.6400	0.7336	3.737	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
2013/02/25	R186	02/05/2013	6.75	Put	Bond Future	6,222.4900	6.2225	5,929.8800	5.9299	(4.702)	0	0	0
2013/02/25	R186	02/05/2013	7.39	Call	Bond Future	3,175.2200	3.1752	3,307.9200	3.3079	4.179	0	0	0
2013/02/25	R186	02/05/2013	7.39	Put	Bond Future	2,046.1600	2.0462	1,859.8200	1.8598	(9.107)	0	0	0
2013/02/25	R186	02/05/2013	7.40	Call	Bond Future	3,232.9100	3.2329	3,367.7300	3.3677	4.170	0	0	0
2013/02/25	R186	02/05/2013	7.40	Put	Bond Future	2,003.7300	2.0037	1,819.5100	1.8195	(9.194)	0	0	150
2013/02/25	R186	02/05/2013	7.41	Call	Bond Future	3,291.1500	3.2912	3,428.0900	3.4281	4.161	0	0	0
2013/02/25	R186	02/05/2013	7.41	Put	Bond Future	1,961.9600	1.9620	1,779.8600	1.7799	(9.282)	0	0	0
2013/02/25	R186	02/05/2013	7.75	Call	Bond Future	5,557.8100	5.5578	5,764.4200	5.7644	3.717	0	0	0
2013/02/25	R186	02/05/2013	7.75	Put	Bond Future	893.0600	0.8931	780.6300	0.7806	(12.589)	0	0	100
2013/02/25	R186	01/08/2013			Bond Future	7.3392	127.9442	7.3069	128.2665	(0.441)	0.0000	0.0000	0
2013/02/25	R186	01/08/2013	7.25	Call	Bond Future	3,938.5400	3.9385	4,055.4900	4.0555	2.969	0	0	4,215
2013/02/25	R186	01/08/2013	7.25	Put	Bond Future	4,830.2600	4.8303	4,624.9000	4.6249	(4.252)	0	0	0
2013/02/25	R186	01/08/2013	128.26	Call	Bond Future	118,671.8100	118.6718	118,994.1200	118.9941	0.272	0	0	0
2013/02/25	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R186	07/11/2013			Bond Future	7.4056	129.7900	7.3721	130.1161	(0.452)	0.0000	0.0000	480
2013/02/25	R186	07/11/2013	8.15	Call	Bond Future	9,689.8000	9.6898	9,895.0400	9.8950	2.118	0	0	0
2013/02/25	R186	07/11/2013	8.15	Put	Bond Future	2,727.0800	2.7271	2,606.1700	2.6062	(4.434)	0	0	0
2013/02/25	R186	07/11/2013	8.16	Call	Bond Future	9,752.5700	9.7526	9,958.6100	9.9586	2.113	0	0	0
2013/02/25	R186	07/11/2013	8.16	Put	Bond Future	2,700.0300	2.7000	2,579.9200	2.5799	(4.448)	0	0	0
2013/02/25	R186	07/11/2013	8.75	Call	Bond Future	13,609.0400	13.6090	13,858.3400	13.8583	1.832	0	0	0
2013/02/25	R186	07/11/2013	8.75	Put	Bond Future	1,421.6400	1.4216	1,344.7900	1.3448	(5.406)	0	0	130
2013/02/25	R186	07/11/2013	8.14	Call	Bond Future	9,627.1600	9.6272	9,831.6000	9.8316	2.124	0	0	0
2013/02/25	R186	07/11/2013	8.14	Put	Bond Future	2,754.3600	2.7544	2,632.6500	2.6326	(4.419)	0	0	0
2013/02/25	R197	02/05/2013			Bond Future	289.0429	289.0429	288.9104	288.9104	(0.046)	0.0000	0.0000	2,633
2013/02/25	R197	02/05/2013	282.39	Call	Bond Future	6,652.9000	6.6529	6,520.4500	6.5204	(1.991)	0	0	0
2013/02/25	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R197	02/05/2013	282.40	Call	Bond Future	6,642.9000	6.6429	6,510.4500	6.5104	(1.994)	0	0	0
2013/02/25	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R197	02/05/2013	282.41	Call	Bond Future	6,632.9000	6.6329	6,500.4500	6.5004	(1.997)	0	0	0
2013/02/25	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R201	02/05/2013			Bond Future	5.1700	108.7903	5.1310	108.8525	(0.754)	0.0000	0.0000	4
2013/02/25	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R201	02/05/2013	4.04	Put	Bond Future	1,825.3100	1.8253	1,763.0300	1.7630	(3.412)	0	0	0
2013/02/25	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R201	02/05/2013	4.05	Put	Bond Future	1,808.9800	1.8090	1,746.7000	1.7467	(3.443)	0	0	0
2013/02/25	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R201	02/05/2013	4.06	Put	Bond Future	1,792.6400	1.7926	1,730.3600	1.7304	(3.474)	0	0	0
2013/02/25	R201	01/08/2013			Bond Future	5.1359	105.8265	5.0899	105.8889	(0.896)	0.0000	0.0000	0
2013/02/25	R201	01/08/2013	107.45	Call	Bond Future	68,580.8200	68.5808	68,643.2300	68.6432	0.091	0	0	0
2013/02/25	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R201	07/11/2013			Bond Future	5.0630	107.3531	5.0058	107.4158	(1.129)	0.0000	0.0000	0
2013/02/25	R201	07/11/2013	4.79	Call	Bond Future	163.7200	0.1637	184.4800	0.1845	12.680	0	0	0
2013/02/25	R201	07/11/2013	4.79	Put	Bond Future	463.3700	0.4634	421.4800	0.4215	(9.040)	0	0	0
2013/02/25	R201	07/11/2013	4.80	Call	Bond Future	167.4700	0.1675	188.5800	0.1886	12.605	0	0	0
2013/02/25	R201	07/11/2013	4.80	Put	Bond Future	456.1200	0.4561	414.5800	0.4146	(9.107)	0	0	0
2013/02/25	R201	07/11/2013	4.81	Call	Bond Future	171.2900	0.1713	192.7500	0.1927	12.528	0	0	0

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2013/02/25	R201	07/11/2013	4.81	Put	Bond Future	448.9400	0.4489	407.7500	0.4077	(9.175)	0	0	0
2013/02/25	R202	02/05/2013			Bond Future	215.4799	215.4799	215.4789	215.4789	0.000	0.0000	0.0000	49,417
2013/02/25	R202	02/05/2013	211.04	Call	Bond Future	4,439.8800	4.4399	4,438.8800	4.4389	(0.023)	0	0	0
2013/02/25	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R202	02/05/2013	211.05	Call	Bond Future	4,429.8800	4.4299	4,428.8800	4.4289	(0.023)	0	0	0
2013/02/25	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R202	02/05/2013	211.06	Call	Bond Future	4,419.8800	4.4199	4,418.8800	4.4189	(0.023)	0	0	0
2013/02/25	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R203	02/05/2013			Bond Future	5.7491	110.6934	5.6857	110.9486	(1.101)	0.0000	0.0000	10,718
2013/02/25	R203	02/05/2013	5.89	Call	Bond Future	1,059.5200	1.0595	1,210.0700	1.2101	14.209	0	0	0
2013/02/25	R203	02/05/2013	5.89	Put	Bond Future	494.1800	0.4942	389.5700	0.3896	(21.168)	0	0	0
2013/02/25	R203	02/05/2013	5.90	Call	Bond Future	1,084.8600	1.0849	1,237.5400	1.2375	14.074	0	0	0
2013/02/25	R203	02/05/2013	5.90	Put	Bond Future	479.5400	0.4795	377.0600	0.3771	(21.370)	0	0	0
2013/02/25	R203	02/05/2013	5.91	Call	Bond Future	1,110.5000	1.1105	1,265.3100	1.2653	13.941	0	0	0
2013/02/25	R203	02/05/2013	5.91	Put	Bond Future	465.2200	0.4652	364.8700	0.3649	(21.570)	0	0	0
2013/02/25	R203	01/08/2013			Bond Future	5.7745	112.1591	5.7068	112.4169	(1.171)	0.0000	0.0000	0
2013/02/25	R203	01/08/2013	109.11	Call	Bond Future	98,945.8900	98.9459	99,203.6700	99.2037	0.261	0	0	0
2013/02/25	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R203	07/11/2013			Bond Future	5.8051	109.6169	5.7322	109.8777	(1.257)	0.0000	0.0000	0
2013/02/25	R203	07/11/2013	6.01	Call	Bond Future	1,730.1700	1.7302	1,881.0500	1.8810	8.721	0	0	0
2013/02/25	R203	07/11/2013	6.01	Put	Bond Future	1,001.8900	1.0019	891.9600	0.8920	(10.972)	0	0	0
2013/02/25	R203	07/11/2013	571.00	Call	Bond Future	107,387.3500	107.3874	107,648.1600	107.6482	0.243	0	0	0
2013/02/25	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R203	07/11/2013	5.71	Call	Bond Future	1,153.2200	1.1532	1,270.9000	1.2709	10.204	0	0	15
2013/02/25	R203	07/11/2013	5.71	Put	Bond Future	1,493.5500	1.4935	1,350.4200	1.3504	(9.583)	0	0	0
2013/02/25	R203	07/11/2013	5.99	Call	Bond Future	1,687.9200	1.6879	1,836.6600	1.8367	8.812	0	0	0
2013/02/25	R203	07/11/2013	5.99	Put	Bond Future	1,030.4800	1.0305	918.4100	0.9184	(10.876)	0	0	0
2013/02/25	R203	07/11/2013	6.00	Call	Bond Future	1,708.9800	1.7090	1,858.7900	1.8588	8.766	0	0	0
2013/02/25	R203	07/11/2013	6.00	Put	Bond Future	1,016.1100	1.0161	905.1100	0.9051	(10.924)	0	0	0
2013/02/25	R204	02/05/2013			Bond Future	6.0431	112.2135	5.9906	112.4746	(0.868)	0.0000	0.0000	7,307
2013/02/25	R204	02/05/2013	6.29	Call	Bond Future	1,757.6200	1.7576	1,921.6000	1.9216	9.330	0	0	0
2013/02/25	R204	02/05/2013	6.29	Put	Bond Future	538.8600	0.5389	441.7800	0.4418	(18.016)	0	0	0
2013/02/25	R204	02/05/2013	6.30	Call	Bond Future	1,791.4500	1.7915	1,957.3200	1.9573	9.259	0	0	0
2013/02/25	R204	02/05/2013	6.30	Put	Bond Future	523.6800	0.5237	428.4900	0.4285	(18.177)	0	0	0
2013/02/25	R204	02/05/2013	6.31	Call	Bond Future	1,825.5900	1.8256	1,993.3200	1.9933	9.188	0	0	0
2013/02/25	R204	02/05/2013	6.31	Put	Bond Future	508.8400	0.5088	415.5100	0.4155	(18.342)	0	0	0
2013/02/25	R204	01/08/2013			Bond Future	6.0827	109.6725	6.0274	109.9364	(0.909)	0.0000	0.0000	0
2013/02/25	R204	01/08/2013	110.75	Call	Bond Future	100,789.0400	100.7890	101,052.8500	101.0528	0.262	0	0	0
2013/02/25	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R204	07/11/2013			Bond Future	6.1249	111.2547	6.0662	111.5216	(0.958)	0.0000	0.0000	0
2013/02/25	R204	07/11/2013	7.00	Call	Bond Future	4,487.2300	4.4872	4,692.6100	4.6926	4.577	0	0	0
2013/02/25	R204	07/11/2013	7.00	Put	Bond Future	600.7900	0.6008	539.2500	0.5392	(10.243)	0	0	180
2013/02/25	R204	07/11/2013	6.29	Call	Bond Future	2,301.7100	2.3017	2,446.0500	2.4460	6.271	0	0	0
2013/02/25	R204	07/11/2013	6.29	Put	Bond Future	1,555.0000	1.5550	1,432.4200	1.4324	(7.883)	0	0	0
2013/02/25	R204	07/11/2013	6.30	Call	Bond Future	2,327.8200	2.3278	2,473.1500	2.4731	6.243	0	0	0

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2013/02/25	R204	07/11/2013	6.30	Put	Bond Future	1,536.0900	1.5361	1,414.5000	1.4145	(7.916)	0	0	0
2013/02/25	R204	07/11/2013	6.31	Call	Bond Future	2,354.0800	2.3541	2,500.4000	2.5004	6.216	0	0	0
2013/02/25	R204	07/11/2013	6.31	Put	Bond Future	1,517.3500	1.5174	1,396.7500	1.3968	(7.948)	0	0	0
2013/02/25	R206	02/05/2013			Bond Future	5.1655	103.8732	5.1214	103.9033	(0.854)	0.0000	0.0000	23
2013/02/25	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R206	02/05/2013	3.39	Put	Bond Future	1,221.9800	1.2220	1,191.9300	1.1919	(2.459)	0	0	0
2013/02/25	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R206	02/05/2013	3.40	Put	Bond Future	1,215.0300	1.2150	1,184.9800	1.1850	(2.473)	0	0	0
2013/02/25	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R206	02/05/2013	3.41	Put	Bond Future	1,208.0800	1.2081	1,178.0300	1.1780	(2.487)	0	0	0
2013/02/25	R206	01/08/2013			Bond Future	5.0251	101.4865	4.9575	101.5163	(1.344)	0.0000	0.0000	0
2013/02/25	R206	01/08/2013	103.94	Call	Bond Future	30,488.4200	30.4884	30,518.1800	30.5182	0.098	0	0	0
2013/02/25	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R206	07/11/2013			Bond Future	4.4285	102.9506	4.2636	102.9801	(3.725)	0.0000	0.0000	0
2013/02/25	R206	07/11/2013	4.29	Call	Bond Future	30.8800	0.0309	44.3000	0.0443	43.459	0	0	0
2013/02/25	R206	07/11/2013	4.29	Put	Bond Future	55.7000	0.0557	39.5700	0.0396	(28.959)	0	0	0
2013/02/25	R206	07/11/2013	4.30	Call	Bond Future	31.6200	0.0316	45.2400	0.0452	43.074	0	0	0
2013/02/25	R206	07/11/2013	4.30	Put	Bond Future	54.6400	0.0546	38.7100	0.0387	(29.154)	0	0	0
2013/02/25	R206	07/11/2013	4.31	Call	Bond Future	32.3600	0.0324	46.1800	0.0462	42.707	0	0	0
2013/02/25	R206	07/11/2013	4.31	Put	Bond Future	53.5900	0.0536	37.8600	0.0379	(29.352)	0	0	0
2013/02/25	R207	02/05/2013			Bond Future	6.2984	107.3606	6.2669	107.5362	(0.501)	0.0000	0.0000	7,233
2013/02/25	R207	02/05/2013	6.44	Call	Bond Future	1,643.2300	1.6432	1,726.5200	1.7265	5.069	0	0	0
2013/02/25	R207	02/05/2013	6.44	Put	Bond Future	859.4100	0.8594	767.0600	0.7671	(10.746)	0	0	0
2013/02/25	R207	02/05/2013	6.45	Call	Bond Future	1,676.9900	1.6770	1,761.6300	1.7616	5.047	0	0	0
2013/02/25	R207	02/05/2013	6.45	Put	Bond Future	838.0800	0.8381	747.0800	0.7471	(10.858)	0	0	0
2013/02/25	R207	02/05/2013	6.46	Call	Bond Future	1,711.1100	1.7111	1,797.0900	1.7971	5.025	0	0	0
2013/02/25	R207	02/05/2013	6.46	Put	Bond Future	817.1500	0.8172	727.4900	0.7275	(10.972)	0	0	0
2013/02/25	R207	01/08/2013			Bond Future	6.3461	105.1455	6.3132	105.3227	(0.520)	0.0000	0.0000	0
2013/02/25	R207	01/08/2013	106.18	Call	Bond Future	97,574.2800	97.5743	97,751.5000	97.7515	0.182	0	0	0
2013/02/25	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R207	07/11/2013			Bond Future	6.3939	106.6623	6.3593	106.8414	(0.541)	0.0000	0.0000	0
2013/02/25	R207	07/11/2013	6.69	Call	Bond Future	3,169.2200	3.1692	3,267.0100	3.2670	3.086	0	0	0
2013/02/25	R207	07/11/2013	6.69	Put	Bond Future	1,652.2700	1.6523	1,570.9300	1.5709	(4.923)	0	0	0
2013/02/25	R207	07/11/2013	6.70	Call	Bond Future	3,200.7100	3.2007	3,299.1100	3.2991	3.074	0	0	0
2013/02/25	R207	07/11/2013	6.70	Put	Bond Future	1,633.0000	1.6330	1,552.2700	1.5523	(4.944)	0	0	0
2013/02/25	R207	07/11/2013	6.71	Call	Bond Future	3,232.3400	3.2323	3,331.3500	3.3313	3.063	0	0	0
2013/02/25	R207	07/11/2013	6.71	Put	Bond Future	1,613.9100	1.6139	1,533.7900	1.5338	(4.964)	0	0	0
2013/02/25	R208	02/05/2013			Bond Future	6.4155	102.7214	6.3738	102.9803	(0.650)	0.0000	0.0000	18,312
2013/02/25	R208	02/05/2013	6.64	Call	Bond Future	2,191.3900	2.1914	2,338.2800	2.3383	6.703	0	0	0
2013/02/25	R208	02/05/2013	6.64	Put	Bond Future	811.2600	0.8113	699.2100	0.6992	(13.812)	0	0	0
2013/02/25	R208	02/05/2013	6.65	Call	Bond Future	2,231.8400	2.2318	2,380.5700	2.3806	6.664	0	0	0
2013/02/25	R208	02/05/2013	6.65	Put	Bond Future	790.7600	0.7908	680.5500	0.6806	(13.937)	0	0	0
2013/02/25	R208	02/05/2013	6.66	Call	Bond Future	2,272.6500	2.2726	2,423.1900	2.4232	6.624	0	0	0
2013/02/25	R208	02/05/2013	6.66	Put	Bond Future	770.6800	0.7707	662.2800	0.6623	(14.066)	0	0	0
2013/02/25	R208	01/08/2013			Bond Future	6.4595	104.0815	6.4161	104.3432	(0.671)	0.0000	0.0000	0

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2013/02/25	R208	01/08/2013	101.40	Call	Bond Future	95,037.0000	95.0370	95,298.7000	95.2987	0.275	0	0	0
2013/02/25	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R208	07/11/2013			Bond Future	6.5083	102.1866	6.4630	102.4514	(0.696)	0.0000	0.0000	0
2013/02/25	R208	07/11/2013	7.50	Call	Bond Future	6,487.1500	6.4872	6,686.4600	6.6865	3.072	0	0	0
2013/02/25	R208	07/11/2013	7.50	Put	Bond Future	893.8400	0.8938	828.3100	0.8283	(7.331)	0	0	230
2013/02/25	R208	07/11/2013	6.79	Call	Bond Future	3,696.6500	3.6967	3,842.9500	3.8430	3.958	0	0	0
2013/02/25	R208	07/11/2013	6.79	Put	Bond Future	2,068.0800	2.0681	1,949.5400	1.9495	(5.732)	0	0	0
2013/02/25	R208	07/11/2013	6.80	Call	Bond Future	3,731.4700	3.7315	3,878.6200	3.8786	3.943	0	0	0
2013/02/25	R208	07/11/2013	6.80	Put	Bond Future	2,045.6700	2.0457	1,927.9800	1.9280	(5.753)	0	0	0
2013/02/25	R208	07/11/2013	6.81	Call	Bond Future	3,766.4300	3.7664	3,914.4300	3.9144	3.929	0	0	0
2013/02/25	R208	07/11/2013	6.81	Put	Bond Future	2,023.4500	2.0234	1,906.6100	1.9066	(5.774)	0	0	0
2013/02/25	R209	02/05/2013			Bond Future	8.1547	81.0107	8.1438	81.1058	(0.134)	0.0000	0.0000	9,196
2013/02/25	R209	02/05/2013	7.99	Call	Bond Future	1,695.8400	1.6958	1,685.4300	1.6854	(0.614)	0	0	0
2013/02/25	R209	02/05/2013	7.99	Put	Bond Future	3,151.2900	3.1513	3,045.7800	3.0458	(3.348)	0	0	0
2013/02/25	R209	02/05/2013	8.00	Call	Bond Future	1,731.5800	1.7316	1,721.5700	1.7216	(0.578)	0	0	0
2013/02/25	R209	02/05/2013	8.00	Put	Bond Future	3,097.5000	3.0975	2,992.3900	2.9924	(3.393)	0	0	0
2013/02/25	R209	02/05/2013	8.01	Call	Bond Future	1,767.7800	1.7678	1,758.1900	1.7582	(0.542)	0	0	0
2013/02/25	R209	02/05/2013	8.01	Put	Bond Future	3,044.3200	3.0443	2,939.6300	2.9396	(3.439)	0	0	0
2013/02/25	R209	01/08/2013			Bond Future	8.2187	82.0834	8.2075	82.1792	(0.135)	0.0000	0.0000	0
2013/02/25	R209	01/08/2013	79.36	Call	Bond Future	72,134.2500	72.1343	72,230.0800	72.2301	0.133	0	0	0
2013/02/25	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R209	07/11/2013			Bond Future	8.2890	80.1227	8.2776	80.2194	(0.138)	0.0000	0.0000	0
2013/02/25	R209	07/11/2013	9.50	Call	Bond Future	11,216.3300	11.2163	11,268.4000	11.2684	0.464	0	0	0
2013/02/25	R209	07/11/2013	9.50	Put	Bond Future	1,893.8200	1.8938	1,849.1400	1.8491	(2.359)	0	0	180
2013/02/25	R209	07/11/2013	8.79	Call	Bond Future	7,671.8600	7.6719	7,705.0800	7.7051	0.433	0	0	0
2013/02/25	R209	07/11/2013	8.79	Put	Bond Future	3,592.7500	3.5927	3,529.2200	3.5292	(1.768)	0	0	0
2013/02/25	R209	07/11/2013	8.80	Call	Bond Future	7,719.8700	7.7199	7,753.3600	7.7534	0.434	0	0	0
2013/02/25	R209	07/11/2013	8.80	Put	Bond Future	3,562.6800	3.5627	3,499.4200	3.4994	(1.776)	0	0	0
2013/02/25	R209	07/11/2013	8.81	Call	Bond Future	7,767.9800	7.7680	7,801.7400	7.8017	0.435	0	0	0
2013/02/25	R209	07/11/2013	8.81	Put	Bond Future	3,532.8300	3.5328	3,469.8400	3.4698	(1.783)	0	0	0
2013/02/25	R210	02/05/2013			Bond Future	164.1506	164.1506	164.1486	164.1486	(0.001)	0.0000	0.0000	1,244
2013/02/25	R210	02/05/2013	161.14	Call	Bond Future	3,010.6100	3.0106	3,008.5600	3.0086	(0.068)	0	0	0
2013/02/25	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R210	02/05/2013	161.15	Call	Bond Future	3,000.6100	3.0006	2,998.5600	2.9986	(0.068)	0	0	0
2013/02/25	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R210	02/05/2013	161.16	Call	Bond Future	2,990.6100	2.9906	2,988.5600	2.9886	(0.069)	0	0	0
2013/02/25	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R211	02/05/2013			Bond Future	128.5000	128.5000	128.4921	128.4921	(0.006)	0.0000	0.0000	529
2013/02/25	R211	02/05/2013	125.69	Call	Bond Future	2,809.9500	2.8100	2,802.1400	2.8021	(0.278)	0	0	0
2013/02/25	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R211	02/05/2013	125.70	Call	Bond Future	2,799.9500	2.8000	2,792.1400	2.7921	(0.279)	0	0	0
2013/02/25	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R211	02/05/2013	125.71	Call	Bond Future	2,789.9500	2.7900	2,782.1400	2.7821	(0.280)	0	0	0
2013/02/25	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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2013/02/25	R212	02/05/2013			Bond Future	134.2675	134.2675	134.2635	134.2635	(0.003)	0.0000	0.0000	20,170
2013/02/25	R212	02/05/2013	131.09	Call	Bond Future	3,177.4600	3.1775	3,173.4700	3.1735	(0.126)	0	0	0
2013/02/25	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R212	02/05/2013	131.10	Call	Bond Future	3,167.4600	3.1675	3,163.4700	3.1635	(0.126)	0	0	0
2013/02/25	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R212	02/05/2013	131.11	Call	Bond Future	3,157.4600	3.1575	3,153.4700	3.1535	(0.126)	0	0	0
2013/02/25	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R213	02/05/2013			Bond Future	7.8477	93.2166	7.8369	93.3142	(0.139)	0.0000	0.0000	10,129
2013/02/25	R213	02/05/2013	7.84	Call	Bond Future	2,384.1500	2.3841	2,380.9000	2.3809	(0.136)	0	0	0
2013/02/25	R213	02/05/2013	7.84	Put	Bond Future	2,453.5800	2.4536	2,352.7500	2.3528	(4.110)	0	0	0
2013/02/25	R213	02/05/2013	7.85	Call	Bond Future	2,428.2800	2.4283	2,425.6200	2.4256	(0.110)	0	0	0
2013/02/25	R213	02/05/2013	7.85	Put	Bond Future	2,408.1400	2.4081	2,307.9000	2.3079	(4.163)	0	0	0
2013/02/25	R213	02/05/2013	7.86	Call	Bond Future	2,472.8700	2.4729	2,470.8200	2.4708	(0.083)	0	0	0
2013/02/25	R213	02/05/2013	7.86	Put	Bond Future	2,363.2800	2.3633	2,263.6500	2.2637	(4.216)	0	0	0
2013/02/25	R213	01/08/2013			Bond Future	7.9106	94.4507	7.8995	94.5490	(0.141)	0.0000	0.0000	0
2013/02/25	R213	01/08/2013	91.25	Call	Bond Future	83,835.7000	83.8357	83,933.9700	83.9340	0.117	0	0	0
2013/02/25	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R213	07/11/2013			Bond Future	7.9813	92.2757	7.9699	92.3748	(0.143)	0.0000	0.0000	0
2013/02/25	R213	07/11/2013	8.59	Call	Bond Future	8,036.6800	8.0367	8,076.8200	8.0768	0.499	0	0	0
2013/02/25	R213	07/11/2013	8.59	Put	Bond Future	2,965.6500	2.9656	2,906.6600	2.9067	(1.989)	0	0	0
2013/02/25	R213	07/11/2013	8.60	Call	Bond Future	8,088.8100	8.0888	8,129.2300	8.1292	0.500	0	0	0
2013/02/25	R213	07/11/2013	8.60	Put	Bond Future	2,937.9200	2.9379	2,879.2100	2.8792	(1.998)	0	0	0
2013/02/25	R213	07/11/2013	8.61	Call	Bond Future	8,141.0400	8.1410	8,181.7600	8.1818	0.500	0	0	0
2013/02/25	R213	07/11/2013	8.61	Put	Bond Future	2,910.4100	2.9104	2,852.0000	2.8520	(2.007)	0	0	0
2013/02/25	R214	02/05/2013			Bond Future	8.1865	82.7962	8.1756	82.8969	(0.133)	0.0000	0.0000	2,034
2013/02/25	R214	02/05/2013	84.31	Call	Bond Future	74,016.6000	74.0166	74,117.2600	74.1173	0.136	0	0	0
2013/02/25	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/25	R214	01/08/2013			Bond Future	8.2478	83.8924	8.2367	83.9939	(0.135)	0.0000	0.0000	0
2013/02/25	R214	01/08/2013	84.31	Call	Bond Future	73,444.5300	73.4445	73,545.9900	73.5460	0.138	0	0	0
2013/02/25	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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