



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/03/2013 to 01/03/2013

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
2013/03/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	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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2013/03/01	2025	02/05/2013			Bond Future	113.6941	113.6941	113.6935	113.6935	(0.001)	0.0000	0.0000	0
2013/03/01	2025	02/05/2013	113.41	Call	Bond Future	280.4300	0.2804	279.8300	0.2798	(0.214)	0	0	0
2013/03/01	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	2038	02/05/2013			Bond Future	112.3246	112.3246	112.3261	112.3261	0.001	0.0000	0.0000	0
2013/03/01	2038	02/05/2013	111.60	Call	Bond Future	720.0900	0.7201	721.5800	0.7216	0.207	0	0	0
2013/03/01	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	2050	02/05/2013			Bond Future	119.6608	119.6608	119.6629	119.6629	0.002	0.0000	0.0000	122
2013/03/01	2050	02/05/2013	117.60	Call	Bond Future	2,063.0000	2.0630	2,065.1000	2.0651	0.102	0	0	0
2013/03/01	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	AL7T	02/05/2013			Index Future	496.5540	496.5540	493.7590	493.7590	(0.563)	0.0000	0.0000	12
2013/03/01	AL7T	01/08/2013			Index Future	503.0600	503.0600	500.2230	500.2230	(0.564)	0.0000	0.0000	0
2013/03/01	AL7T	07/11/2013			Index Future	510.2450	510.2450	507.3650	507.3650	(0.564)	0.0000	0.0000	0
2013/03/01	ALBI	02/05/2013			Index Future	440.9320	440.9320	438.7840	438.7840	(0.487)	0.0000	0.0000	1,017
2013/03/01	ALBI	01/08/2013			Index Future	446.7080	446.7080	444.5290	444.5290	(0.488)	0.0000	0.0000	79
2013/03/01	ALBI	07/11/2013			Index Future	453.0890	453.0890	450.8750	450.8750	(0.489)	0.0000	0.0000	85
2013/03/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	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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2013/03/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/01	EL28	02/05/2013			Bond Future	113.6616	113.6616	113.6634	113.6634	0.002	0.0000	0.0000	0
2013/03/01	EL28	02/05/2013	113.32	Call	Bond Future	345.3800	0.3454	347.2300	0.3472	0.536	0	0	0
2013/03/01	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	ES33	02/05/2013			Bond Future	8.8420	88.4944	8.9022	87.9874	0.681	0.0000	0.0000	3,363
2013/03/01	ES33	02/05/2013	91.02	Call	Bond Future	79,314.1200	79.3141	78,807.1500	78.8072	(0.639)	0	0	0
2013/03/01	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	ES33	01/08/2013			Bond Future	8.9321	89.6537	8.9943	89.1392	0.696	0.0000	0.0000	0
2013/03/01	ES33	01/08/2013	9.00	Call	Bond Future	561.5400	0.5615	47.0200	0.0470	(91.627)	0	0	0
2013/03/01	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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2013/03/01	ES33	01/08/2013	91.02	Call	Bond Future	78,602.4100	78.6024	78,087.8900	78.0879	(0.655)	0	0	0
2013/03/01	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	GOVI	02/05/2013			GOVI	440.8010	440.8010	438.7270	438.7270	(0.471)	0.0000	0.0000	98
2013/03/01	GOVI	02/05/2013	432.99	Call	GOVI	78,110.0000	7.8110	57,370.0000	5.7370	(26.552)	0	0	0
2013/03/01	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	GOVI	02/05/2013	433.00	Call	GOVI	78,010.0000	7.8010	57,270.0000	5.7270	(26.586)	0	0	0
2013/03/01	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	GOVI	02/05/2013	433.01	Call	GOVI	77,910.0000	7.7910	57,170.0000	5.7170	(26.620)	0	0	0
2013/03/01	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	GOVI	01/08/2013			GOVI	446.5760	446.5760	444.4700	444.4700	(0.472)	0.0000	0.0000	280
2013/03/01	GOVI	01/08/2013	445.99	Call	GOVI	5,860.0000	0.5860	0.0000	0.0000	(100.000)	0	0	0
2013/03/01	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	15,200.0000	1.5200	100.000	0	0	0
2013/03/01	GOVI	01/08/2013	446.00	Call	GOVI	5,760.0000	0.5760	0.0000	0.0000	(100.000)	0	0	0
2013/03/01	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	15,300.0000	1.5300	100.000	0	0	0
2013/03/01	GOVI	01/08/2013	446.01	Call	GOVI	5,660.0000	0.5660	0.0000	0.0000	(100.000)	0	0	0
2013/03/01	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	15,400.0000	1.5400	100.000	0	0	0
2013/03/01	GOVI	07/11/2013			GOVI	452.9550	452.9550	450.8160	450.8160	(0.472)	0.0000	0.0000	0
2013/03/01	GOVI	07/11/2013	445.99	Call	GOVI	69,650.0000	6.9650	48,260.0000	4.8260	(30.711)	0	0	0
2013/03/01	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	GOVI	07/11/2013	446.00	Call	GOVI	69,550.0000	6.9550	48,160.0000	4.8160	(30.755)	0	0	0
2013/03/01	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	GOVI	07/11/2013	446.01	Call	GOVI	69,450.0000	6.9450	48,060.0000	4.8060	(30.799)	0	0	0
2013/03/01	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/01	IGOV	02/05/2013			Index Future	201.7080	201.7080	201.8570	201.8570	0.074	0.0000	0.0000	459
2013/03/01	IGOV	01/08/2013			Index Future	204.4080	204.4080	204.5570	204.5570	0.073	0.0000	0.0000	147
2013/03/01	IGOV	07/11/2013			Index Future	207.3720	207.3720	207.5260	207.5260	0.074	0.0000	0.0000	7
2013/03/01	ILBI	02/05/2013			Index Future	544.3360	544.3360	545.9220	545.9220	0.291	0.0000	0.0000	183
2013/03/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/01	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000
2013/03/01	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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2013/03/01	JBAF	15/05/2013			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	0
2013/03/01	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	500
2013/03/01	JBAF	17/07/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	0
2013/03/01	JBAF	21/08/2013			Jibar Tradeable Future	4.9900	95.0100	5.0100	94.9900	0.401	0.0000	0.0000	0
2013/03/01	JBAF	18/09/2013			Jibar Tradeable Future	4.9900	95.0100	5.0200	94.9800	0.601	0.0000	0.0000	2,200
2013/03/01	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0600	94.9400	0.797	0.0000	0.0000	2,000
2013/03/01	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.1500	94.8500	0.980	0.0000	0.0000	400
2013/03/01	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2700	94.7300	0.958	0.0000	0.0000	800
2013/03/01	JBAF	17/09/2014			Jibar Tradeable Future	5.3600	94.6400	5.4100	94.5900	0.933	0.0000	0.0000	0
2013/03/01	JBAF	17/12/2014			Jibar Tradeable Future	5.5200	94.4800	5.5700	94.4300	0.906	0.0000	0.0000	0
2013/03/01	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/01	R023	02/05/2013			Bond Future	6.7463	108.5379	6.8431	107.8230	1.435	0.0000	0.0000	4,970
2013/03/01	R023	02/05/2013	7.04	Call	Bond Future	2,150.0700	2.1501	1,435.1800	1.4352	(33.250)	0	0	0
2013/03/01	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R023	02/05/2013	7.05	Call	Bond Future	2,222.2900	2.2223	1,507.4000	1.5074	(32.169)	0	0	0
2013/03/01	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R023	02/05/2013	7.06	Call	Bond Future	2,294.4500	2.2944	1,579.5600	1.5796	(31.157)	0	0	0
2013/03/01	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R023	01/08/2013			Bond Future	6.7977	109.9598	6.8983	109.2345	1.480	0.0000	0.0000	0
2013/03/01	R023	01/08/2013	7.29	Call	Bond Future	3,489.9700	3.4900	2,764.6900	2.7647	(20.782)	0	0	0
2013/03/01	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R023	01/08/2013	7.30	Call	Bond Future	3,559.3400	3.5593	2,834.0600	2.8341	(20.377)	0	0	0
2013/03/01	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R023	01/08/2013	7.31	Call	Bond Future	3,628.6500	3.6287	2,903.3700	2.9034	(19.988)	0	0	0
2013/03/01	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R157	02/05/2013			Bond Future	5.2862	119.8993	5.3618	119.7150	1.431	0.0000	0.0000	5,995
2013/03/01	R157	02/05/2013	5.34	Call	Bond Future	394.3000	0.3943	295.8300	0.2958	(24.973)	0	0	0
2013/03/01	R157	02/05/2013	5.34	Put	Bond Future	263.1900	0.2632	348.9800	0.3490	32.596	0	0	0
2013/03/01	R157	02/05/2013	5.35	Call	Bond Future	408.5300	0.4085	307.8700	0.3079	(24.640)	0	0	0
2013/03/01	R157	02/05/2013	5.35	Put	Bond Future	253.0800	0.2531	336.6800	0.3367	33.033	0	0	0
2013/03/01	R157	02/05/2013	5.36	Call	Bond Future	423.0300	0.4230	320.1900	0.3202	(24.310)	0	0	0
2013/03/01	R157	02/05/2013	5.36	Put	Bond Future	243.2500	0.2432	324.6700	0.3247	33.472	0	0	0
2013/03/01	R157	01/08/2013			Bond Future	5.2798	121.4701	5.3662	121.2823	1.636	0.0000	0.0000	0
2013/03/01	R157	01/08/2013	116.11	Call	Bond Future	92,014.4400	92.0144	91,826.6200	91.8266	(0.204)	0	0	0
2013/03/01	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R157	07/11/2013			Bond Future	5.2690	116.3982	5.3700	116.2069	1.917	0.0000	0.0000	0
2013/03/01	R157	07/11/2013	5.59	Call	Bond Future	899.2000	0.8992	774.1600	0.7742	(13.906)	0	0	0
2013/03/01	R157	07/11/2013	5.59	Put	Bond Future	292.8300	0.2928	359.0500	0.3591	22.614	0	0	0
2013/03/01	R157	07/11/2013	5.60	Call	Bond Future	912.2000	0.9122	786.2000	0.7862	(13.813)	0	0	0
2013/03/01	R157	07/11/2013	5.60	Put	Bond Future	287.0100	0.2870	352.2700	0.3523	22.738	0	0	0
2013/03/01	R157	07/11/2013	5.61	Call	Bond Future	925.2900	0.9253	798.3400	0.7983	(13.720)	0	0	0
2013/03/01	R157	07/11/2013	5.61	Put	Bond Future	281.2800	0.2813	345.5900	0.3456	22.863	0	0	0
2013/03/01	R186	02/05/2013			Bond Future	7.3364	130.8981	7.4278	129.9817	1.246	0.0000	0.0000	64,798
2013/03/01	R186	02/05/2013	6.75	Call	Bond Future	518.9500	0.5190	373.3800	0.3734	(28.051)	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
2013/03/01	R186	02/05/2013	6.75	Put	Bond Future	6,624.4400	6.6244	7,395.2000	7.3952	11.635	0	0	0
2013/03/01	R186	02/05/2013	7.39	Call	Bond Future	2,722.5800	2.7226	2,231.6900	2.2317	(18.030)	0	0	0
2013/03/01	R186	02/05/2013	7.39	Put	Bond Future	2,183.7300	2.1837	2,609.1700	2.6092	19.482	0	0	0
2013/03/01	R186	02/05/2013	7.40	Call	Bond Future	2,776.8300	2.7768	2,279.9500	2.2800	(17.894)	0	0	0
2013/03/01	R186	02/05/2013	7.40	Put	Bond Future	2,137.8600	2.1379	2,557.3100	2.5573	19.620	0	0	150
2013/03/01	R186	02/05/2013	7.41	Call	Bond Future	2,831.6700	2.8317	2,328.8100	2.3288	(17.758)	0	0	0
2013/03/01	R186	02/05/2013	7.41	Put	Bond Future	2,092.6900	2.0927	2,506.1600	2.5062	19.758	0	0	0
2013/03/01	R186	02/05/2013	7.75	Call	Bond Future	5,008.7100	5.0087	4,322.7900	4.3228	(13.695)	0	0	0
2013/03/01	R186	02/05/2013	7.75	Put	Bond Future	934.1700	0.9342	1,164.5800	1.1646	24.665	0	0	100
2013/03/01	R186	01/08/2013			Bond Future	7.4014	127.3283	7.4960	126.3988	1.278	0.0000	0.0000	0
2013/03/01	R186	01/08/2013	7.25	Call	Bond Future	3,581.7400	3.5817	3,155.7700	3.1558	(11.893)	0	0	4,315
2013/03/01	R186	01/08/2013	7.25	Put	Bond Future	5,089.4100	5.0894	5,592.8700	5.5929	9.892	0	0	0
2013/03/01	R186	01/08/2013	128.26	Call	Bond Future	118,055.8600	118.0559	117,126.4300	117.1264	(0.787)	0	0	0
2013/03/01	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R186	07/11/2013			Bond Future	7.4719	129.1472	7.5700	128.2036	1.314	0.0000	0.0000	480
2013/03/01	R186	07/11/2013	8.15	Call	Bond Future	9,172.1000	9.1721	8,515.1800	8.5152	(7.162)	0	0	0
2013/03/01	R186	07/11/2013	8.15	Put	Bond Future	2,852.2000	2.8522	3,138.8400	3.1388	10.050	0	0	0
2013/03/01	R186	07/11/2013	8.16	Call	Bond Future	9,233.6300	9.2336	8,574.5400	8.5745	(7.138)	0	0	0
2013/03/01	R186	07/11/2013	8.16	Put	Bond Future	2,823.9100	2.8239	3,108.3800	3.1084	10.074	0	0	0
2013/03/01	R186	07/11/2013	8.75	Call	Bond Future	13,031.0200	13.0310	12,260.2100	12.2602	(5.915)	0	0	0
2013/03/01	R186	07/11/2013	8.75	Put	Bond Future	1,486.4400	1.4864	1,659.1900	1.6592	11.622	0	0	1,030
2013/03/01	R186	07/11/2013	8.14	Call	Bond Future	9,110.7200	9.1107	8,455.9800	8.4560	(7.186)	0	0	0
2013/03/01	R186	07/11/2013	8.14	Put	Bond Future	2,880.7400	2.8807	3,169.5600	3.1696	10.026	0	0	0
2013/03/01	R197	02/05/2013			Bond Future	290.3710	290.3710	290.8698	290.8698	0.172	0.0000	0.0000	2,633
2013/03/01	R197	02/05/2013	282.39	Call	Bond Future	7,981.0300	7.9810	8,479.8100	8.4798	6.250	0	0	0
2013/03/01	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R197	02/05/2013	282.40	Call	Bond Future	7,971.0300	7.9710	8,469.8100	8.4698	6.257	0	0	0
2013/03/01	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R197	02/05/2013	282.41	Call	Bond Future	7,961.0300	7.9610	8,459.8100	8.4598	6.265	0	0	0
2013/03/01	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R201	02/05/2013			Bond Future	5.1598	108.8065	5.2046	108.7349	0.868	0.0000	0.0000	4
2013/03/01	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R201	02/05/2013	4.04	Put	Bond Future	1,809.1300	1.8091	1,880.6400	1.8806	3.953	0	0	0
2013/03/01	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R201	02/05/2013	4.05	Put	Bond Future	1,792.8000	1.7928	1,864.3100	1.8643	3.989	0	0	0
2013/03/01	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R201	02/05/2013	4.06	Put	Bond Future	1,776.4600	1.7765	1,847.9700	1.8480	4.025	0	0	0
2013/03/01	R201	01/08/2013			Bond Future	5.1348	105.8281	5.1890	105.7546	1.056	0.0000	0.0000	0
2013/03/01	R201	01/08/2013	107.45	Call	Bond Future	68,582.3700	68.5824	68,508.8900	68.5089	(0.107)	0	0	0
2013/03/01	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R201	07/11/2013			Bond Future	5.0752	107.3398	5.1438	107.2646	1.353	0.0000	0.0000	0
2013/03/01	R201	07/11/2013	4.79	Call	Bond Future	156.1300	0.1561	132.0700	0.1321	(15.410)	0	0	0
2013/03/01	R201	07/11/2013	4.79	Put	Bond Future	469.1500	0.4691	520.2800	0.5203	10.898	0	0	0
2013/03/01	R201	07/11/2013	4.80	Call	Bond Future	159.7900	0.1598	135.3100	0.1353	(15.320)	0	0	0
2013/03/01	R201	07/11/2013	4.80	Put	Bond Future	461.8100	0.4618	512.5200	0.5125	10.981	0	0	0
2013/03/01	R201	07/11/2013	4.81	Call	Bond Future	163.5100	0.1635	138.6100	0.1386	(15.228)	0	0	0

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2013/03/01	R201	07/11/2013	4.81	Put	Bond Future	454.5300	0.4545	504.8200	0.5048	11.064	0	0	0
2013/03/01	R202	02/05/2013			Bond Future	216.9849	216.9849	217.1561	217.1561	0.079	0.0000	0.0000	49,417
2013/03/01	R202	02/05/2013	211.04	Call	Bond Future	5,944.8800	5.9449	6,116.1300	6.1161	2.881	0	0	0
2013/03/01	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R202	02/05/2013	211.05	Call	Bond Future	5,934.8800	5.9349	6,106.1300	6.1061	2.885	0	0	0
2013/03/01	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R202	02/05/2013	211.06	Call	Bond Future	5,924.8800	5.9249	6,096.1300	6.0961	2.890	0	0	0
2013/03/01	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R203	02/05/2013			Bond Future	5.8012	110.4839	5.8792	110.1711	1.345	0.0000	0.0000	10,718
2013/03/01	R203	02/05/2013	5.89	Call	Bond Future	890.2800	0.8903	713.2000	0.7132	(19.890)	0	0	0
2013/03/01	R203	02/05/2013	5.89	Put	Bond Future	534.5000	0.5345	670.1700	0.6702	25.383	0	0	0
2013/03/01	R203	02/05/2013	5.90	Call	Bond Future	913.9100	0.9139	734.0100	0.7340	(19.685)	0	0	0
2013/03/01	R203	02/05/2013	5.90	Put	Bond Future	518.1500	0.5181	651.0000	0.6510	25.639	0	0	0
2013/03/01	R203	02/05/2013	5.91	Call	Bond Future	937.8700	0.9379	755.1700	0.7552	(19.480)	0	0	0
2013/03/01	R203	02/05/2013	5.91	Put	Bond Future	502.1500	0.5022	632.2000	0.6322	25.899	0	0	0
2013/03/01	R203	01/08/2013			Bond Future	5.8344	111.9313	5.9183	111.6134	1.438	0.0000	0.0000	0
2013/03/01	R203	01/08/2013	109.11	Call	Bond Future	98,718.0700	98.7181	98,400.1800	98.4002	(0.322)	0	0	0
2013/03/01	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R203	07/11/2013			Bond Future	5.8743	109.3703	5.9652	109.0472	1.548	0.0000	0.0000	0
2013/03/01	R203	07/11/2013	6.01	Call	Bond Future	1,550.8200	1.5508	1,372.0900	1.3721	(11.525)	0	0	0
2013/03/01	R203	07/11/2013	6.01	Put	Bond Future	1,069.0900	1.0691	1,213.5100	1.2135	13.509	0	0	0
2013/03/01	R203	07/11/2013	571.00	Call	Bond Future	107,140.8000	107.1408	106,817.6500	106.8176	(0.302)	0	0	0
2013/03/01	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R203	07/11/2013	5.71	Call	Bond Future	1,009.2400	1.0092	873.1700	0.8732	(13.482)	0	0	15
2013/03/01	R203	07/11/2013	5.71	Put	Bond Future	1,596.1200	1.5961	1,783.2000	1.7832	11.721	0	0	0
2013/03/01	R203	07/11/2013	5.99	Call	Bond Future	1,510.5100	1.5105	1,334.5700	1.3346	(11.648)	0	0	0
2013/03/01	R203	07/11/2013	5.99	Put	Bond Future	1,099.6200	1.0996	1,246.8300	1.2468	13.387	0	0	0
2013/03/01	R203	07/11/2013	6.00	Call	Bond Future	1,530.5900	1.5306	1,353.2600	1.3533	(11.586)	0	0	0
2013/03/01	R203	07/11/2013	6.00	Put	Bond Future	1,084.2700	1.0843	1,230.0900	1.2301	13.449	0	0	0
2013/03/01	R204	02/05/2013			Bond Future	6.0838	112.0115	6.1664	111.6030	1.357	0.0000	0.0000	6,032
2013/03/01	R204	02/05/2013	6.29	Call	Bond Future	1,574.5200	1.5745	1,308.2500	1.3082	(16.911)	0	0	0
2013/03/01	R204	02/05/2013	6.29	Put	Bond Future	557.8100	0.5578	700.0500	0.7000	25.500	0	0	0
2013/03/01	R204	02/05/2013	6.30	Call	Bond Future	1,607.3500	1.6074	1,338.0900	1.3381	(16.752)	0	0	0
2013/03/01	R204	02/05/2013	6.30	Put	Bond Future	541.6300	0.5416	680.8800	0.6809	25.709	0	0	0
2013/03/01	R204	02/05/2013	6.31	Call	Bond Future	1,640.5100	1.6405	1,368.2800	1.3683	(16.594)	0	0	0
2013/03/01	R204	02/05/2013	6.31	Put	Bond Future	525.8100	0.5258	662.0900	0.6621	25.918	0	0	0
2013/03/01	R204	01/08/2013			Bond Future	6.1289	109.4525	6.2165	109.0376	1.428	0.0000	0.0000	0
2013/03/01	R204	01/08/2013	110.75	Call	Bond Future	100,569.0500	100.5691	100,154.1500	100.1542	(0.413)	0	0	0
2013/03/01	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R204	07/11/2013			Bond Future	6.1775	111.0160	6.2708	110.5945	1.510	0.0000	0.0000	0
2013/03/01	R204	07/11/2013	7.00	Call	Bond Future	4,301.7500	4.3018	3,976.2100	3.9762	(7.568)	0	0	0
2013/03/01	R204	07/11/2013	7.00	Put	Bond Future	653.9400	0.6539	749.9400	0.7499	14.680	0	0	1,270
2013/03/01	R204	07/11/2013	6.29	Call	Bond Future	2,167.6600	2.1677	1,939.0400	1.9390	(10.547)	0	0	0
2013/03/01	R204	07/11/2013	6.29	Put	Bond Future	1,659.5800	1.6596	1,852.5000	1.8525	11.625	0	0	0
2013/03/01	R204	07/11/2013	6.30	Call	Bond Future	2,192.8700	2.1929	1,962.6700	1.9627	(10.498)	0	0	0

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2013/03/01	R204	07/11/2013	6.30	Put	Bond Future	1,639.7700	1.6398	1,831.1100	1.8311	11.669	0	0	0
2013/03/01	R204	07/11/2013	6.31	Call	Bond Future	2,218.2400	2.2182	1,986.4600	1.9865	(10.449)	0	0	0
2013/03/01	R204	07/11/2013	6.31	Put	Bond Future	1,620.1400	1.6201	1,809.9000	1.8099	11.713	0	0	0
2013/03/01	R206	02/05/2013			Bond Future	5.1734	103.8678	5.2240	103.8334	0.979	0.0000	0.0000	23
2013/03/01	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R206	02/05/2013	3.39	Put	Bond Future	1,227.3400	1.2273	1,261.8300	1.2618	2.810	0	0	0
2013/03/01	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R206	02/05/2013	3.40	Put	Bond Future	1,220.3900	1.2204	1,254.8800	1.2549	2.826	0	0	0
2013/03/01	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R206	02/05/2013	3.41	Put	Bond Future	1,213.4400	1.2134	1,247.9300	1.2479	2.842	0	0	0
2013/03/01	R206	01/08/2013			Bond Future	5.0699	101.4668	5.1516	101.4308	1.610	0.0000	0.0000	0
2013/03/01	R206	01/08/2013	103.94	Call	Bond Future	30,468.6700	30.4687	30,432.7200	30.4327	(0.118)	0	0	0
2013/03/01	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R206	07/11/2013			Bond Future	4.6204	102.9162	4.8277	102.8791	4.489	0.0000	0.0000	0
2013/03/01	R206	07/11/2013	4.29	Call	Bond Future	17.9900	0.0180	9.5500	0.0096	(46.915)	0	0	0
2013/03/01	R206	07/11/2013	4.29	Put	Bond Future	77.1600	0.0772	105.8400	0.1058	37.170	0	0	0
2013/03/01	R206	07/11/2013	4.30	Call	Bond Future	18.5000	0.0185	9.8700	0.0099	(46.649)	0	0	0
2013/03/01	R206	07/11/2013	4.30	Put	Bond Future	75.8700	0.0759	104.3600	0.1044	37.551	0	0	0
2013/03/01	R206	07/11/2013	4.31	Call	Bond Future	19.0200	0.0190	10.1900	0.0102	(46.425)	0	0	0
2013/03/01	R206	07/11/2013	4.31	Put	Bond Future	74.6000	0.0746	102.8900	0.1029	37.922	0	0	0
2013/03/01	R207	02/05/2013			Bond Future	6.3278	107.1972	6.4150	106.7143	1.379	0.0000	0.0000	7,229
2013/03/01	R207	02/05/2013	6.44	Call	Bond Future	1,487.8800	1.4879	1,209.5000	1.2095	(18.710)	0	0	0
2013/03/01	R207	02/05/2013	6.44	Put	Bond Future	867.4000	0.8674	1,071.9000	1.0719	23.576	0	0	0
2013/03/01	R207	02/05/2013	6.45	Call	Bond Future	1,520.7200	1.5207	1,238.7200	1.2387	(18.544)	0	0	0
2013/03/01	R207	02/05/2013	6.45	Put	Bond Future	845.1500	0.8452	1,046.0300	1.0460	23.769	0	0	0
2013/03/01	R207	02/05/2013	6.46	Call	Bond Future	1,553.9400	1.5539	1,268.3400	1.2683	(18.379)	0	0	0
2013/03/01	R207	02/05/2013	6.46	Put	Bond Future	823.3200	0.8233	1,020.6000	1.0206	23.962	0	0	0
2013/03/01	R207	01/08/2013			Bond Future	6.3798	104.9652	6.4715	104.4749	1.438	0.0000	0.0000	0
2013/03/01	R207	01/08/2013	106.18	Call	Bond Future	97,394.0000	97.3940	96,903.7300	96.9037	(0.503)	0	0	0
2013/03/01	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R207	07/11/2013			Bond Future	6.4322	106.4646	6.5290	105.9667	1.506	0.0000	0.0000	0
2013/03/01	R207	07/11/2013	6.69	Call	Bond Future	3,012.5200	3.0125	2,716.9600	2.7170	(9.811)	0	0	0
2013/03/01	R207	07/11/2013	6.69	Put	Bond Future	1,693.2600	1.6933	1,895.6400	1.8956	11.952	0	0	0
2013/03/01	R207	07/11/2013	6.70	Call	Bond Future	3,043.4200	3.0434	2,746.1600	2.7462	(9.767)	0	0	0
2013/03/01	R207	07/11/2013	6.70	Put	Bond Future	1,673.4000	1.6734	1,874.0800	1.8741	11.992	0	0	0
2013/03/01	R207	07/11/2013	6.71	Call	Bond Future	3,074.4700	3.0745	2,775.5100	2.7755	(9.724)	0	0	0
2013/03/01	R207	07/11/2013	6.71	Put	Bond Future	1,653.7300	1.6537	1,852.7100	1.8527	12.032	0	0	0
2013/03/01	R208	02/05/2013			Bond Future	6.4241	102.6680	6.5162	102.0997	1.433	0.0000	0.0000	17,342
2013/03/01	R208	02/05/2013	6.64	Call	Bond Future	2,090.9000	2.0909	1,722.8900	1.7229	(17.601)	0	0	0
2013/03/01	R208	02/05/2013	6.64	Put	Bond Future	764.1300	0.7641	964.4300	0.9644	26.213	0	0	0
2013/03/01	R208	02/05/2013	6.65	Call	Bond Future	2,131.3100	2.1313	1,759.4200	1.7594	(17.449)	0	0	0
2013/03/01	R208	02/05/2013	6.65	Put	Bond Future	743.5900	0.7436	940.0100	0.9400	26.415	0	0	0
2013/03/01	R208	02/05/2013	6.66	Call	Bond Future	2,172.0900	2.1721	1,796.3600	1.7964	(17.298)	0	0	0
2013/03/01	R208	02/05/2013	6.66	Put	Bond Future	723.4800	0.7235	916.0600	0.9161	26.619	0	0	0
2013/03/01	R208	01/08/2013			Bond Future	6.4708	104.0132	6.5669	103.4364	1.485	0.0000	0.0000	0

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2013/03/01	R208	01/08/2013	101.40	Call	Bond Future	94,968.6800	94.9687	94,391.9000	94.3919	(0.607)	0	0	0
2013/03/01	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R208	07/11/2013			Bond Future	6.5227	102.1028	6.6234	101.5171	1.545	0.0000	0.0000	0
2013/03/01	R208	07/11/2013	7.50	Call	Bond Future	6,386.3300	6.3863	5,924.5600	5.9246	(7.231)	0	0	0
2013/03/01	R208	07/11/2013	7.50	Put	Bond Future	876.8300	0.8768	1,000.7100	1.0007	14.128	0	0	1,520
2013/03/01	R208	07/11/2013	6.79	Call	Bond Future	3,603.9700	3.6040	3,255.8600	3.2559	(9.659)	0	0	0
2013/03/01	R208	07/11/2013	6.79	Put	Bond Future	2,059.2100	2.0592	2,296.7500	2.2968	11.535	0	0	0
2013/03/01	R208	07/11/2013	6.80	Call	Bond Future	3,638.2700	3.6383	3,288.2800	3.2883	(9.620)	0	0	0
2013/03/01	R208	07/11/2013	6.80	Put	Bond Future	2,036.2800	2.0363	2,271.9400	2.2719	11.573	0	0	0
2013/03/01	R208	07/11/2013	6.81	Call	Bond Future	3,672.7200	3.6727	3,320.8600	3.3209	(9.580)	0	0	0
2013/03/01	R208	07/11/2013	6.81	Put	Bond Future	2,013.5500	2.0135	2,247.3400	2.2473	11.611	0	0	0
2013/03/01	R209	02/05/2013			Bond Future	8.2835	79.8998	8.3439	79.3874	0.729	0.0000	0.0000	9,196
2013/03/01	R209	02/05/2013	7.99	Call	Bond Future	1,181.1000	1.1811	1,002.3800	1.0024	(15.132)	0	0	0
2013/03/01	R209	02/05/2013	7.99	Put	Bond Future	3,747.4500	3.7475	4,081.1000	4.0811	8.903	0	0	0
2013/03/01	R209	02/05/2013	8.00	Call	Bond Future	1,209.8100	1.2098	1,028.0400	1.0280	(15.025)	0	0	0
2013/03/01	R209	02/05/2013	8.00	Put	Bond Future	3,686.6300	3.6866	4,017.2300	4.0172	8.968	0	0	0
2013/03/01	R209	02/05/2013	8.01	Call	Bond Future	1,238.9800	1.2390	1,054.1500	1.0542	(14.918)	0	0	0
2013/03/01	R209	02/05/2013	8.01	Put	Bond Future	3,626.4200	3.6264	3,953.9600	3.9540	9.032	0	0	0
2013/03/01	R209	01/08/2013			Bond Future	8.3523	80.9466	8.4144	80.4268	0.743	0.0000	0.0000	0
2013/03/01	R209	01/08/2013	79.36	Call	Bond Future	70,997.4900	70.9975	70,477.7100	70.4777	(0.732)	0	0	0
2013/03/01	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R209	07/11/2013			Bond Future	8.4279	78.9583	8.4919	78.4306	0.759	0.0000	0.0000	0
2013/03/01	R209	07/11/2013	9.50	Call	Bond Future	10,270.2500	10.2703	9,862.8300	9.8628	(3.967)	0	0	0
2013/03/01	R209	07/11/2013	9.50	Put	Bond Future	2,112.1200	2.1121	2,232.3900	2.2324	5.694	0	0	980
2013/03/01	R209	07/11/2013	8.79	Call	Bond Future	6,876.1500	6.8762	6,542.7100	6.5427	(4.849)	0	0	0
2013/03/01	R209	07/11/2013	8.79	Put	Bond Future	3,961.4200	3.9614	4,155.6700	4.1557	4.904	0	0	0
2013/03/01	R209	07/11/2013	8.80	Call	Bond Future	6,921.6800	6.9217	6,587.0500	6.5871	(4.835)	0	0	0
2013/03/01	R209	07/11/2013	8.80	Put	Bond Future	3,928.8700	3.9289	4,121.9300	4.1219	4.914	0	0	0
2013/03/01	R209	07/11/2013	8.81	Call	Bond Future	6,967.3300	6.9673	6,631.5100	6.6315	(4.820)	0	0	0
2013/03/01	R209	07/11/2013	8.81	Put	Bond Future	3,896.5600	3.8966	4,088.4300	4.0884	4.924	0	0	0
2013/03/01	R210	02/05/2013			Bond Future	164.1366	164.1366	163.9291	163.9291	(0.126)	0.0000	0.0000	1,244
2013/03/01	R210	02/05/2013	161.14	Call	Bond Future	2,996.6400	2.9966	2,789.0700	2.7891	(6.927)	0	0	0
2013/03/01	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R210	02/05/2013	161.15	Call	Bond Future	2,986.6400	2.9866	2,779.0700	2.7791	(6.950)	0	0	0
2013/03/01	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R210	02/05/2013	161.16	Call	Bond Future	2,976.6400	2.9766	2,769.0700	2.7691	(6.973)	0	0	0
2013/03/01	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R211	02/05/2013			Bond Future	128.5966	128.5966	128.5907	128.5907	(0.005)	0.0000	0.0000	529
2013/03/01	R211	02/05/2013	125.69	Call	Bond Future	2,906.6400	2.9066	2,900.7100	2.9007	(0.204)	0	0	0
2013/03/01	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R211	02/05/2013	125.70	Call	Bond Future	2,896.6400	2.8966	2,890.7100	2.8907	(0.205)	0	0	0
2013/03/01	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R211	02/05/2013	125.71	Call	Bond Future	2,886.6400	2.8866	2,880.7100	2.8807	(0.205)	0	0	0
2013/03/01	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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2013/03/01	R212	02/05/2013			Bond Future	134.8881	134.8881	135.1020	135.1020	0.159	0.0000	0.0000	20,170
2013/03/01	R212	02/05/2013	131.09	Call	Bond Future	3,798.0600	3.7981	4,011.9600	4.0120	5.632	0	0	0
2013/03/01	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R212	02/05/2013	131.10	Call	Bond Future	3,788.0600	3.7881	4,001.9600	4.0020	5.647	0	0	0
2013/03/01	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R212	02/05/2013	131.11	Call	Bond Future	3,778.0600	3.7781	3,991.9600	3.9920	5.662	0	0	0
2013/03/01	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R213	02/05/2013			Bond Future	7.9311	92.4744	8.0069	91.8077	0.955	0.0000	0.0000	9,267
2013/03/01	R213	02/05/2013	7.84	Call	Bond Future	1,918.8800	1.9189	1,612.2300	1.6122	(15.981)	0	0	0
2013/03/01	R213	02/05/2013	7.84	Put	Bond Future	2,730.5200	2.7305	3,090.6000	3.0906	13.187	0	0	0
2013/03/01	R213	02/05/2013	7.85	Call	Bond Future	1,958.4400	1.9584	1,647.6500	1.6476	(15.869)	0	0	0
2013/03/01	R213	02/05/2013	7.85	Put	Bond Future	2,680.5100	2.6805	3,036.4500	3.0364	13.279	0	0	0
2013/03/01	R213	02/05/2013	7.86	Call	Bond Future	1,998.5000	1.9985	1,683.5700	1.6836	(15.758)	0	0	0
2013/03/01	R213	02/05/2013	7.86	Put	Bond Future	2,631.1200	2.6311	2,982.9200	2.9829	13.371	0	0	0
2013/03/01	R213	01/08/2013			Bond Future	7.9979	93.6859	8.0759	93.0096	0.975	0.0000	0.0000	0
2013/03/01	R213	01/08/2013	91.25	Call	Bond Future	83,070.8500	83.0708	82,394.5500	82.3945	(0.814)	0	0	0
2013/03/01	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R213	07/11/2013			Bond Future	8.0727	91.4868	8.1532	90.8003	0.997	0.0000	0.0000	0
2013/03/01	R213	07/11/2013	8.59	Call	Bond Future	7,452.8600	7.4529	6,997.5300	6.9975	(6.109)	0	0	0
2013/03/01	R213	07/11/2013	8.59	Put	Bond Future	3,170.6800	3.1707	3,401.8800	3.4019	7.292	0	0	0
2013/03/01	R213	07/11/2013	8.60	Call	Bond Future	7,503.3100	7.5033	7,046.3800	7.0464	(6.090)	0	0	0
2013/03/01	R213	07/11/2013	8.60	Put	Bond Future	3,141.2700	3.1413	3,370.8700	3.3709	7.309	0	0	0
2013/03/01	R213	07/11/2013	8.61	Call	Bond Future	7,553.8800	7.5539	7,095.3400	7.0953	(6.070)	0	0	0
2013/03/01	R213	07/11/2013	8.61	Put	Bond Future	3,112.1000	3.1121	3,340.0900	3.3401	7.326	0	0	0
2013/03/01	R214	02/05/2013			Bond Future	8.3360	81.4328	8.3963	80.8925	0.724	0.0000	0.0000	2,034
2013/03/01	R214	02/05/2013	84.31	Call	Bond Future	72,653.2100	72.6532	72,112.8600	72.1129	(0.744)	0	0	0
2013/03/01	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/01	R214	01/08/2013			Bond Future	8.4025	82.4997	8.4647	81.9514	0.739	0.0000	0.0000	0
2013/03/01	R214	01/08/2013	84.31	Call	Bond Future	72,051.7900	72.0518	71,503.5300	71.5035	(0.761)	0	0	0
2013/03/01	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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