



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For August 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	2025 On 01-November-12			Bond Future	107.21	106.8620	107.2081	106.8620	4,417.00
10/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	7218	7	7218	7	0.00
10/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	7208	7	7208	7	0.00
10/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	7198	7	7198	7	0.00
10/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2038 On 01-November-12			Bond Future	104.29	104.0946	104.2898	104.0946	0.00

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10/08/2012	2038 On	01-November-12	98.99	Call	Bond Future	5300	5	5300	5	0.00
10/08/2012	2038 On	01-November-12	99.01	Call	Bond Future	5280	5	5280	5	0.00
10/08/2012	2038 On	01-November-12	99.00	Call	Bond Future	5290	5	5290	5	0.00
10/08/2012	2038 On	01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2038 On	01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2038 On	01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2050 On	01-November-12			Bond Future	111.08	111.0903	111.0833	111.0903	0.00
10/08/2012	2050 On	01-November-12	103.99	Call	Bond Future	7093	7	7093	7	0.00
10/08/2012	2050 On	01-November-12	104.00	Call	Bond Future	7083	7	7083	7	0.00
10/08/2012	2050 On	01-November-12	104.01	Call	Bond Future	7073	7	7073	7	0.00
10/08/2012	2050 On	01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2050 On	01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	2050 On	01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	5701 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	5706 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	8607 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	8608 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	8657 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	AI03 On	09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	AL7T On	01-November-12			Index Future	469.83	470.5020	469.8320	470.5020	13.00
10/08/2012	AL7T On	07-February-13			Index Future	476.58	477.2620	476.5830	477.2620	0.00
10/08/2012	ALBI On	01-November-12			Index Future	422.87	423.3960	422.8690	423.3960	885.00
10/08/2012	ALBI On	07-February-13			Index Future	428.95	429.4780	428.9460	429.4780	118.00
10/08/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	C209 On	31-March-36				Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2012	C210 On	31-March-28				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C211 On	31-January-17				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C212 On	31-January-22				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C213 On	28-February-31				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	C214 On	28-February-41				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	CES1 On	20-April-18				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	CS23 On	25-January-23				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	CS26 On	02-April-26				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	CS33 On	15-September-33				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2012	EL28 On	01-November-12				Bond Future	107.39	107.3904	107.3904	107.3904	0.00
10/08/2012	EL28 On	01-November-12	105.99	Call		Bond Future	1400	1	1400	1	0.00
10/08/2012	EL28 On	01-November-12	106.00	Call		Bond Future	1390	1	1390	1	0.00
10/08/2012	EL28 On	01-November-12	106.01	Call		Bond Future	1380	1	1380	1	0.00
10/08/2012	EL28 On	01-November-12	106.01	Put		Bond Future	0	0	0	0	0.00
10/08/2012	EL28 On	01-November-12	106.00	Put		Bond Future	0	0	0	0	0.00
10/08/2012	EL28 On	01-November-12	105.99	Put		Bond Future	0	0	0	0	0.00
10/08/2012	ES33 On	01-November-12				Bond Future	8.68	89.8960	8.6758	89.8960	303.00
10/08/2012	ES33 On	01-November-12	9.20	Call		Bond Future	4401	4	4401	4	0.00
10/08/2012	ES33 On	01-November-12	9.20	Put		Bond Future	0	0	0	0	0.00
10/08/2012	ES33 On	07-February-13				Bond Future	8.77	91.1875	8.7682	91.1875	0.00
10/08/2012	ES33 On	07-February-13	8.54	Call		Bond Future	0	0	0	0	0.00
10/08/2012	ES33 On	07-February-13	8.56	Call		Bond Future	0	0	0	0	0.00
10/08/2012	ES33 On	07-February-13	8.55	Call		Bond Future	0	0	0	0	0.00
10/08/2012	ES33 On	07-February-13	8.55	Put		Bond Future	1903	2	1903	2	0.00
10/08/2012	ES33 On	07-February-13	8.56	Put		Bond Future	1814	2	1814	2	0.00
10/08/2012	ES33 On	07-February-13	8.54	Put		Bond Future	1991	2	1991	2	0.00
10/08/2012	GOVI On	01-November-12				GOVI	422.76	423.2260	422.7580	423.2260	236.00
10/08/2012	GOVI On	01-November-12	403.96	Call		GOVI	187980	19	187980	19	0.00
10/08/2012	GOVI On	01-November-12	403.96	Put		GOVI	0	0	0	0	0.00
10/08/2012	GOVI On	07-February-13				GOVI	428.83	429.3670	428.8330	429.3670	0.00
10/08/2012	GOVI On	07-February-13	432.99	Call		GOVI	0	0	0	0	0.00
10/08/2012	GOVI On	07-February-13	433.01	Call		GOVI	0	0	0	0	0.00
10/08/2012	GOVI On	07-February-13	433.00	Call		GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	41670	4	41670	4	0.00
10/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	41770	4	41770	4	0.00
10/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	41570	4	41570	4	0.00
10/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2012	IGOV On 01-November-12			Index Future	185.80	185.5280	185.7960	185.5280	592.00
10/08/2012	IGOV On 07-February-13			Index Future	188.47	188.1930	188.4660	188.1930	14.00
10/08/2012	ILBI On 01-November-12			Index Future	501.90	501.8950	501.8950	501.8950	0.00
10/08/2012	ILBI On 07-February-13			Index Future	508.87	508.8740	508.8740	508.8740	169.00
10/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.08	94.9300	5.0800	94.9300	0.00
10/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.05	94.9750	5.0500	94.9750	44,760.00
10/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	0.00
10/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.95	95.0600	4.9500	95.0600	0.00
10/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.91	95.1100	4.9100	95.1100	840.00
10/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.91	95.1100	4.9100	95.1100	0.00
10/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.91	95.1000	4.9100	95.1000	1,000.00
10/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.00	95.0300	5.0000	95.0300	500.00
10/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.9000	5.1300	94.9000	1,700.00
10/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.27	94.7600	5.2700	94.7600	1,500.00
10/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.42	94.6200	5.4200	94.6200	800.00
10/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.59	94.4800	5.5900	94.4800	0.00
10/08/2012	R023 On 01-November-12			Bond Future	7.17	105.7983	7.1679	105.7983	561.00
10/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	803	1	803	1	0.00
10/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	878	1	878	1	0.00
10/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	952	1	952	1	0.00
10/08/2012	R023 On 07-February-13			Bond Future	7.24	107.3182	7.2391	107.3182	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	R023 On	07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On	07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On	07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On	07-February-13	7.05	Put	Bond Future	1376	1	1376	1	0.00
10/08/2012	R023 On	07-February-13	7.06	Put	Bond Future	1303	1	1303	1	0.00
10/08/2012	R023 On	07-February-13	7.04	Put	Bond Future	1450	1	1450	1	0.00
10/08/2012	R023 On	02-May-13			Bond Future	7.29	104.8049	7.2883	104.8049	0.00
10/08/2012	R023 On	02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On	02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On	02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R023 On	02-May-13	7.06	Put	Bond Future	1630	1	1630	1	0.00
10/08/2012	R023 On	02-May-13	7.05	Put	Bond Future	1702	2	1702	2	0.00
10/08/2012	R023 On	02-May-13	7.04	Put	Bond Future	1775	2	1775	2	0.00
10/08/2012	R157 On	01-November-12			Bond Future	5.65	122.4407	5.6503	122.4407	15,729.00
10/08/2012	R157 On	01-November-12	5.78	Call	Bond Future	747	1	747	1	5,630.00
10/08/2012	R157 On	01-November-12	6.24	Call	Bond Future	1787	2	1787	2	0.00
10/08/2012	R157 On	01-November-12	6.24	Put	Bond Future	73	0	73	0	0.00
10/08/2012	R157 On	01-November-12	5.78	Put	Bond Future	367	0	367	0	0.00
10/08/2012	R157 On	07-February-13			Bond Future	5.69	124.1997	5.6886	124.1997	0.00
10/08/2012	R157 On	07-February-13	6.28	Call	Bond Future	1784	2	1784	2	0.00
10/08/2012	R157 On	07-February-13	6.28	Put	Bond Future	231	0	231	0	0.00
10/08/2012	R157 On	02-May-13			Bond Future	5.68	119.0180	5.6834	119.0180	0.00
10/08/2012	R157 On	02-May-13	5.34	Call	Bond Future	567	1	567	1	0.00
10/08/2012	R157 On	02-May-13	5.36	Call	Bond Future	585	1	585	1	0.00
10/08/2012	R157 On	02-May-13	5.35	Call	Bond Future	576	1	576	1	0.00
10/08/2012	R157 On	02-May-13	5.35	Put	Bond Future	1384	1	1384	1	0.00
10/08/2012	R157 On	02-May-13	5.36	Put	Bond Future	1368	1	1368	1	0.00
10/08/2012	R157 On	02-May-13	5.34	Put	Bond Future	1399	1	1399	1	0.00
10/08/2012	R186 On	01-November-12			Bond Future	7.45	130.5343	7.4531	130.5343	34,190.00
10/08/2012	R186 On	01-November-12	7.82	Call	Bond Future	4996	5	4996	5	1,858.00
10/08/2012	R186 On	01-November-12	8.00	Call	Bond Future	6303	7	6303	7	0.00
10/08/2012	R186 On	01-November-12	8.82	Call	Bond Future	13016	13	13016	13	0.00
10/08/2012	R186 On	01-November-12	8.50	Call	Bond Future	10331	11	10331	11	0.00
10/08/2012	R186 On	01-November-12	8.50	Put	Bond Future	259	0	259	0	0.00

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10/08/2012	R186 On	01-November-12	8.82	Put	Bond Future	95	0	95	0	1,858.00
10/08/2012	R186 On	01-November-12	8.00	Put	Bond Future	893	1	893	1	0.00
10/08/2012	R186 On	01-November-12	7.82	Put	Bond Future	1330	1	1330	1	0.00
10/08/2012	R186 On	07-February-13			Bond Future	7.52	127.1188	7.5227	127.1188	1,750.00
10/08/2012	R186 On	07-February-13	7.00	Call	Bond Future	2155	2	2155	2	10,300.00
10/08/2012	R186 On	07-February-13	8.47	Call	Bond Future	10304	11	10304	11	0.00
10/08/2012	R186 On	07-February-13	8.47	Put	Bond Future	1324	1	1324	1	0.00
10/08/2012	R186 On	07-February-13	7.00	Put	Bond Future	7531	7	7531	7	0.00
10/08/2012	R186 On	02-May-13			Bond Future	7.58	128.7801	7.5758	128.7801	0.00
10/08/2012	R186 On	02-May-13	7.39	Call	Bond Future	4504	5	4504	5	0.00
10/08/2012	R186 On	02-May-13	7.40	Call	Bond Future	4549	5	4549	5	0.00
10/08/2012	R186 On	02-May-13	7.41	Call	Bond Future	4593	5	4593	5	0.00
10/08/2012	R186 On	02-May-13	7.41	Put	Bond Future	6235	6	6235	6	0.00
10/08/2012	R186 On	02-May-13	7.40	Put	Bond Future	6291	6	6291	6	0.00
10/08/2012	R186 On	02-May-13	7.39	Put	Bond Future	6346	7	6346	7	0.00
10/08/2012	R189 On	01-November-12			Bond Future	214.59	214.6127	214.5876	214.6127	0.00
10/08/2012	R189 On	01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R189 On	01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R189 On	01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R189 On	01-November-12	219.00	Put	Bond Future	4412	4	4412	4	0.00
10/08/2012	R189 On	01-November-12	219.01	Put	Bond Future	4422	4	4422	4	0.00
10/08/2012	R189 On	01-November-12	218.99	Put	Bond Future	4402	4	4402	4	0.00
10/08/2012	R197 On	01-November-12			Bond Future	273.26	273.0328	273.2554	273.0328	5,528.00
10/08/2012	R197 On	01-November-12	266.99	Call	Bond Future	6265	6	6265	6	0.00
10/08/2012	R197 On	01-November-12	267.00	Call	Bond Future	6255	6	6255	6	0.00
10/08/2012	R197 On	01-November-12	267.01	Call	Bond Future	6245	6	6245	6	0.00
10/08/2012	R197 On	01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R197 On	01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R197 On	01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R201 On	01-November-12			Bond Future	5.03	110.7531	5.0346	110.7531	1,560.00
10/08/2012	R201 On	01-November-12	5.11	Call	Bond Future	390	0	390	0	0.00
10/08/2012	R201 On	01-November-12	5.11	Put	Bond Future	233	0	233	0	0.00
10/08/2012	R201 On	07-February-13			Bond Future	4.98	107.9353	4.9796	107.9353	0.00
10/08/2012	R201 On	07-February-13	4.98	Call	Bond Future	430	1	430	1	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2012	R201 On	07-February-13	4.98	Put	Bond Future	429	0	429	0	0.00
10/08/2012	R201 On	02-May-13			Bond Future	4.87	109.3458	4.8686	109.3458	0.00
10/08/2012	R201 On	02-May-13	4.04	Call	Bond Future	88	0	88	0	0.00
10/08/2012	R201 On	02-May-13	4.06	Call	Bond Future	93	0	93	0	0.00
10/08/2012	R201 On	02-May-13	4.05	Call	Bond Future	90	0	90	0	0.00
10/08/2012	R201 On	02-May-13	4.05	Put	Bond Future	1417	1	1417	1	0.00
10/08/2012	R201 On	02-May-13	4.06	Put	Bond Future	1403	1	1403	1	0.00
10/08/2012	R201 On	02-May-13	4.04	Put	Bond Future	1431	1	1431	1	0.00
10/08/2012	R202 On	01-November-12			Bond Future	200.27	200.2821	200.2697	200.2821	48,828.00
10/08/2012	R202 On	01-November-12	191.99	Call	Bond Future	8280	8	8280	8	0.00
10/08/2012	R202 On	01-November-12	192.00	Call	Bond Future	8270	8	8270	8	0.00
10/08/2012	R202 On	01-November-12	192.01	Call	Bond Future	8260	8	8260	8	0.00
10/08/2012	R202 On	01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R202 On	01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R202 On	01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R203 On	01-November-12			Bond Future	6.07	110.3323	6.0714	110.3323	4,837.00
10/08/2012	R203 On	01-November-12	6.87	Call	Bond Future	3526	4	3526	4	0.00
10/08/2012	R203 On	01-November-12	6.87	Put	Bond Future	96	0	96	0	0.00
10/08/2012	R203 On	07-February-13			Bond Future	6.12	111.9173	6.1232	111.9173	6,300.00
10/08/2012	R203 On	07-February-13	6.11	Call	Bond Future	1380	2	1380	2	6,300.00
10/08/2012	R203 On	07-February-13	6.94	Call	Bond Future	3694	4	3694	4	0.00
10/08/2012	R203 On	07-February-13	6.94	Put	Bond Future	371	0	371	0	0.00
10/08/2012	R203 On	07-February-13	6.11	Put	Bond Future	1435	1	1435	1	0.00
10/08/2012	R203 On	02-May-13			Bond Future	6.15	109.2210	6.1476	109.2210	8.00
10/08/2012	R203 On	02-May-13	5.89	Call	Bond Future	1338	2	1338	2	0.00
10/08/2012	R203 On	02-May-13	5.90	Call	Bond Future	1355	2	1355	2	0.00
10/08/2012	R203 On	02-May-13	5.91	Call	Bond Future	1372	2	1372	2	0.00
10/08/2012	R203 On	02-May-13	5.91	Put	Bond Future	2316	2	2316	2	0.00
10/08/2012	R203 On	02-May-13	5.90	Put	Bond Future	2339	2	2339	2	0.00
10/08/2012	R203 On	02-May-13	5.89	Put	Bond Future	2362	2	2362	2	0.00
10/08/2012	R204 On	01-November-12			Bond Future	6.35	111.4000	6.3507	111.4000	3,783.00
10/08/2012	R204 On	01-November-12	7.22	Call	Bond Future	4575	5	4575	5	0.00
10/08/2012	R204 On	01-November-12	7.22	Put	Bond Future	119	0	119	0	0.00
10/08/2012	R204 On	07-February-13			Bond Future	6.41	108.9693	6.4060	108.9693	0.00

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10/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4824	5	4824	5	0.00
10/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	477	1	477	1	0.00
10/08/2012	R204 On 02-May-13			Bond Future	6.44	110.3933	6.4416	110.3933	0.00
10/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1946	2	1946	2	0.00
10/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1968	2	1968	2	0.00
10/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1991	2	1991	2	0.00
10/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2633	3	2633	3	0.00
10/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2660	3	2660	3	0.00
10/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2686	3	2686	3	0.00
10/08/2012	R206 On 01-November-12			Bond Future	5.12	105.0608	5.1216	105.0608	1,120.00
10/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	161	0	161	0	0.00
10/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	244	0	244	0	0.00
10/08/2012	R206 On 07-February-13			Bond Future	5.04	102.8047	5.0358	102.8047	0.00
10/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	181	0	181	0	0.00
10/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	431	0	431	0	0.00
10/08/2012	R206 On 02-May-13			Bond Future	4.82	104.1483	4.8162	104.1483	0.00
10/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	61	0	61	0	0.00
10/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	63	0	63	0	0.00
10/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	62	0	62	0	0.00
10/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1038	1	1038	1	0.00
10/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1032	1	1032	1	0.00
10/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1044	1	1044	1	0.00
10/08/2012	R207 On 01-November-12			Bond Future	6.63	105.8545	6.6344	105.8545	19,077.00
10/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5407	6	5407	6	0.00
10/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	126	0	126	0	0.00
10/08/2012	R207 On 07-February-13			Bond Future	6.70	103.7354	6.6953	103.7354	0.00
10/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5734	6	5734	6	0.00
10/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	528	1	528	1	0.00
10/08/2012	R207 On 02-May-13			Bond Future	6.74	105.0911	6.7399	105.0911	0.00
10/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1901	2	1901	2	0.00
10/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1924	2	1924	2	0.00
10/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1947	2	1947	2	0.00
10/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3473	4	3473	4	0.00
10/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3506	4	3506	4	0.00

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10/08/2012	R207 On	02-May-13	6.44	Put	Bond Future	3538	4	3538	4	0.00
10/08/2012	R208 On	01-November-12			Bond Future	6.79	100.6104	6.7859	100.6104	9,422.00
10/08/2012	R208 On	01-November-12	6.81	Call	Bond Future	1639	2	1639	2	0.00
10/08/2012	R208 On	01-November-12	7.70	Call	Bond Future	5734	6	5734	6	0.00
10/08/2012	R208 On	01-November-12	7.50	Call	Bond Future	4674	5	4674	5	0.00
10/08/2012	R208 On	01-November-12	7.50	Put	Bond Future	288	0	288	0	12,250.00
10/08/2012	R208 On	01-November-12	7.70	Put	Bond Future	163	0	163	0	0.00
10/08/2012	R208 On	01-November-12	6.81	Put	Bond Future	1487	1	1487	1	0.00
10/08/2012	R208 On	07-February-13			Bond Future	6.85	102.0558	6.8473	102.0558	1,980.00
10/08/2012	R208 On	07-February-13	6.00	Call	Bond Future	614	1	614	1	12,250.00
10/08/2012	R208 On	07-February-13	7.78	Call	Bond Future	6191	6	6191	6	0.00
10/08/2012	R208 On	07-February-13	7.78	Put	Bond Future	668	1	668	1	0.00
10/08/2012	R208 On	07-February-13	6.00	Put	Bond Future	5984	6	5984	6	0.00
10/08/2012	R208 On	02-May-13			Bond Future	6.89	99.9949	6.8901	99.9949	0.00
10/08/2012	R208 On	02-May-13	6.65	Call	Bond Future	2310	3	2310	3	0.00
10/08/2012	R208 On	02-May-13	6.66	Call	Bond Future	2336	3	2336	3	0.00
10/08/2012	R208 On	02-May-13	6.64	Call	Bond Future	2284	3	2284	3	0.00
10/08/2012	R208 On	02-May-13	6.64	Put	Bond Future	3795	4	3795	4	0.00
10/08/2012	R208 On	02-May-13	6.66	Put	Bond Future	3725	4	3725	4	0.00
10/08/2012	R208 On	02-May-13	6.65	Put	Bond Future	3760	4	3760	4	0.00
10/08/2012	R209 On	01-November-12			Bond Future	8.05	81.9222	8.0451	81.9222	7,426.00
10/08/2012	R209 On	01-November-12	8.99	Call	Bond Future	8200	8	8200	8	0.00
10/08/2012	R209 On	01-November-12	8.99	Put	Bond Future	403	0	403	0	0.00
10/08/2012	R209 On	07-February-13			Bond Future	8.11	83.0992	8.1107	83.0992	0.00
10/08/2012	R209 On	07-February-13	9.06	Call	Bond Future	9133	9	9133	9	0.00
10/08/2012	R209 On	07-February-13	9.06	Put	Bond Future	1404	1	1404	1	0.00
10/08/2012	R209 On	02-May-13			Bond Future	8.16	81.0421	8.1612	81.0421	0.00
10/08/2012	R209 On	02-May-13	7.99	Call	Bond Future	4427	5	4427	5	0.00
10/08/2012	R209 On	02-May-13	8.01	Call	Bond Future	4507	5	4507	5	0.00
10/08/2012	R209 On	02-May-13	8.00	Call	Bond Future	4467	5	4467	5	0.00
10/08/2012	R209 On	02-May-13	8.00	Put	Bond Future	5889	6	5889	6	0.00
10/08/2012	R209 On	02-May-13	8.01	Put	Bond Future	5840	6	5840	6	0.00
10/08/2012	R209 On	02-May-13	7.99	Put	Bond Future	5939	6	5939	6	0.00
10/08/2012	R210 On	01-November-12			Bond Future	152.30	151.2248	152.2990	151.2248	3,362.00

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10/08/2012	R210 On	01-November-12	144.99	Call	Bond Future	7309	6	7309	6	0.00
10/08/2012	R210 On	01-November-12	145.00	Call	Bond Future	7299	6	7299	6	0.00
10/08/2012	R210 On	01-November-12	145.01	Call	Bond Future	7289	6	7289	6	0.00
10/08/2012	R210 On	01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R210 On	01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R210 On	01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R211 On	01-November-12			Bond Future	122.64	122.6482	122.6353	122.6482	480.00
10/08/2012	R211 On	01-November-12	121.99	Call	Bond Future	645	1	645	1	0.00
10/08/2012	R211 On	01-November-12	122.01	Call	Bond Future	625	1	625	1	0.00
10/08/2012	R211 On	01-November-12	122.00	Call	Bond Future	635	1	635	1	0.00
10/08/2012	R211 On	01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R211 On	01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R211 On	01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R212 On	01-November-12			Bond Future	125.51	125.3109	125.5114	125.3109	5,084.00
10/08/2012	R212 On	01-November-12	121.99	Call	Bond Future	3521	3	3521	3	0.00
10/08/2012	R212 On	01-November-12	122.00	Call	Bond Future	3511	3	3511	3	0.00
10/08/2012	R212 On	01-November-12	122.01	Call	Bond Future	3501	3	3501	3	0.00
10/08/2012	R212 On	01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R212 On	01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R212 On	01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
10/08/2012	R213 On	01-November-12			Bond Future	7.87	93.0680	7.8728	93.0680	4,830.00
10/08/2012	R213 On	01-November-12	7.75	Call	Bond Future	2076	2	2076	2	140.00
10/08/2012	R213 On	01-November-12	8.81	Call	Bond Future	8302	9	8302	9	0.00
10/08/2012	R213 On	01-November-12	8.81	Put	Bond Future	383	0	383	0	0.00
10/08/2012	R213 On	01-November-12	7.75	Put	Bond Future	3194	3	3194	3	0.00
10/08/2012	R213 On	07-February-13			Bond Future	7.94	94.4050	7.9431	94.4050	0.00
10/08/2012	R213 On	07-February-13	8.90	Call	Bond Future	9256	9	9256	9	0.00
10/08/2012	R213 On	07-February-13	8.90	Put	Bond Future	1305	1	1305	1	0.00
10/08/2012	R213 On	02-May-13			Bond Future	7.99	92.1019	7.9943	92.1019	0.00
10/08/2012	R213 On	02-May-13	7.84	Call	Bond Future	4416	5	4416	5	0.00
10/08/2012	R213 On	02-May-13	7.86	Call	Bond Future	4497	5	4497	5	0.00
10/08/2012	R213 On	02-May-13	7.85	Call	Bond Future	4456	5	4456	5	0.00
10/08/2012	R213 On	02-May-13	7.85	Put	Bond Future	5735	6	5735	6	0.00
10/08/2012	R213 On	02-May-13	7.86	Put	Bond Future	5686	6	5686	6	0.00

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10/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	5784	6	5784	6	0.00
10/08/2012	R214 On 01-November-12			Bond Future	8.06	83.9583	8.0634	83.9583	1,700.00
10/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
10/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	510	0	510	0	0.00
10/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	606	1	606	1	0.00
10/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	702	1	702	1	0.00