



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/02/2013 to 28/02/2013

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
2013/02/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	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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2013/02/28	2025	02/05/2013			Bond Future	113.5734	113.5734	113.6941	113.6941	0.106	0.0000	0.0000	0
2013/02/28	2025	02/05/2013	113.41	Call	Bond Future	159.7300	0.1597	280.4300	0.2804	75.565	0	0	0
2013/02/28	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	2038	02/05/2013			Bond Future	112.3226	112.3226	112.3246	112.3246	0.002	0.0000	0.0000	0
2013/02/28	2038	02/05/2013	111.60	Call	Bond Future	718.1600	0.7182	720.0900	0.7201	0.269	0	0	0
2013/02/28	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	2050	02/05/2013			Bond Future	119.6584	119.6584	119.6608	119.6608	0.002	0.0000	0.0000	122
2013/02/28	2050	02/05/2013	117.60	Call	Bond Future	2,060.6000	2.0606	2,063.0000	2.0630	0.116	0	0	0
2013/02/28	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	AL7T	02/05/2013			Index Future	496.6890	496.6890	496.5540	496.5540	(0.027)	0.0000	0.0000	12
2013/02/28	AL7T	01/08/2013			Index Future	503.1970	503.1970	503.0600	503.0600	(0.027)	0.0000	0.0000	0
2013/02/28	AL7T	07/11/2013			Index Future	510.3860	510.3860	510.2450	510.2450	(0.028)	0.0000	0.0000	0
2013/02/28	ALBI	02/05/2013			Index Future	441.0930	441.0930	440.9320	440.9320	(0.037)	0.0000	0.0000	925
2013/02/28	ALBI	01/08/2013			Index Future	446.8730	446.8730	446.7080	446.7080	(0.037)	0.0000	0.0000	79
2013/02/28	ALBI	07/11/2013			Index Future	453.2570	453.2570	453.0890	453.0890	(0.037)	0.0000	0.0000	85
2013/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	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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2013/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/28	EL28	02/05/2013			Bond Future	113.6594	113.6594	113.6616	113.6616	0.002	0.0000	0.0000	0
2013/02/28	EL28	02/05/2013	113.32	Call	Bond Future	343.2500	0.3433	345.3800	0.3454	0.621	0	0	0
2013/02/28	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	ES33	02/05/2013			Bond Future	8.8639	88.3094	8.8420	88.4944	(0.247)	0.0000	0.0000	3,363
2013/02/28	ES33	02/05/2013	91.02	Call	Bond Future	79,129.1700	79.1292	79,314.1200	79.3141	0.234	0	0	0
2013/02/28	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	ES33	01/08/2013			Bond Future	8.9547	89.4667	8.9321	89.6537	(0.252)	0.0000	0.0000	0
2013/02/28	ES33	01/08/2013	9.00	Call	Bond Future	374.4900	0.3745	561.5400	0.5615	49.948	0	0	0
2013/02/28	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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2013/02/28	ES33	01/08/2013	91.02	Call	Bond Future	78,415.3600	78.4154	78,602.4100	78.6024	0.239	0	0	0
2013/02/28	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	02/05/2013			GOVI	441.0140	441.0140	440.8010	440.8010	(0.048)	0.0000	0.0000	98
2013/02/28	GOVI	02/05/2013	432.99	Call	GOVI	80,240.0000	8.0240	78,110.0000	7.8110	(2.655)	0	0	0
2013/02/28	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	02/05/2013	433.00	Call	GOVI	80,140.0000	8.0140	78,010.0000	7.8010	(2.658)	0	0	0
2013/02/28	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	02/05/2013	433.01	Call	GOVI	80,040.0000	8.0040	77,910.0000	7.7910	(2.661)	0	0	0
2013/02/28	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	01/08/2013			GOVI	446.7930	446.7930	446.5760	446.5760	(0.049)	0.0000	0.0000	280
2013/02/28	GOVI	01/08/2013	445.99	Call	GOVI	8,030.0000	0.8030	5,860.0000	0.5860	(27.024)	0	0	0
2013/02/28	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	01/08/2013	446.00	Call	GOVI	7,930.0000	0.7930	5,760.0000	0.5760	(27.364)	0	0	0
2013/02/28	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	01/08/2013	446.01	Call	GOVI	7,830.0000	0.7830	5,660.0000	0.5660	(27.714)	0	0	0
2013/02/28	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	07/11/2013			GOVI	453.1760	453.1760	452.9550	452.9550	(0.049)	0.0000	0.0000	0
2013/02/28	GOVI	07/11/2013	445.99	Call	GOVI	71,860.0000	7.1860	69,650.0000	6.9650	(3.075)	0	0	0
2013/02/28	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	07/11/2013	446.00	Call	GOVI	71,760.0000	7.1760	69,550.0000	6.9550	(3.080)	0	0	0
2013/02/28	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GOVI	07/11/2013	446.01	Call	GOVI	71,660.0000	7.1660	69,450.0000	6.9450	(3.084)	0	0	0
2013/02/28	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/28	IGOV	02/05/2013			Index Future	201.1160	201.1160	201.7080	201.7080	0.294	0.0000	0.0000	459
2013/02/28	IGOV	01/08/2013			Index Future	203.8090	203.8090	204.4080	204.4080	0.294	0.0000	0.0000	147
2013/02/28	IGOV	07/11/2013			Index Future	206.7640	206.7640	207.3720	207.3720	0.294	0.0000	0.0000	7
2013/02/28	ILBI	02/05/2013			Index Future	543.6970	543.6970	544.3360	544.3360	0.118	0.0000	0.0000	183
2013/02/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/28	JBAF	20/03/2013			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	1,000
2013/02/28	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0

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2013/02/28	JBAF	15/05/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/28	JBAF	19/06/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	500
2013/02/28	JBAF	17/07/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2013/02/28	JBAF	21/08/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2013/02/28	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	2,200
2013/02/28	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,000
2013/02/28	JBAF	19/03/2014			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	400
2013/02/28	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	800
2013/02/28	JBAF	17/09/2014			Jibar Tradeable Future	5.3600	94.6400	5.3600	94.6400	0.000	0.0000	0.0000	0
2013/02/28	JBAF	17/12/2014			Jibar Tradeable Future	5.5200	94.4800	5.5200	94.4800	0.000	0.0000	0.0000	0
2013/02/28	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/28	R023	02/05/2013			Bond Future	6.7417	108.5717	6.7463	108.5379	0.068	0.0000	0.0000	4,970
2013/02/28	R023	02/05/2013	7.04	Call	Bond Future	2,183.8900	2.1839	2,150.0700	2.1501	(1.549)	0	0	0
2013/02/28	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R023	02/05/2013	7.05	Call	Bond Future	2,256.1100	2.2561	2,222.2900	2.2223	(1.499)	0	0	0
2013/02/28	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R023	02/05/2013	7.06	Call	Bond Future	2,328.2700	2.3283	2,294.4500	2.2944	(1.453)	0	0	0
2013/02/28	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R023	01/08/2013			Bond Future	6.7930	109.9944	6.7977	109.9598	0.070	0.0000	0.0000	0
2013/02/28	R023	01/08/2013	7.29	Call	Bond Future	3,524.5900	3.5246	3,489.9700	3.4900	(0.982)	0	0	0
2013/02/28	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R023	01/08/2013	7.30	Call	Bond Future	3,593.9600	3.5940	3,559.3400	3.5593	(0.963)	0	0	0
2013/02/28	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R023	01/08/2013	7.31	Call	Bond Future	3,663.2700	3.6633	3,628.6500	3.6287	(0.945)	0	0	0
2013/02/28	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R157	02/05/2013			Bond Future	5.2539	119.9779	5.2862	119.8993	0.614	0.0000	0.0000	19,945
2013/02/28	R157	02/05/2013	5.34	Call	Bond Future	442.7100	0.4427	394.3000	0.3943	(10.935)	0	0	0
2013/02/28	R157	02/05/2013	5.34	Put	Bond Future	232.9800	0.2330	263.1900	0.2632	12.967	0	0	0
2013/02/28	R157	02/05/2013	5.35	Call	Bond Future	457.8300	0.4578	408.5300	0.4085	(10.768)	0	0	0
2013/02/28	R157	02/05/2013	5.35	Put	Bond Future	223.7600	0.2238	253.0800	0.2531	13.103	0	0	0
2013/02/28	R157	02/05/2013	5.36	Call	Bond Future	473.2100	0.4732	423.0300	0.4230	(10.604)	0	0	0
2013/02/28	R157	02/05/2013	5.36	Put	Bond Future	214.8100	0.2148	243.2500	0.2432	13.240	0	0	0
2013/02/28	R157	01/08/2013			Bond Future	5.2431	121.5501	5.2798	121.4701	0.701	0.0000	0.0000	0
2013/02/28	R157	01/08/2013	116.11	Call	Bond Future	92,094.4900	92.0945	92,014.4400	92.0144	(0.087)	0	0	0
2013/02/28	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R157	07/11/2013			Bond Future	5.2261	116.4797	5.2690	116.3982	0.822	0.0000	0.0000	0
2013/02/28	R157	07/11/2013	5.59	Call	Bond Future	955.9400	0.9559	899.2000	0.8992	(5.936)	0	0	0
2013/02/28	R157	07/11/2013	5.59	Put	Bond Future	268.1000	0.2681	292.8300	0.2928	9.224	0	0	0
2013/02/28	R157	07/11/2013	5.60	Call	Bond Future	969.3200	0.9693	912.2000	0.9122	(5.893)	0	0	0
2013/02/28	R157	07/11/2013	5.60	Put	Bond Future	262.6600	0.2627	287.0100	0.2870	9.271	0	0	0
2013/02/28	R157	07/11/2013	5.61	Call	Bond Future	982.7900	0.9828	925.2900	0.9253	(5.851)	0	0	0
2013/02/28	R157	07/11/2013	5.61	Put	Bond Future	257.3100	0.2573	281.2800	0.2813	9.316	0	0	0
2013/02/28	R186	02/05/2013			Bond Future	7.3269	130.9940	7.3364	130.8981	0.130	0.0000	0.0000	64,798
2013/02/28	R186	02/05/2013	6.75	Call	Bond Future	547.1300	0.5471	518.9500	0.5190	(5.151)	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
2013/02/28	R186	02/05/2013	6.75	Put	Bond Future	6,556.7400	6.5567	6,624.4400	6.6244	1.033	0	0	0
2013/02/28	R186	02/05/2013	7.39	Call	Bond Future	2,794.2800	2.7943	2,722.5800	2.7226	(2.566)	0	0	0
2013/02/28	R186	02/05/2013	7.39	Put	Bond Future	2,159.5500	2.1596	2,183.7300	2.1837	1.120	0	0	0
2013/02/28	R186	02/05/2013	7.40	Call	Bond Future	2,849.1200	2.8491	2,776.8300	2.7768	(2.537)	0	0	0
2013/02/28	R186	02/05/2013	7.40	Put	Bond Future	2,114.2700	2.1143	2,137.8600	2.1379	1.116	0	0	150
2013/02/28	R186	02/05/2013	7.41	Call	Bond Future	2,904.5400	2.9045	2,831.6700	2.8317	(2.509)	0	0	0
2013/02/28	R186	02/05/2013	7.41	Put	Bond Future	2,069.6800	2.0697	2,092.6900	2.0927	1.112	0	0	0
2013/02/28	R186	02/05/2013	7.75	Call	Bond Future	5,096.6600	5.0967	5,008.7100	5.0087	(1.726)	0	0	0
2013/02/28	R186	02/05/2013	7.75	Put	Bond Future	926.2400	0.9262	934.1700	0.9342	0.856	0	0	100
2013/02/28	R186	01/08/2013			Bond Future	7.3915	127.4258	7.4014	127.3283	0.134	0.0000	0.0000	0
2013/02/28	R186	01/08/2013	7.25	Call	Bond Future	3,640.6700	3.6407	3,581.7400	3.5817	(1.619)	0	0	4,215
2013/02/28	R186	01/08/2013	7.25	Put	Bond Future	5,050.8200	5.0508	5,089.4100	5.0894	0.764	0	0	0
2013/02/28	R186	01/08/2013	128.26	Call	Bond Future	118,153.3800	118.1534	118,055.8600	118.0559	(0.083)	0	0	0
2013/02/28	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R186	07/11/2013			Bond Future	7.4616	129.2463	7.4719	129.1472	0.138	0.0000	0.0000	480
2013/02/28	R186	07/11/2013	8.15	Call	Bond Future	9,251.0600	9.2511	9,172.1000	9.1721	(0.854)	0	0	0
2013/02/28	R186	07/11/2013	8.15	Put	Bond Future	2,831.9800	2.8320	2,852.2000	2.8522	0.714	0	0	0
2013/02/28	R186	07/11/2013	8.16	Call	Bond Future	9,312.7900	9.3128	9,233.6300	9.2336	(0.850)	0	0	0
2013/02/28	R186	07/11/2013	8.16	Put	Bond Future	2,803.8900	2.8039	2,823.9100	2.8239	0.714	0	0	0
2013/02/28	R186	07/11/2013	8.75	Call	Bond Future	13,119.6200	13.1196	13,031.0200	13.0310	(0.675)	0	0	0
2013/02/28	R186	07/11/2013	8.75	Put	Bond Future	1,475.8600	1.4759	1,486.4400	1.4864	0.717	0	0	1,030
2013/02/28	R186	07/11/2013	8.14	Call	Bond Future	9,189.4800	9.1895	9,110.7200	9.1107	(0.857)	0	0	0
2013/02/28	R186	07/11/2013	8.14	Put	Bond Future	2,860.3200	2.8603	2,880.7400	2.8807	0.714	0	0	0
2013/02/28	R197	02/05/2013			Bond Future	289.6217	289.6217	290.3710	290.3710	0.259	0.0000	0.0000	2,633
2013/02/28	R197	02/05/2013	282.39	Call	Bond Future	7,231.7400	7.2317	7,981.0300	7.9810	10.361	0	0	0
2013/02/28	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R197	02/05/2013	282.40	Call	Bond Future	7,221.7400	7.2217	7,971.0300	7.9710	10.375	0	0	0
2013/02/28	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R197	02/05/2013	282.41	Call	Bond Future	7,211.7400	7.2117	7,961.0300	7.9610	10.390	0	0	0
2013/02/28	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R201	02/05/2013			Bond Future	5.1319	108.8511	5.1598	108.8065	0.545	0.0000	0.0000	4
2013/02/28	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R201	02/05/2013	4.04	Put	Bond Future	1,764.4300	1.7644	1,809.1300	1.8091	2.533	0	0	0
2013/02/28	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R201	02/05/2013	4.05	Put	Bond Future	1,748.1000	1.7481	1,792.8000	1.7928	2.557	0	0	0
2013/02/28	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R201	02/05/2013	4.06	Put	Bond Future	1,731.7600	1.7318	1,776.4600	1.7765	2.581	0	0	0
2013/02/28	R201	01/08/2013			Bond Future	5.1012	105.8736	5.1348	105.8281	0.659	0.0000	0.0000	0
2013/02/28	R201	01/08/2013	107.45	Call	Bond Future	68,627.9700	68.6280	68,582.3700	68.5824	(0.066)	0	0	0
2013/02/28	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R201	07/11/2013			Bond Future	5.0327	107.3863	5.0752	107.3398	0.843	0.0000	0.0000	0
2013/02/28	R201	07/11/2013	4.79	Call	Bond Future	172.6600	0.1727	156.1300	0.1561	(9.574)	0	0	0
2013/02/28	R201	07/11/2013	4.79	Put	Bond Future	439.1900	0.4392	469.1500	0.4691	6.822	0	0	0
2013/02/28	R201	07/11/2013	4.80	Call	Bond Future	176.5800	0.1766	159.7900	0.1598	(9.508)	0	0	0
2013/02/28	R201	07/11/2013	4.80	Put	Bond Future	432.1100	0.4321	461.8100	0.4618	6.873	0	0	0
2013/02/28	R201	07/11/2013	4.81	Call	Bond Future	180.5700	0.1806	163.5100	0.1635	(9.448)	0	0	0

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2013/02/28	R201	07/11/2013	4.81	Put	Bond Future	425.1000	0.4251	454.5300	0.4545	6.923	0	0	0
2013/02/28	R202	02/05/2013			Bond Future	215.8040	215.8040	216.9849	216.9849	0.547	0.0000	0.0000	49,417
2013/02/28	R202	02/05/2013	211.04	Call	Bond Future	4,764.0400	4.7640	5,944.8800	5.9449	24.787	0	0	0
2013/02/28	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R202	02/05/2013	211.05	Call	Bond Future	4,754.0400	4.7540	5,934.8800	5.9349	24.839	0	0	0
2013/02/28	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R202	02/05/2013	211.06	Call	Bond Future	4,744.0400	4.7440	5,924.8800	5.9249	24.891	0	0	0
2013/02/28	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R203	02/05/2013			Bond Future	5.7495	110.6917	5.8012	110.4839	0.899	0.0000	0.0000	10,718
2013/02/28	R203	02/05/2013	5.89	Call	Bond Future	1,021.5700	1.0216	890.2800	0.8903	(12.852)	0	0	0
2013/02/28	R203	02/05/2013	5.89	Put	Bond Future	458.0000	0.4580	534.5000	0.5345	16.703	0	0	0
2013/02/28	R203	02/05/2013	5.90	Call	Bond Future	1,046.9600	1.0470	913.9100	0.9139	(12.708)	0	0	0
2013/02/28	R203	02/05/2013	5.90	Put	Bond Future	443.4100	0.4434	518.1500	0.5181	16.856	0	0	0
2013/02/28	R203	02/05/2013	5.91	Call	Bond Future	1,072.6800	1.0727	937.8700	0.9379	(12.568)	0	0	0
2013/02/28	R203	02/05/2013	5.91	Put	Bond Future	429.1700	0.4292	502.1500	0.5022	17.005	0	0	0
2013/02/28	R203	01/08/2013			Bond Future	5.7789	112.1422	5.8344	111.9313	0.960	0.0000	0.0000	0
2013/02/28	R203	01/08/2013	109.11	Call	Bond Future	98,928.9800	98.9290	98,718.0700	98.7181	(0.213)	0	0	0
2013/02/28	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R203	07/11/2013			Bond Future	5.8142	109.5845	5.8743	109.3703	1.033	0.0000	0.0000	0
2013/02/28	R203	07/11/2013	6.01	Call	Bond Future	1,677.0400	1.6770	1,550.8200	1.5508	(7.526)	0	0	0
2013/02/28	R203	07/11/2013	6.01	Put	Bond Future	981.1700	0.9812	1,069.0900	1.0691	8.961	0	0	0
2013/02/28	R203	07/11/2013	571.00	Call	Bond Future	107,354.9400	107.3549	107,140.8000	107.1408	(0.199)	0	0	0
2013/02/28	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R203	07/11/2013	5.71	Call	Bond Future	1,107.3700	1.1074	1,009.2400	1.0092	(8.862)	0	0	15
2013/02/28	R203	07/11/2013	5.71	Put	Bond Future	1,480.1100	1.4801	1,596.1200	1.5961	7.838	0	0	0
2013/02/28	R203	07/11/2013	5.99	Call	Bond Future	1,634.9200	1.6349	1,510.5100	1.5105	(7.610)	0	0	0
2013/02/28	R203	07/11/2013	5.99	Put	Bond Future	1,009.8900	1.0099	1,099.6200	1.0996	8.885	0	0	0
2013/02/28	R203	07/11/2013	6.00	Call	Bond Future	1,655.9100	1.6559	1,530.5900	1.5306	(7.568)	0	0	0
2013/02/28	R203	07/11/2013	6.00	Put	Bond Future	995.4500	0.9955	1,084.2700	1.0843	8.923	0	0	0
2013/02/28	R204	02/05/2013			Bond Future	6.0427	112.2152	6.0838	112.0115	0.679	0.0000	0.0000	7,307
2013/02/28	R204	02/05/2013	6.29	Call	Bond Future	1,719.7100	1.7197	1,574.5200	1.5745	(8.443)	0	0	0
2013/02/28	R204	02/05/2013	6.29	Put	Bond Future	499.2600	0.4993	557.8100	0.5578	11.727	0	0	0
2013/02/28	R204	02/05/2013	6.30	Call	Bond Future	1,753.9100	1.7539	1,607.3500	1.6074	(8.356)	0	0	0
2013/02/28	R204	02/05/2013	6.30	Put	Bond Future	484.4500	0.4845	541.6300	0.5416	11.803	0	0	0
2013/02/28	R204	02/05/2013	6.31	Call	Bond Future	1,788.4100	1.7884	1,640.5100	1.6405	(8.270)	0	0	0
2013/02/28	R204	02/05/2013	6.31	Put	Bond Future	469.9700	0.4700	525.8100	0.5258	11.882	0	0	0
2013/02/28	R204	01/08/2013			Bond Future	6.0855	109.6592	6.1289	109.4525	0.714	0.0000	0.0000	0
2013/02/28	R204	01/08/2013	110.75	Call	Bond Future	100,775.7500	100.7758	100,569.0500	100.5691	(0.205)	0	0	0
2013/02/28	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R204	07/11/2013			Bond Future	6.1312	111.2260	6.1775	111.0160	0.755	0.0000	0.0000	0
2013/02/28	R204	07/11/2013	7.00	Call	Bond Future	4,469.1700	4.4692	4,301.7500	4.3018	(3.746)	0	0	0
2013/02/28	R204	07/11/2013	7.00	Put	Bond Future	611.4200	0.6114	653.9400	0.6539	6.954	0	0	1,270
2013/02/28	R204	07/11/2013	6.29	Call	Bond Future	2,288.8800	2.2889	2,167.6600	2.1677	(5.296)	0	0	0
2013/02/28	R204	07/11/2013	6.29	Put	Bond Future	1,570.8600	1.5709	1,659.5800	1.6596	5.648	0	0	0
2013/02/28	R204	07/11/2013	6.30	Call	Bond Future	2,314.8600	2.3149	2,192.8700	2.1929	(5.270)	0	0	0

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2013/02/28	R204	07/11/2013	6.30	Put	Bond Future	1,551.8200	1.5518	1,639.7700	1.6398	5.668	0	0	0
2013/02/28	R204	07/11/2013	6.31	Call	Bond Future	2,341.0000	2.3410	2,218.2400	2.2182	(5.244)	0	0	0
2013/02/28	R204	07/11/2013	6.31	Put	Bond Future	1,532.9600	1.5330	1,620.1400	1.6201	5.687	0	0	0
2013/02/28	R206	02/05/2013			Bond Future	5.1481	103.8850	5.1734	103.8678	0.490	0.0000	0.0000	23
2013/02/28	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R206	02/05/2013	3.39	Put	Bond Future	1,210.1500	1.2102	1,227.3400	1.2273	1.420	0	0	0
2013/02/28	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R206	02/05/2013	3.40	Put	Bond Future	1,203.2000	1.2032	1,220.3900	1.2204	1.429	0	0	0
2013/02/28	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R206	02/05/2013	3.41	Put	Bond Future	1,196.2500	1.1963	1,213.4400	1.2134	1.437	0	0	0
2013/02/28	R206	01/08/2013			Bond Future	5.0297	101.4845	5.0699	101.4668	0.799	0.0000	0.0000	0
2013/02/28	R206	01/08/2013	103.94	Call	Bond Future	30,486.3900	30.4864	30,468.6700	30.4687	(0.058)	0	0	0
2013/02/28	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R206	07/11/2013			Bond Future	4.5188	102.9344	4.6204	102.9162	2.247	0.0000	0.0000	0
2013/02/28	R206	07/11/2013	4.29	Call	Bond Future	23.7600	0.0238	17.9900	0.0180	(24.285)	0	0	0
2013/02/28	R206	07/11/2013	4.29	Put	Bond Future	64.7500	0.0647	77.1600	0.0772	19.166	0	0	0
2013/02/28	R206	07/11/2013	4.30	Call	Bond Future	24.3800	0.0244	18.5000	0.0185	(24.118)	0	0	0
2013/02/28	R206	07/11/2013	4.30	Put	Bond Future	63.5700	0.0636	75.8700	0.0759	19.349	0	0	0
2013/02/28	R206	07/11/2013	4.31	Call	Bond Future	25.0200	0.0250	19.0200	0.0190	(23.981)	0	0	0
2013/02/28	R206	07/11/2013	4.31	Put	Bond Future	62.4200	0.0624	74.6000	0.0746	19.513	0	0	0
2013/02/28	R207	02/05/2013			Bond Future	6.3025	107.3375	6.3278	107.1972	0.401	0.0000	0.0000	7,079
2013/02/28	R207	02/05/2013	6.44	Call	Bond Future	1,580.8400	1.5808	1,487.8800	1.4879	(5.880)	0	0	0
2013/02/28	R207	02/05/2013	6.44	Put	Bond Future	820.0400	0.8200	867.4000	0.8674	5.775	0	0	0
2013/02/28	R207	02/05/2013	6.45	Call	Bond Future	1,614.6600	1.6147	1,520.7200	1.5207	(5.818)	0	0	0
2013/02/28	R207	02/05/2013	6.45	Put	Bond Future	798.7700	0.7988	845.1500	0.8452	5.806	0	0	0
2013/02/28	R207	02/05/2013	6.46	Call	Bond Future	1,648.8600	1.6489	1,553.9400	1.5539	(5.757)	0	0	0
2013/02/28	R207	02/05/2013	6.46	Put	Bond Future	777.9200	0.7779	823.3200	0.8233	5.836	0	0	0
2013/02/28	R207	01/08/2013			Bond Future	6.3532	105.1076	6.3798	104.9652	0.418	0.0000	0.0000	0
2013/02/28	R207	01/08/2013	106.18	Call	Bond Future	97,536.4300	97.5364	97,394.0000	97.3940	(0.146)	0	0	0
2013/02/28	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R207	07/11/2013			Bond Future	6.4041	106.6093	6.4322	106.4646	0.438	0.0000	0.0000	0
2013/02/28	R207	07/11/2013	6.69	Call	Bond Future	3,104.6000	3.1046	3,012.5200	3.0125	(2.966)	0	0	0
2013/02/28	R207	07/11/2013	6.69	Put	Bond Future	1,640.6700	1.6407	1,693.2600	1.6933	3.205	0	0	0
2013/02/28	R207	07/11/2013	6.70	Call	Bond Future	3,135.9800	3.1360	3,043.4200	3.0434	(2.952)	0	0	0
2013/02/28	R207	07/11/2013	6.70	Put	Bond Future	1,621.2900	1.6213	1,673.4000	1.6734	3.214	0	0	0
2013/02/28	R207	07/11/2013	6.71	Call	Bond Future	3,167.5100	3.1675	3,074.4700	3.0745	(2.937)	0	0	0
2013/02/28	R207	07/11/2013	6.71	Put	Bond Future	1,602.1000	1.6021	1,653.7300	1.6537	3.223	0	0	0
2013/02/28	R208	02/05/2013			Bond Future	6.4195	102.6966	6.4241	102.6680	0.072	0.0000	0.0000	18,312
2013/02/28	R208	02/05/2013	6.64	Call	Bond Future	2,119.4300	2.1194	2,090.9000	2.0909	(1.346)	0	0	0
2013/02/28	R208	02/05/2013	6.64	Put	Bond Future	764.1500	0.7642	764.1300	0.7641	(0.003)	0	0	0
2013/02/28	R208	02/05/2013	6.65	Call	Bond Future	2,159.9600	2.1600	2,131.3100	2.1313	(1.326)	0	0	0
2013/02/28	R208	02/05/2013	6.65	Put	Bond Future	743.7300	0.7437	743.5900	0.7436	(0.019)	0	0	0
2013/02/28	R208	02/05/2013	6.66	Call	Bond Future	2,200.8500	2.2009	2,172.0900	2.1721	(1.307)	0	0	0
2013/02/28	R208	02/05/2013	6.66	Put	Bond Future	723.7300	0.7237	723.4800	0.7235	(0.035)	0	0	0
2013/02/28	R208	01/08/2013			Bond Future	6.4660	104.0423	6.4708	104.0132	0.075	0.0000	0.0000	0

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2013/02/28	R208	01/08/2013	101.40	Call	Bond Future	94,997.8400	94.9978	94,968.6800	94.9687	(0.031)	0	0	0
2013/02/28	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R208	07/11/2013			Bond Future	6.5176	102.1326	6.5227	102.1028	0.078	0.0000	0.0000	0
2013/02/28	R208	07/11/2013	7.50	Call	Bond Future	6,414.0800	6.4141	6,386.3300	6.3863	(0.433)	0	0	0
2013/02/28	R208	07/11/2013	7.50	Put	Bond Future	874.7700	0.8748	876.8300	0.8768	0.235	0	0	1,520
2013/02/28	R208	07/11/2013	6.79	Call	Bond Future	3,627.2600	3.6273	3,603.9700	3.6040	(0.642)	0	0	0
2013/02/28	R208	07/11/2013	6.79	Put	Bond Future	2,052.6900	2.0527	2,059.2100	2.0592	0.318	0	0	0
2013/02/28	R208	07/11/2013	6.80	Call	Bond Future	3,661.6500	3.6617	3,638.2700	3.6383	(0.639)	0	0	0
2013/02/28	R208	07/11/2013	6.80	Put	Bond Future	2,029.8500	2.0299	2,036.2800	2.0363	0.317	0	0	0
2013/02/28	R208	07/11/2013	6.81	Call	Bond Future	3,696.1800	3.6962	3,672.7200	3.6727	(0.635)	0	0	0
2013/02/28	R208	07/11/2013	6.81	Put	Bond Future	2,007.2000	2.0072	2,013.5500	2.0135	0.316	0	0	0
2013/02/28	R209	02/05/2013			Bond Future	8.3047	79.7195	8.2835	79.8998	(0.255)	0.0000	0.0000	9,196
2013/02/28	R209	02/05/2013	7.99	Call	Bond Future	1,137.2600	1.1373	1,181.1000	1.1811	3.855	0	0	0
2013/02/28	R209	02/05/2013	7.99	Put	Bond Future	3,883.9000	3.8839	3,747.4500	3.7475	(3.513)	0	0	0
2013/02/28	R209	02/05/2013	8.00	Call	Bond Future	1,165.0400	1.1650	1,209.8100	1.2098	3.843	0	0	0
2013/02/28	R209	02/05/2013	8.00	Put	Bond Future	3,822.1500	3.8221	3,686.6300	3.6866	(3.546)	0	0	0
2013/02/28	R209	02/05/2013	8.01	Call	Bond Future	1,193.2800	1.1933	1,238.9800	1.2390	3.830	0	0	0
2013/02/28	R209	02/05/2013	8.01	Put	Bond Future	3,761.0100	3.7610	3,626.4200	3.6264	(3.579)	0	0	0
2013/02/28	R209	01/08/2013			Bond Future	8.3740	80.7642	8.3523	80.9466	(0.259)	0.0000	0.0000	0
2013/02/28	R209	01/08/2013	79.36	Call	Bond Future	70,815.0600	70.8151	70,997.4900	70.9975	0.258	0	0	0
2013/02/28	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R209	07/11/2013			Bond Future	8.4502	78.7735	8.4279	78.9583	(0.264)	0.0000	0.0000	0
2013/02/28	R209	07/11/2013	9.50	Call	Bond Future	10,138.3900	10.1384	10,270.2500	10.2703	1.301	0	0	0
2013/02/28	R209	07/11/2013	9.50	Put	Bond Future	2,165.0800	2.1651	2,112.1200	2.1121	(2.446)	0	0	980
2013/02/28	R209	07/11/2013	8.79	Call	Bond Future	6,772.3000	6.7723	6,876.1500	6.8762	1.533	0	0	0
2013/02/28	R209	07/11/2013	8.79	Put	Bond Future	4,042.3900	4.0424	3,961.4200	3.9614	(2.003)	0	0	0
2013/02/28	R209	07/11/2013	8.80	Call	Bond Future	6,817.4000	6.8174	6,921.6800	6.9217	1.530	0	0	0
2013/02/28	R209	07/11/2013	8.80	Put	Bond Future	4,009.4100	4.0094	3,928.8700	3.9289	(2.009)	0	0	0
2013/02/28	R209	07/11/2013	8.81	Call	Bond Future	6,862.6100	6.8626	6,967.3300	6.9673	1.526	0	0	0
2013/02/28	R209	07/11/2013	8.81	Put	Bond Future	3,976.6600	3.9767	3,896.5600	3.8966	(2.014)	0	0	0
2013/02/28	R210	02/05/2013			Bond Future	164.1356	164.1356	164.1366	164.1366	0.001	0.0000	0.0000	1,244
2013/02/28	R210	02/05/2013	161.14	Call	Bond Future	2,995.6100	2.9956	2,996.6400	2.9966	0.034	0	0	0
2013/02/28	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R210	02/05/2013	161.15	Call	Bond Future	2,985.6100	2.9856	2,986.6400	2.9866	0.034	0	0	0
2013/02/28	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R210	02/05/2013	161.16	Call	Bond Future	2,975.6100	2.9756	2,976.6400	2.9766	0.035	0	0	0
2013/02/28	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R211	02/05/2013			Bond Future	128.4572	128.4572	128.5966	128.5966	0.109	0.0000	0.0000	529
2013/02/28	R211	02/05/2013	125.69	Call	Bond Future	2,767.2100	2.7672	2,906.6400	2.9066	5.039	0	0	0
2013/02/28	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R211	02/05/2013	125.70	Call	Bond Future	2,757.2100	2.7572	2,896.6400	2.8966	5.057	0	0	0
2013/02/28	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R211	02/05/2013	125.71	Call	Bond Future	2,747.2100	2.7472	2,886.6400	2.8866	5.075	0	0	0
2013/02/28	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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2013/02/28	R212	02/05/2013			Bond Future	134.2438	134.2438	134.8881	134.8881	0.480	0.0000	0.0000	20,170
2013/02/28	R212	02/05/2013	131.09	Call	Bond Future	3,153.8400	3.1538	3,798.0600	3.7981	20.427	0	0	0
2013/02/28	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R212	02/05/2013	131.10	Call	Bond Future	3,143.8400	3.1438	3,788.0600	3.7881	20.492	0	0	0
2013/02/28	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R212	02/05/2013	131.11	Call	Bond Future	3,133.8400	3.1338	3,778.0600	3.7781	20.557	0	0	0
2013/02/28	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R213	02/05/2013			Bond Future	7.9574	92.2428	7.9311	92.4744	(0.330)	0.0000	0.0000	9,482
2013/02/28	R213	02/05/2013	7.84	Call	Bond Future	1,832.9100	1.8329	1,918.8800	1.9189	4.690	0	0	0
2013/02/28	R213	02/05/2013	7.84	Put	Bond Future	2,876.1600	2.8762	2,730.5200	2.7305	(5.064)	0	0	0
2013/02/28	R213	02/05/2013	7.85	Call	Bond Future	1,871.0900	1.8711	1,958.4400	1.9584	4.668	0	0	0
2013/02/28	R213	02/05/2013	7.85	Put	Bond Future	2,824.7700	2.8248	2,680.5100	2.6805	(5.107)	0	0	0
2013/02/28	R213	02/05/2013	7.86	Call	Bond Future	1,909.7600	1.9098	1,998.5000	1.9985	4.647	0	0	0
2013/02/28	R213	02/05/2013	7.86	Put	Bond Future	2,773.9900	2.7740	2,631.1200	2.6311	(5.150)	0	0	0
2013/02/28	R213	01/08/2013			Bond Future	8.0248	93.4515	7.9979	93.6859	(0.336)	0.0000	0.0000	0
2013/02/28	R213	01/08/2013	91.25	Call	Bond Future	82,836.4700	82.8365	83,070.8500	83.0708	0.283	0	0	0
2013/02/28	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R213	07/11/2013			Bond Future	8.1005	91.2494	8.0727	91.4868	(0.343)	0.0000	0.0000	0
2013/02/28	R213	07/11/2013	8.59	Call	Bond Future	7,306.5600	7.3066	7,452.8600	7.4529	2.002	0	0	0
2013/02/28	R213	07/11/2013	8.59	Put	Bond Future	3,261.8400	3.2618	3,170.6800	3.1707	(2.795)	0	0	0
2013/02/28	R213	07/11/2013	8.60	Call	Bond Future	7,356.4300	7.3564	7,503.3100	7.5033	1.997	0	0	0
2013/02/28	R213	07/11/2013	8.60	Put	Bond Future	3,231.8500	3.2319	3,141.2700	3.1413	(2.803)	0	0	0
2013/02/28	R213	07/11/2013	8.61	Call	Bond Future	7,406.4200	7.4064	7,553.8800	7.5539	1.991	0	0	0
2013/02/28	R213	07/11/2013	8.61	Put	Bond Future	3,202.1000	3.2021	3,112.1000	3.1121	(2.811)	0	0	0
2013/02/28	R214	02/05/2013			Bond Future	8.3571	81.2434	8.3360	81.4328	(0.252)	0.0000	0.0000	2,034
2013/02/28	R214	02/05/2013	84.31	Call	Bond Future	72,463.7300	72.4637	72,653.2100	72.6532	0.261	0	0	0
2013/02/28	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/28	R214	01/08/2013			Bond Future	8.4242	82.3079	8.4025	82.4997	(0.257)	0.0000	0.0000	0
2013/02/28	R214	01/08/2013	84.31	Call	Bond Future	71,860.0300	71.8600	72,051.7900	72.0518	0.267	0	0	0
2013/02/28	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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