



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
17/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	2025 On 01-November-12			Bond Future	106.91	107.1585	106.9143	107.1585	4,417.00
17/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6924	7	6924	7	0.00
17/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6914	7	6914	7	0.00
17/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6904	7	6904	7	0.00
17/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2038 On 01-November-12			Bond Future	104.25	104.2517	104.2455	104.2517	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
17/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5256	5	5256	5	0.00
17/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5236	5	5236	5	0.00
17/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5246	5	5246	5	0.00
17/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2050 On 01-November-12			Bond Future	110.76	111.0432	110.7575	111.0432	0.00
17/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6767	7	6767	7	0.00
17/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6757	7	6757	7	0.00
17/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6747	7	6747	7	0.00
17/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	AL7T On 01-November-12			Index Future	464.29	465.6810	464.2920	465.6810	13.00
17/08/2012	AL7T On 07-February-13			Index Future	470.97	472.3780	470.9700	472.3780	0.00
17/08/2012	ALBI On 01-November-12			Index Future	417.64	419.1860	417.6370	419.1860	885.00
17/08/2012	ALBI On 07-February-13			Index Future	423.64	425.2140	423.6440	425.2140	118.00
17/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	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
17/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2012	EL28 On 01-November-12			Bond Future	108.68	108.6187	108.6828	108.6187	0.00
17/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2693	3	2693	3	0.00
17/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2683	3	2683	3	0.00
17/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2673	3	2673	3	0.00
17/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	ES33 On 01-November-12			Bond Future	8.94	88.2274	8.9411	88.2274	303.00
17/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2130	3	2130	3	0.00
17/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/08/2012	ES33 On 07-February-13			Bond Future	9.04	89.4960	9.0422	89.4960	0.00
17/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
17/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
17/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
17/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4117	3	4117	3	0.00
17/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4205	4	4205	4	0.00
17/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4294	4	4294	4	0.00
17/08/2012	GOVI On 01-November-12			GOVI	417.89	419.3410	417.8920	419.3410	239.00
17/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	139320	15	139320	15	0.00
17/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
17/08/2012	GOVI On 07-February-13			GOVI	423.90	425.3710	423.9020	425.3710	0.00
17/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
17/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
17/08/2012	GOVI On 07-February-13	433.01	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
17/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	91080	8	91080	8	0.00
17/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	90980	8	90980	8	0.00
17/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	90880	8	90880	8	0.00
17/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2012	IGOV On 01-November-12			Index Future	185.71	185.7370	185.7100	185.7370	592.00
17/08/2012	IGOV On 07-February-13			Index Future	188.38	188.4080	188.3810	188.4080	14.00
17/08/2012	ILBI On 01-November-12			Index Future	502.97	503.4140	502.9670	503.4140	0.00
17/08/2012	ILBI On 07-February-13			Index Future	509.97	510.4250	509.9730	510.4250	169.00
17/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	44,760.00
17/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.01	95.0000	5.0100	95.0000	0.00
17/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	0.00
17/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.95	95.0600	4.9500	95.0600	840.00
17/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.94	95.0700	4.9400	95.0700	0.00
17/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.0800	4.9300	95.0800	0.00
17/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.93	95.0800	4.9300	95.0800	1,000.00
17/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.00	95.0200	5.0000	95.0200	500.00
17/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.8900	5.1300	94.8900	1,700.00
17/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.28	94.7300	5.2800	94.7300	1,500.00
17/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.44	94.5800	5.4400	94.5800	800.00
17/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.60	94.4300	5.6000	94.4300	0.00
17/08/2012	R023 On 01-November-12			Bond Future	7.36	104.5816	7.3640	104.5816	1,049.00
17/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	2315	2	2315	2	0.00
17/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	2241	2	2241	2	0.00
17/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	2390	2	2390	2	0.00
17/08/2012	R023 On 07-February-13			Bond Future	7.44	106.0854	7.4430	106.0854	0.00

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17/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	2760	2	2760	2	0.00
17/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	2833	2	2833	2	0.00
17/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	2907	2	2907	2	0.00
17/08/2012	R023 On 02-May-13			Bond Future	7.50	103.5543	7.4993	103.5543	0.00
17/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	3180	3	3180	3	0.00
17/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	3108	3	3108	3	0.00
17/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	3253	3	3253	3	0.00
17/08/2012	R157 On 01-November-12			Bond Future	5.72	122.2540	5.7245	122.2540	15,729.00
17/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	598	1	598	1	5,630.00
17/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1583	2	1583	2	0.00
17/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	86	0	86	0	0.00
17/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	435	0	435	0	0.00
17/08/2012	R157 On 07-February-13			Bond Future	5.77	124.0121	5.7713	124.0121	100.00
17/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1602	2	1602	2	0.00
17/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	268	0	268	0	0.00
17/08/2012	R157 On 02-May-13			Bond Future	5.78	118.8259	5.7763	118.8259	0.00
17/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	478	1	478	1	0.00
17/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	487	1	487	1	0.00
17/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	495	1	495	1	0.00
17/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1502	1	1502	1	0.00
17/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1518	1	1518	1	0.00
17/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1534	1	1534	1	0.00
17/08/2012	R186 On 01-November-12			Bond Future	7.71	128.4517	7.7103	128.4517	35,540.00
17/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3216	4	3216	4	1,858.00
17/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	4306	5	4306	5	0.00
17/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	7948	9	7948	9	0.00
17/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	10515	11	10515	11	0.00
17/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	179	0	179	0	1,858.00

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17/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	462	0	462	0	0.00
17/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1483	1	1483	1	0.00
17/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	2136	2	2136	2	0.00
17/08/2012	R186 On 07-February-13			Bond Future	7.79	125.0081	7.7891	125.0081	1,750.00
17/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	8216	9	8216	9	0.00
17/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2042	2	2042	2	670.00
17/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1353	2	1353	2	10,300.00
17/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	9351	9	9351	9	0.00
17/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	7429	7	7429	7	0.00
17/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1857	2	1857	2	0.00
17/08/2012	R186 On 02-May-13			Bond Future	7.85	126.6398	7.8507	126.6398	0.00
17/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	3376	4	3376	4	0.00
17/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3303	4	3303	4	0.00
17/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	3339	4	3339	4	0.00
17/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7739	7	7739	7	0.00
17/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7803	7	7803	7	0.00
17/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7676	7	7676	7	0.00
17/08/2012	R189 On 01-November-12			Bond Future	214.42	214.4399	214.4153	214.4399	0.00
17/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4585	5	4585	5	0.00
17/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4595	5	4595	5	0.00
17/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4575	5	4575	5	0.00
17/08/2012	R197 On 01-November-12			Bond Future	272.13	272.6412	272.1344	272.6412	5,528.00
17/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5144	6	5144	6	0.00
17/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5134	6	5134	6	0.00
17/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5124	6	5124	6	0.00
17/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R201 On 01-November-12			Bond Future	5.04	110.7463	5.0430	110.7463	1,560.00
17/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	367	0	367	0	0.00
17/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	227	0	227	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
17/08/2012	R201 On 07-February-13			Bond Future	4.99	107.9298	4.9886	107.9298	0.00
17/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	413	0	413	0	0.00
17/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	429	0	429	0	0.00
17/08/2012	R201 On 02-May-13			Bond Future	4.88	109.3386	4.8801	109.3386	0.00
17/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	82	0	82	0	0.00
17/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	87	0	87	0	0.00
17/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	84	0	84	0	0.00
17/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1429	1	1429	1	0.00
17/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1415	1	1415	1	0.00
17/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1443	1	1443	1	0.00
17/08/2012	R202 On 01-November-12			Bond Future	200.50	200.8254	200.4985	200.8254	49,243.00
17/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8509	9	8509	9	0.00
17/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8499	9	8499	9	0.00
17/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	8489	9	8489	9	0.00
17/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R203 On 01-November-12			Bond Future	6.22	109.8388	6.2155	109.8388	4,837.00
17/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	2940	3	2940	3	0.00
17/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	140	0	140	0	0.00
17/08/2012	R203 On 07-February-13			Bond Future	6.28	111.4183	6.2774	111.4183	6,300.00
17/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1058	1	1058	1	6,300.00
17/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3164	3	3164	3	0.00
17/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	478	0	478	0	0.00
17/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1749	2	1749	2	0.00
17/08/2012	R203 On 02-May-13			Bond Future	6.31	108.7137	6.3119	108.7137	8.00
17/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1063	1	1063	1	0.00
17/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1078	1	1078	1	0.00
17/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1092	1	1092	1	0.00
17/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2684	3	2684	3	0.00
17/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2709	3	2709	3	0.00
17/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2734	3	2734	3	0.00
17/08/2012	R204 On 01-November-12			Bond Future	6.51	110.6796	6.5139	110.6796	3,783.00
17/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	3780	4	3780	4	0.00

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17/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	178	0	178	0	0.00
17/08/2012	R204 On 07-February-13			Bond Future	6.58	108.2401	6.5784	108.2401	0.00
17/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4104	4	4104	4	0.00
17/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	622	1	622	1	0.00
17/08/2012	R204 On 02-May-13			Bond Future	6.62	109.6529	6.6232	109.6529	0.00
17/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1540	2	1540	2	0.00
17/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1560	2	1560	2	0.00
17/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1579	2	1579	2	0.00
17/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	3099	3	3099	3	0.00
17/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	3129	3	3129	3	0.00
17/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	3159	3	3159	3	0.00
17/08/2012	R206 On 01-November-12			Bond Future	5.19	104.9936	5.1903	104.9936	1,120.00
17/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	120	0	120	0	0.00
17/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	284	0	284	0	0.00
17/08/2012	R206 On 07-February-13			Bond Future	5.12	102.7380	5.1241	102.7380	0.00
17/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	148	0	148	0	0.00
17/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	479	0	479	0	0.00
17/08/2012	R206 On 02-May-13			Bond Future	4.94	104.0791	4.9371	104.0791	0.00
17/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	48	0	48	0	0.00
17/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	50	0	50	0	0.00
17/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	49	0	49	0	0.00
17/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1108	1	1108	1	0.00
17/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1102	1	1102	1	0.00
17/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1114	1	1114	1	0.00
17/08/2012	R207 On 01-November-12			Bond Future	6.82	104.8934	6.8223	104.8934	19,077.00
17/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	4402	5	4402	5	0.00
17/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	197	0	197	0	0.00
17/08/2012	R207 On 07-February-13			Bond Future	6.89	102.7618	6.8924	102.7618	0.00
17/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	4822	5	4822	5	0.00
17/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	707	1	707	1	0.00
17/08/2012	R207 On 02-May-13			Bond Future	6.95	104.1033	6.9460	104.1033	0.00
17/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1447	2	1447	2	0.00
17/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1466	2	1466	2	0.00
17/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1485	2	1485	2	0.00

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17/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	4118	4	4118	4	0.00
17/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	4154	4	4154	4	0.00
17/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	4190	4	4190	4	0.00
17/08/2012	R208 On 01-November-12			Bond Future	7.00	99.4347	7.0039	99.4347	9,422.00
17/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	956	1	956	1	0.00
17/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	4482	5	4482	5	0.00
17/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	3497	4	3497	4	0.00
17/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	476	0	476	0	12,250.00
17/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	276	0	276	0	0.00
17/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	2169	2	2169	2	0.00
17/08/2012	R208 On 07-February-13			Bond Future	7.07	100.8646	7.0748	100.8646	1,980.00
17/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	363	0	363	0	12,250.00
17/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5063	5	5063	5	0.00
17/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	924	1	924	1	0.00
17/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	7116	7	7116	7	0.00
17/08/2012	R208 On 02-May-13			Bond Future	7.13	98.7866	7.1267	98.7866	0.00
17/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	1712	2	1712	2	0.00
17/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	1690	2	1690	2	0.00
17/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	1733	2	1733	2	0.00
17/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4525	4	4525	4	0.00
17/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4604	4	4604	4	0.00
17/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4565	4	4565	4	0.00
17/08/2012	R209 On 01-November-12			Bond Future	8.32	80.1653	8.3165	80.1653	7,426.00
17/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6110	7	6110	7	0.00
17/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	681	1	681	1	0.00
17/08/2012	R209 On 07-February-13			Bond Future	8.39	81.3181	8.3898	81.3181	0.00
17/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7249	8	7249	8	0.00
17/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1921	2	1921	2	0.00
17/08/2012	R209 On 02-May-13			Bond Future	8.45	79.2365	8.4473	79.2365	0.00
17/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3276	4	3276	4	0.00
17/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3342	4	3342	4	0.00
17/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3309	4	3309	4	0.00
17/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	7164	7	7164	7	0.00
17/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	7108	7	7108	7	0.00

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17/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	7221	7	7221	7	0.00
17/08/2012	R210 On 01-November-12			Bond Future	152.42	152.3363	152.4248	152.3363	3,414.00
17/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7435	7	7435	7	0.00
17/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7425	7	7425	7	0.00
17/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7415	7	7415	7	0.00
17/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R211 On 01-November-12			Bond Future	122.55	122.5593	122.5466	122.5593	480.00
17/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	557	1	557	1	0.00
17/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	537	1	537	1	0.00
17/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	547	1	547	1	0.00
17/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R212 On 01-November-12			Bond Future	125.44	125.5046	125.4422	125.5046	5,084.00
17/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3452	4	3452	4	0.00
17/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3442	4	3442	4	0.00
17/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3432	3	3432	3	0.00
17/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/08/2012	R213 On 01-November-12			Bond Future	8.15	91.1050	8.1545	91.1050	4,830.00
17/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1058	1	1058	1	140.00
17/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6104	7	6104	7	0.00
17/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	676	1	676	1	0.00
17/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	4668	4	4668	4	0.00
17/08/2012	R213 On 07-February-13			Bond Future	8.23	92.4150	8.2335	92.4150	0.00
17/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7267	8	7267	8	0.00
17/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1842	2	1842	2	0.00
17/08/2012	R213 On 02-May-13			Bond Future	8.29	90.0845	8.2924	90.0845	0.00
17/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3216	4	3216	4	0.00
17/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3282	4	3282	4	0.00
17/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3249	4	3249	4	0.00

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17/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	7088	7	7088	7	0.00
17/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	7032	7	7032	7	0.00
17/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	7145	7	7145	7	0.00
17/08/2012	R214 On 01-November-12			Bond Future	8.33	82.1394	8.3296	82.1394	1,700.00
17/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
17/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2975	2	2975	2	0.00
17/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	3071	2	3071	2	0.00
17/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	3168	2	3168	2	0.00