Chang Li

Part 1: Alert 1.2

Alert 1.2 Abnormal Volume Alert

userparams

BENCHMARKPERIOD: "30 trading days": 30;

end userparams

declare TotalVolume[security]: volume

declare AvgVolume[security]: volume

declare TodayVolume[security]: volume

on trade

if defined(volume) then

TodayVolume[security] += volume

declare let avgVolume = AvgVolume[security]

if defined(avgVolume) then

if TodayVolume[security] > avgVolume then

alert 102, "LTV",

"ABNORMAL VOLUME: [security] has traded [TodayVolume[security]] so far

today. This is more than the threshold of [avgVolume]",

intensity = (TodayVolume[security] - avgVolume) /

TodayVolume[security] \* 100,

reissue = "102S+10"

end if

end if

end if

end on

Benchmarks\_below: BENCHMARKPERIOD trdays

on trade

if defined(volume) then

TotalVolume[security] += volume

end if

end on

at end

per security

if defined(TotalVolume[security]) then

AvgVolume[security] = TotalVolume[security] / BENCHMARKPERIOD

end if

end per

end at

Part 2

Task1

declare HistBBid[security]: price

declare HistBAsk[security]: price

declare NumSpreads[security]: number

declare SpreadValue[security, number]: number

declare SpreadBegin[security, number]: number

declare SpreadEnd[security, number]: number

declare WeightedSpread[security]: number

at daystart

per security

HistBAsk[security] = $0.0

HistBBid[security] = $0.0

end per

end at

on trade, control, entord, amdord, delord, deltrade

if controlstatus(security) = "O" and spread >= $0.0 then

if HistBAsk[security] != ask or HistBBid[security] != bid then

HistBAsk[security] = ask

HistBBid[security] = bid

# old spread ends

if defined(NumSpreads[security]) then

SpreadEnd[security, NumSpreads[security]] = number(time)

end if

NumSpreads[security] += 1

# new spread begin

SpreadBegin[security, NumSpreads[security]] = number(time)

SpreadEnd[security, NumSpreads[security]] = number(time)

SpreadValue[security, NumSpreads[security]] = (ask - bid) / ((ask + bid)/2)

else

# old spread cont

SpreadEnd[security, NumSpreads[security]] = number(time)

end if

end if

end on

at dayend

per security

if defined(NumSpreads[security]) then

declare let beginTime = SpreadBegin[security, 1]

declare let endTime = SpreadEnd[security, NumSpreads[security]]

declare let interval = endTime - beginTime

for declare let i = 1; i <= NumSpreads[security]; i += 1 do

WeightedSpread[security] +=

(SpreadEnd[security,i] - SpreadBegin[security, i]) / interval # convert to number

\* SpreadValue[security, i]

end for

if defined(WeightedSpread[security]) then

printcsv "weighted\_spread.csv", security, date, WeightedSpread[security]

end if

end if

end per

end at

Task2

declare DailyWeightedSpread[security, date]: number

declare DateArray[date]: boolean

declare SecurityIndex: security

declare DateIndex: date

declare weightedValue[date]: number

declare spreadValue: number

at start

read "weighted\_spread.csv", security, date, DailyWeightedSpread

foreach SecurityIndex, DateIndex, spreadValue in

DailyWeightedSpread[] do

DateArray[DateIndex] = true

end foreach

declare tmp: boolean

foreach DateIndex, tmp in DateArray[] do

declare let accuSpread = 0

declare let numSec = 0

per security

if defined(DailyWeightedSpread[security, DateIndex]) then

accuSpread += DailyWeightedSpread[security, DateIndex]

numSec +=1

end if

end per

weightedValue[DateIndex] = accuSpread / numSec

end foreach

foreach DateIndex, spreadValue in weightedValue[] do

printcsv "daily\_avg\_spread.csv", marketcode, DateIndex, weightedValue[DateIndex]

end foreach

end at

Time Weighted Relative Spreads

AAA,27/02/2013,0.000315

AAC,27/02/2013,0.005831

AAD,27/02/2013,0.003524

AAR,27/02/2013,0.285714

AAX,27/02/2013,0.003505

AAZPB,27/02/2013,0.006016

ABC,27/02/2013,0.003361

ABP,27/02/2013,0.005413

ABU,27/02/2013,0.025181

ABV,27/02/2013,0.058775

ABY,27/02/2013,0.009864

ABZ,27/02/2013,0.079142

ACB,27/02/2013,0.040991

ACG,27/02/2013,0.037742

ACL,27/02/2013,0.029454

ACR,27/02/2013,0.002824

ACRKOA,27/02/2013,0.012422

ADJ,27/02/2013,0.101278

ADO,27/02/2013,0.019077

ADQ,27/02/2013,0.030197

ADX,27/02/2013,0.044444

ADY,27/02/2013,0.029502

AEB,27/02/2013,0.021053

AEJ,27/02/2013,0.023121

AEU,27/02/2013,0.010261

AFI,27/02/2013,0.002283

AFIG,27/02/2013,0.004347

AFR,27/02/2013,0.040006

AGF,27/02/2013,0.009224

AGG,27/02/2013,0.007728

AGI,27/02/2013,0.00518

AGISRU,27/02/2013,0.008368

AGJ,27/02/2013,0.094241

AGK,27/02/2013,0.001005

AGKCI8,27/02/2013,0.123466

AGKCJ8,27/02/2013,-0.161922

AGKHA,27/02/2013,0.001549

AGKIU8,27/02/2013,0.053449

AGKKCA,27/02/2013,0.004415

AGKKCP,27/02/2013,0.013605

AGKM68,27/02/2013,0.027853

AGKM78,27/02/2013,0.594595

AGKMB8,27/02/2013,0.196533

AGKMR8,27/02/2013,0.031847

AGKPU8,27/02/2013,0.20635

AGKPW8,27/02/2013,0.571429

AGKQ18,27/02/2013,0.204545

AGKTO8,27/02/2013,0.128143

AGKTU8,27/02/2013,0.175662

AGKTV8,27/02/2013,0.011834

AGKUC7,27/02/2013,0.727273

AGKUH7,27/02/2013,0.090909

AGKUI7,27/02/2013,0.271009

AGKUM7,27/02/2013,0.130822

AGKWV8,27/02/2013,0.260808

AGKWW8,27/02/2013,0.138498

AGKXM8,27/02/2013,0.335576

AGKY48,27/02/2013,0

AGO,27/02/2013,0.003594

AGOKOB,27/02/2013,0.027397

AGOSWG,27/02/2013,0.006689

AGR,27/02/2013,0.032701

AGS,27/02/2013,0.033686

AGX,27/02/2013,0.133333

AGY,27/02/2013,0.082944

AHD,27/02/2013,0.00202

AHE,27/02/2013,0.002898

AHZ,27/02/2013,0.03455

AIA,27/02/2013,0.005875

AIO,27/02/2013,0.001919

AIOT18,27/02/2013,0.251519

AIOUH8,27/02/2013,0.169491

AIW,27/02/2013,0.133744

AIX,27/02/2013,0.003201

AIZ,27/02/2013,0.011448

AJA,27/02/2013,0.005151

AJC,27/02/2013,0.071799

AJL,27/02/2013,0.009389

AJM,27/02/2013,0.028986

AJQ,27/02/2013,0.022835

AKG,27/02/2013,0.021996

AKK,27/02/2013,0.045428

AKM,27/02/2013,0.044814

AKP,27/02/2013,0.042553

ALF,27/02/2013,0.007419

ALK,27/02/2013,0.010547

ALL,27/02/2013,0.003159

ALLIOO,27/02/2013,0.008368

ALQ,27/02/2013,0.001163

ALQKOP,27/02/2013,0

ALR,27/02/2013,0.011567

ALT,27/02/2013,0.074815

ALTOA,27/02/2013,0.666667

ALU,27/02/2013,0.106416

ALY,27/02/2013,0.040684

ALZ,27/02/2013,0.003487

AMA,27/02/2013,0.031834

AMC,27/02/2013,0.001372

AMCT68,27/02/2013,0.043478

AMM,27/02/2013,0.004332

AMP,27/02/2013,0.001921

AMPFM9,27/02/2013,0.183784

AMPJ27,27/02/2013,0.181818

AMPJR7,27/02/2013,0.129842

AMX,27/02/2013,0.016967

ANG,27/02/2013,0.003366

ANN,27/02/2013,0.000846

ANO,27/02/2013,0.051282

ANP,27/02/2013,0.08

ANQ,27/02/2013,0.060225

ANQR,27/02/2013,1

ANZ,27/02/2013,0.000449

ANZDT9,27/02/2013,0.135179

ANZEH9,27/02/2013,0.022206

ANZEN9,27/02/2013,0.028663

ANZHA,27/02/2013,0.00142

ANZIJ8,27/02/2013,0.260591

ANZJ89,27/02/2013,0.154419

ANZKOD,27/02/2013,0.002541

ANZKOF,27/02/2013,0.001668

ANZL69,27/02/2013,0.078728

ANZLOE,27/02/2013,0.023385

ANZMY9,27/02/2013,0.145078

ANZPA,27/02/2013,0.001537

ANZPB,27/02/2013,0.002675

ANZPC,27/02/2013,0.001425

ANZQ78,27/02/2013,0.063976

ANZQW8,27/02/2013,0.03441

ANZQX8,27/02/2013,0.05313

ANZR68,27/02/2013,0.039421

ANZS38,27/02/2013,0.038601

ANZS48,27/02/2013,0.049123

ANZVI8,27/02/2013,0.06542

ANZWE7,27/02/2013,0.093333

ANZWI7,27/02/2013,0.065116

ANZWL7,27/02/2013,0.02863

ANZXH8,27/02/2013,0.042269

ANZXJ8,27/02/2013,0.037313

ANZXK8,27/02/2013,0.069245

ANZXL8,27/02/2013,0.051282

ANZXM8,27/02/2013,0.091837

ANZXOF,27/02/2013,0.023166

ANZXOH,27/02/2013,-0.085853

ANZXW8,27/02/2013,0.096301

ANZY58,27/02/2013,0.00939

ANZZA8,27/02/2013,0.05

ANZZP8,27/02/2013,0.065893

ANZZQ7,27/02/2013,0.010582

ANZZR7,27/02/2013,0.09664

ANZZS7,27/02/2013,0.117034

AOC,27/02/2013,0.072206

AOD,27/02/2013,0.004914

AOH,27/02/2013,0.021053

AOK,27/02/2013,0.037423

AOM,27/02/2013,0.02159

AON,27/02/2013,0.047912

APA,27/02/2013,0.002067

APE,27/02/2013,0.00766

API,27/02/2013,0.01363

APN,27/02/2013,0.018221

APZ,27/02/2013,0.024721

AQA,27/02/2013,0.005358

AQAKOQ,27/02/2013,-0.014959

AQC,27/02/2013,0.056902

AQF,27/02/2013,0

AQG,27/02/2013,-0.00702

AQGKMB,27/02/2013,0.002907

AQHHA,27/02/2013,0.003493

AQNHA,27/02/2013,0.003234

AQO,27/02/2013,0.04878

AQP,27/02/2013,0.016502

AQPKOP,27/02/2013,0.011311

AQQ,27/02/2013,0.030448

AQR,27/02/2013,0.043011

AQZ,27/02/2013,0.069876

ARD,27/02/2013,0.016426

ARG,27/02/2013,0.00286

ARI,27/02/2013,0.004451

ARICO8,27/02/2013,0.166695

ARICT8,27/02/2013,0.307692

ARIL28,27/02/2013,0.16

ARM,27/02/2013,0.040268

ARP,27/02/2013,0.001879

ARU,27/02/2013,0.029693

ARV,27/02/2013,0.095238

ARW,27/02/2013,0.133333

ARX,27/02/2013,0.222222

ASB,27/02/2013,0.011986

ASL,27/02/2013,0.003871

ASX,27/02/2013,0.000527

ASXCR8,27/02/2013,0.09375

ASXKL8,27/02/2013,0.041152

ASXKN8,27/02/2013,0.137931

ASXKOA,27/02/2013,0.001498

ASXKOP,27/02/2013,0.003406

ASZ,27/02/2013,0.015274

ATI,27/02/2013,0.117531

ATN,27/02/2013,0.4

ATU,27/02/2013,0.038613

ATV,27/02/2013,0.071087

AUB,27/02/2013,0.00279

AUC,27/02/2013,0.051832

AUF,27/02/2013,0.029557

AUI,27/02/2013,0.043266

AUQ,27/02/2013,0.030769

AUT,27/02/2013,0.002903

AUZ,27/02/2013,0.142029

AVA,27/02/2013,0.037736

AVB,27/02/2013,0.029202

AVH,27/02/2013,0.037736

AVJ,27/02/2013,0.025639

AVQ,27/02/2013,0.054054

AVX,27/02/2013,0.135307

AVZ,27/02/2013,0.080255

AWC,27/02/2013,-0.006479

AWCFX9,27/02/2013,0.24

AWCG68,27/02/2013,0.133333

AWE,27/02/2013,0.004082

AWV,27/02/2013,0.063331

AXE,27/02/2013,0.05542

AXM,27/02/2013,0.032607

AYA,27/02/2013,0.013423

AYN,27/02/2013,0.035758

AYNO,27/02/2013,0.026701

AYR,27/02/2013,0.105263

AZF,27/02/2013,0.015595

AZG,27/02/2013,0.046655

AZH,27/02/2013,0.021534

AZJ,27/02/2013,0.002557

AZM,27/02/2013,0.025614

AZS,27/02/2013,0.013878

AZY,27/02/2013,0.037841

AZYO,27/02/2013,0.327003

AZYOA,27/02/2013,0.039895

AZZ,27/02/2013,0.011905

BAB,27/02/2013,0.016807

BBG,27/02/2013,0.006316

BCC,27/02/2013,0.023873

BCD,27/02/2013,0.063158

BCI,27/02/2013,0.004936

BDI,27/02/2013,0.4

BDR,27/02/2013,0.006208

BEAR,27/02/2013,0.001201

BEN,27/02/2013,0.001139

BENPC,27/02/2013,0.013831

BENPD,27/02/2013,0.003114

BFG,27/02/2013,0.035027

BGA,27/02/2013,0.001532

BGD,27/02/2013,0.071981

BGG,27/02/2013,0.04934

BGL,27/02/2013,0.010469

BGS,27/02/2013,0.181818

BHP,27/02/2013,-0.021291

BHPBJ8,27/02/2013,0.103239

BHPBK8,27/02/2013,0.175497

BHPC89,27/02/2013,0.035284

BHPC99,27/02/2013,0.018832

BHPCS8,27/02/2013,0.072609

BHPCV8,27/02/2013,0.035325

BHPCX8,27/02/2013,0.037377

BHPCZ8,27/02/2013,0.217028

BHPD28,27/02/2013,0.046382

BHPD48,27/02/2013,0.079082

BHPD58,27/02/2013,0.181818

BHPDL8,27/02/2013,0.06534

BHPEK8,27/02/2013,0.12

BHPF18,27/02/2013,0.170366

BHPF48,27/02/2013,0.047619

BHPFF9,27/02/2013,0.010742

BHPFI8,27/02/2013,0.175862

BHPFM8,27/02/2013,0.025684

BHPFN8,27/02/2013,0.028169

BHPFO8,27/02/2013,0.159151

BHPFS8,27/02/2013,0.033898

BHPGV8,27/02/2013,0.042922

BHPI18,27/02/2013,0.120482

BHPIOI,27/02/2013,0.000915

BHPJN8,27/02/2013,0.007463

BHPJS8,27/02/2013,0.04705

BHPK68,27/02/2013,0.133333

BHPK88,27/02/2013,0.088496

BHPKOO,27/02/2013,-0.08745

BHPKOQ,27/02/2013,-0.015165

BHPKRB,27/02/2013,0.004556

BHPKZ7,27/02/2013,0.192876

BHPL17,27/02/2013,0.044157

BHPL27,27/02/2013,0.028057

BHPL37,27/02/2013,0.079556

BHPL47,27/02/2013,0.009268

BHPL57,27/02/2013,0.080052

BHPL77,27/02/2013,1.2

BHPLI8,27/02/2013,0.067419

BHPLL8,27/02/2013,0.225913

BHPLQ8,27/02/2013,0.229616

BHPM38,27/02/2013,0.140845

BHPM67,27/02/2013,0.061662

BHPP87,27/02/2013,0.042468

BHPPO7,27/02/2013,0.320706

BHPPP7,27/02/2013,0.039282

BHPPP8,27/02/2013,0.099666

BHPPR8,27/02/2013,0.073751

BHPPS8,27/02/2013,0.038555

BHPPT8,27/02/2013,0.026266

BHPPU8,27/02/2013,0.043235

BHPQ48,27/02/2013,0.801763

BHPQOW,27/02/2013,0.005516

BHPQRN,27/02/2013,0.002937

BHPS78,27/02/2013,0.062006

BHPSB8,27/02/2013,0.044561

BHPSQ7,27/02/2013,0.148148

BHPTH8,27/02/2013,0.227603

BHPTY8,27/02/2013,0.158655

BHPTZ8,27/02/2013,0.186608

BHPU18,27/02/2013,0.005571

BHPU47,27/02/2013,0.045375

BHPUL8,27/02/2013,0.134446

BHPUY7,27/02/2013,0.146341

BHPUY8,27/02/2013,0.206677

BHPVF7,27/02/2013,0.01921

BHPVRI,27/02/2013,0.013245

BHPW58,27/02/2013,0.036123

BHPW68,27/02/2013,0.210753

BHPW78,27/02/2013,0.025806

BHPW88,27/02/2013,0.04259

BHPW98,27/02/2013,0.122828

BHPWA8,27/02/2013,0.016413

BHPWD7,27/02/2013,0.054548

BHPWF7,27/02/2013,0.034785

BHPWG7,27/02/2013,0.030356

BHPWL7,27/02/2013,0.046689

BHPWR7,27/02/2013,0.034091

BHPWS7,27/02/2013,0.034483

BHPWW7,27/02/2013,0.013605

BHPX27,27/02/2013,0.037519

BHPXM8,27/02/2013,0.04428

BHPXOG,27/02/2013,-0.068128

BHPXOV,27/02/2013,0.005075

BHPY57,27/02/2013,0.24

BHPYA7,27/02/2013,0.106589

BHPYD7,27/02/2013,0.07489

BHPYE7,27/02/2013,0.060674

BHPYF7,27/02/2013,0.201603

BHPZC8,27/02/2013,0.056225

BKI,27/02/2013,0.010954

BKL,27/02/2013,0.002329

BKN,27/02/2013,0.002182

BKP,27/02/2013,0.153846

BKW,27/02/2013,0.002813

BKY,27/02/2013,0.015126

BLD,27/02/2013,0.002376

BLDB79,27/02/2013,0.210583

BLDCM9,27/02/2013,0.142857

BLDCR9,27/02/2013,0.140845

BLDDV9,27/02/2013,0.140845

BLDDY9,27/02/2013,0.131257

BLDDZ9,27/02/2013,0.117318

BLDKRV,27/02/2013,0.012579

BLDZT8,27/02/2013,0.1644

BLG,27/02/2013,0.034268

BLR,27/02/2013,0.058017

BLY,27/02/2013,0.003975

BMB,27/02/2013,0.046512

BML,27/02/2013,0.115623

BMN,27/02/2013,0.030457

BMY,27/02/2013,0.214572

BMZO,27/02/2013,0.039419

BND,27/02/2013,0.027739

BNE,27/02/2013,0.697756

BNO,27/02/2013,0.014824

BOC,27/02/2013,0.029303

BOE,27/02/2013,0.099043

BOL,27/02/2013,0.017699

BOQ,27/02/2013,0.001783

BOQPC,27/02/2013,0.019778

BOQPD,27/02/2013,0.000395

BPG,27/02/2013,0.285714

BPL,27/02/2013,0.068966

BPT,27/02/2013,0.003148

BRB,27/02/2013,0.075188

BRG,27/02/2013,0.002315

BRU,27/02/2013,0.004326

BRUKOD,27/02/2013,0.009009

BRW,27/02/2013,0.105263

BSA,27/02/2013,0.025402

BSE,27/02/2013,0.014069

BSL,27/02/2013,0.002526

BSLNU7,27/02/2013,0.013986

BSM,27/02/2013,0.086957

BSR,27/02/2013,0.116319

BTR,27/02/2013,0.00958

BTT,27/02/2013,0.005701

BTU,27/02/2013,0.01539

BUG,27/02/2013,0.014599

BUL,27/02/2013,0.032191

BUX,27/02/2013,0.08589

BUY,27/02/2013,0.053627

BWD,27/02/2013,0.103721

BWF,27/02/2013,0.039229

BWP,27/02/2013,0.004517

BXB,27/02/2013,0.001433

BXBFF8,27/02/2013,0.116682

BXBKOB,27/02/2013,0.014108

BYI,27/02/2013,0.029303

BYL,27/02/2013,0.015059

BYR,27/02/2013,0.056012

CAB,27/02/2013,0.002652

CAF,27/02/2013,0.02112

CAJ,27/02/2013,0.0371

CAM,27/02/2013,0.018245

CAP,27/02/2013,0.07225

CAS,27/02/2013,0.10387

CAZ,27/02/2013,0.031746

CBA,27/02/2013,-0.000527

CBACV7,27/02/2013,0.083333

CBAD87,27/02/2013,0.064345

CBADY7,27/02/2013,0.105539

CBADZ7,27/02/2013,0.057914

CBAE49,27/02/2013,0.066986

CBAEQ7,27/02/2013,0.046481

CBAER7,27/02/2013,0.064542

CBAER8,27/02/2013,0.011009

CBAES7,27/02/2013,0.050067

CBAES8,27/02/2013,0.049552

CBAET7,27/02/2013,0.042194

CBAEV7,27/02/2013,0.223338

CBAGQ8,27/02/2013,0.068966

CBAHA,27/02/2013,0.001927

CBAIN9,27/02/2013,0.060327

CBAJK7,27/02/2013,0.021978

CBAK49,27/02/2013,0.078381

CBAK79,27/02/2013,0.063604

CBAKCE,27/02/2013,0.003146

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CBAKG7,27/02/2013,0.033017

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WESN,27/02/2013,0.001034

WESRV9,27/02/2013,0.02449

WESRX9,27/02/2013,0.11898

WESSM9,27/02/2013,0.026846

WEST39,27/02/2013,0.133333

WEST59,27/02/2013,0.076923

WESTH9,27/02/2013,0.098451

WESXOU,27/02/2013,-0.072772

WFE,27/02/2013,0.045455

WGO,27/02/2013,0.039216

WHC,27/02/2013,0.003883

WHCKRR,27/02/2013,0.007046

WHE,27/02/2013,0.02814

WHF,27/02/2013,0.003426

WHG,27/02/2013,0.010256

WHN,27/02/2013,0.040933

WHNOA,27/02/2013,0.105265

WIC,27/02/2013,0.006408

WIG,27/02/2013,0.024474

WLL,27/02/2013,0.01826

WMN,27/02/2013,0.099229

WMNO,27/02/2013,1.077234

WOF,27/02/2013,0.051948

WOR,27/02/2013,0.000904

WORM97,27/02/2013,0.008969

WORXG9,27/02/2013,0.112676

WORXI9,27/02/2013,0.039161

WORXR9,27/02/2013,0.049121

WORZ99,27/02/2013,0.024384

WOW,27/02/2013,-0.008227

WOWC78,27/02/2013,0.022573

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WOWMP8,27/02/2013,0.062697

WOWMY8,27/02/2013,0.084407

WOWN28,27/02/2013,0.027184

WOWNV8,27/02/2013,0.14927

WOWNX8,27/02/2013,0.044303

WOWQN7,27/02/2013,0.022198

WOWQQ8,27/02/2013,0.108108

WOWQS8,27/02/2013,0.112367

WOWRM8,27/02/2013,0.115525

WOWRP7,27/02/2013,0.061176

WOWRX7,27/02/2013,0.081633

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WOWY87,27/02/2013,0.12529

WOWYI7,27/02/2013,0.138158

WOWYJ7,27/02/2013,0.091632

WOWZB9,27/02/2013,0.132301

WPG,27/02/2013,0.039964

WPL,27/02/2013,-0.007134

WPLB49,27/02/2013,0.25

WPLCH8,27/02/2013,0.157576

WPLD68,27/02/2013,0.022989

WPLKME,27/02/2013,0.001291

WPLKOL,27/02/2013,0.005833

WPLL19,27/02/2013,0.066838

WPLL59,27/02/2013,0.081772

WPLLK7,27/02/2013,0.081633

WPLLP7,27/02/2013,0.162162

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WPLQX8,27/02/2013,0.06376

WPLQY8,27/02/2013,0.071066

WPLR18,27/02/2013,0.08805

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WPLWOJ,27/02/2013,0.015504

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WPLY48,27/02/2013,0

WPLZ68,27/02/2013,0.112

WPLZS8,27/02/2013,0.009662

WRT,27/02/2013,0.003173

WRTVV8,27/02/2013,0.206897

WSA,27/02/2013,0.003852

WTF,27/02/2013,0.002582

WTP,27/02/2013,0.016075

WTR,27/02/2013,0.027397

WWI,27/02/2013,0.08089

WWM,27/02/2013,0.133333

XAM,27/02/2013,0.051833

XJOCB7,27/02/2013,0.333065

XJOCL9,27/02/2013,0.040322

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XJOD79,27/02/2013,0.415286

XJOD97,27/02/2013,0.027944

XJODK7,27/02/2013,0.013551

XJODL9,27/02/2013,0.229495

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XJOIR7,27/02/2013,0.03106

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XJOJI7,27/02/2013,0.103269

XJOJK8,27/02/2013,0.18672

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XJOJW7,27/02/2013,0.138277

XJOJX7,27/02/2013,0.052632

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XJOKW7,27/02/2013,0.016062

XJOKZ7,27/02/2013,0.026727

XJOL47,27/02/2013,0.086957

XJOL67,27/02/2013,0.122309

XJOLOC,27/02/2013,0.014035

XJOLS7,27/02/2013,0.086843

XJOLV7,27/02/2013,0.133333

XJOMG7,27/02/2013,0.046499

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XJOMK7,27/02/2013,0.052872

XJOMN7,27/02/2013,0.037813

XJOMQ7,27/02/2013,0.031678

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XJOMU7,27/02/2013,0.039843

XJOMY7,27/02/2013,0.018539

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XJON27,27/02/2013,0.01796

XJON47,27/02/2013,0.020619

XJONM7,27/02/2013,0.022622

XJONQ7,27/02/2013,0.015504

XJOPX7,27/02/2013,0.007847

XJOPX8,27/02/2013,0.076491

XJOQ28,27/02/2013,0.046228

XJOQD8,27/02/2013,0.129078

XJOQF7,27/02/2013,0.307538

XJOQL8,27/02/2013,0.019048

XJOQQ8,27/02/2013,0.036989

XJOQR8,27/02/2013,0.066696

XJOQRA,27/02/2013,0.005642

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XJOQRY,27/02/2013,0.004054

XJOQRZ,27/02/2013,-0.040344

XJOQS8,27/02/2013,0.038695

XJOQW8,27/02/2013,0.017241

XJOQX8,27/02/2013,0.050569

XJOQY8,27/02/2013,0.333304

XJOR28,27/02/2013,0.285714

XJOR38,27/02/2013,0.027701

XJOR48,27/02/2013,0.021469

XJOR58,27/02/2013,0.057878

XJOR67,27/02/2013,0.004866

XJORN8,27/02/2013,0.027769

XJORO8,27/02/2013,0.028076

XJORP8,27/02/2013,0.03973

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XJOTD7,27/02/2013,0.059008

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XJOTM7,27/02/2013,0.037367

XJOTP7,27/02/2013,0.014184

XJOUE8,27/02/2013,0.063516

XJOUK8,27/02/2013,0.109944

XJOV98,27/02/2013,0.117647

XJOVF9,27/02/2013,0.153978

XJOVK9,27/02/2013,0.4

XJOVO8,27/02/2013,0.000428

XJOVT8,27/02/2013,0.05418

XJOVU8,27/02/2013,0.037736

XJOW18,27/02/2013,0.027175

XJOW39,27/02/2013,0.220341

XJOWA8,27/02/2013,0.02644

XJOWF8,27/02/2013,0.034286

XJOWH8,27/02/2013,0.035099

XJOWO8,27/02/2013,0.046564

XJOWQ8,27/02/2013,0.060606

XJOWU8,27/02/2013,0.08876

XJOWW8,27/02/2013,0.105263

XJOX78,27/02/2013,0.047414

XJOXJ8,27/02/2013,0.060606

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XJOXM8,27/02/2013,0.036956

XJOXQ8,27/02/2013,0.079981

XJOXS8,27/02/2013,0.029946

XJOXT8,27/02/2013,0.02246

XJOXY8,27/02/2013,0.026208

XJOXZ8,27/02/2013,0.02681

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XJOY38,27/02/2013,0.055919

XJOY58,27/02/2013,0.1

XJOY88,27/02/2013,0.044072

XJOYB8,27/02/2013,0.030346

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XJOYZ8,27/02/2013,0

XJOZE8,27/02/2013,0.385348

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XJOZW9,27/02/2013,0.049603

XJOZX9,27/02/2013,0.049778

XRF,27/02/2013,0.035507

XRO,27/02/2013,0.004723

XST,27/02/2013,0.0644

YAL,27/02/2013,0.020171

YALN,27/02/2013,0.004956

YBR,27/02/2013,0.016135

YMAX,27/02/2013,0.001239

YTC,27/02/2013,0.025041

ZAM,27/02/2013,0.222222

ZGL,27/02/2013,0.024096

ZNC,27/02/2013,0.030769

ZRL,27/02/2013,0.4

ZTAO,27/02/2013,1.2

ZZA,27/02/2013,0.019802

ZZB,27/02/2013,0

Average Time Weighted Relative Spreads

asx\_fob,27/02/2013,0.072182