



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
20/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	2025 On 01-November-12			Bond Future	106.91	106.9143	106.9058	106.9143	4,417.00
20/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6916	7	6916	7	0.00
20/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6906	7	6906	7	0.00
20/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6896	7	6896	7	0.00
20/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2038 On 01-November-12			Bond Future	104.24	104.2455	104.2387	104.2455	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
20/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5249	5	5249	5	0.00
20/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5229	5	5229	5	0.00
20/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5239	5	5239	5	0.00
20/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2050 On 01-November-12			Bond Future	110.75	110.7575	110.7506	110.7575	0.00
20/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6761	7	6761	7	0.00
20/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6751	7	6751	7	0.00
20/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6741	7	6741	7	0.00
20/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	AL7T On 01-November-12			Index Future	466.48	464.2920	466.4800	464.2920	13.00
20/08/2012	AL7T On 07-February-13			Index Future	473.19	470.9700	473.1910	470.9700	0.00
20/08/2012	ALBI On 01-November-12			Index Future	419.44	417.6370	419.4420	417.6370	885.00
20/08/2012	ALBI On 07-February-13			Index Future	425.48	423.6440	425.4770	423.6440	118.00
20/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	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
20/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2012	EL28 On 01-November-12			Bond Future	108.68	108.6828	108.6759	108.6828	0.00
20/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2686	3	2686	3	0.00
20/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2676	3	2676	3	0.00
20/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2666	3	2666	3	0.00
20/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	ES33 On 01-November-12			Bond Future	8.88	87.5432	8.8838	87.5432	303.00
20/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2613	2	2613	2	0.00
20/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/08/2012	ES33 On 07-February-13			Bond Future	8.98	88.8022	8.9829	88.8022	0.00
20/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
20/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
20/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
20/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3626	4	3626	4	0.00
20/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3715	4	3715	4	0.00
20/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3803	4	3803	4	0.00
20/08/2012	GOVI On 01-November-12			GOVI	419.64	417.8920	419.6410	417.8920	239.00
20/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	156810	14	156810	14	0.00
20/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
20/08/2012	GOVI On 07-February-13			GOVI	425.68	423.9020	425.6780	423.9020	0.00
20/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
20/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
20/08/2012	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
20/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	73320	9	73320	9	0.00
20/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	73220	9	73220	9	0.00
20/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	73120	9	73120	9	0.00
20/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2012	IGOV On 01-November-12			Index Future	185.60	185.7100	185.6020	185.7100	592.00
20/08/2012	IGOV On 07-February-13			Index Future	188.27	188.3810	188.2730	188.3810	14.00
20/08/2012	ILBI On 01-November-12			Index Future	502.42	502.9670	502.4210	502.9670	0.00
20/08/2012	ILBI On 07-February-13			Index Future	509.42	509.9730	509.4200	509.9730	169.00
20/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	44,760.00
20/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	0.00
20/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	0.00
20/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.94	95.0500	4.9400	95.0500	840.00
20/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.92	95.0600	4.9200	95.0600	0.00
20/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.92	95.0700	4.9200	95.0700	0.00
20/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0700	4.9200	95.0700	1,000.00
20/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.98	95.0000	4.9800	95.0000	500.00
20/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.10	94.8700	5.1000	94.8700	1,700.00
20/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.25	94.7200	5.2500	94.7200	1,500.00
20/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.40	94.5600	5.4000	94.5600	800.00
20/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.56	94.4000	5.5600	94.4000	0.00
20/08/2012	R023 On 01-November-12			Bond Future	7.29	104.1737	7.2861	104.1737	1,049.00
20/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	1747	2	1747	2	0.00
20/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	1672	2	1672	2	0.00
20/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1822	2	1822	2	0.00
20/08/2012	R023 On 07-February-13			Bond Future	7.36	105.6719	7.3618	105.6719	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
20/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	2183	3	2183	3	0.00
20/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	2257	3	2257	3	0.00
20/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	2330	3	2330	3	0.00
20/08/2012	R023 On 02-May-13			Bond Future	7.42	103.1351	7.4155	103.1351	0.00
20/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	2596	3	2596	3	0.00
20/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	2524	3	2524	3	0.00
20/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	2668	3	2668	3	0.00
20/08/2012	R157 On 01-November-12			Bond Future	5.64	122.1436	5.6374	122.1436	15,729.00
20/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	739	1	739	1	5,630.00
20/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1806	2	1806	2	0.00
20/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	54	0	54	0	0.00
20/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	321	0	321	0	0.00
20/08/2012	R157 On 07-February-13			Bond Future	5.67	123.9002	5.6733	123.9002	100.00
20/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1801	2	1801	2	0.00
20/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	207	0	207	0	0.00
20/08/2012	R157 On 02-May-13			Bond Future	5.67	118.7123	5.6674	118.7123	0.00
20/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	564	0	564	0	0.00
20/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	574	0	574	0	0.00
20/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	583	0	583	0	0.00
20/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1328	2	1328	2	0.00
20/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1343	2	1343	2	0.00
20/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1358	2	1358	2	0.00
20/08/2012	R186 On 01-November-12			Bond Future	7.65	127.6923	7.6479	127.6923	35,540.00
20/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3533	3	3533	3	1,858.00
20/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	4688	4	4688	4	0.00
20/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	8468	8	8468	8	0.00
20/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11088	11	11088	11	0.00
20/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	132	0	132	0	1,858.00

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20/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	362	0	362	0	0.00
20/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1244	1	1244	1	0.00
20/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1833	2	1833	2	0.00
20/08/2012	R186 On 07-February-13			Bond Future	7.72	124.2379	7.7244	124.2379	1,750.00
20/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	8655	8	8655	8	0.00
20/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2217	2	2217	2	670.00
20/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1480	1	1480	1	10,300.00
20/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8847	9	8847	9	0.00
20/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6974	7	6974	7	0.00
20/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1667	2	1667	2	0.00
20/08/2012	R186 On 02-May-13			Bond Future	7.78	125.8593	7.7840	125.8593	0.00
20/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	3602	3	3602	3	0.00
20/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3526	3	3526	3	0.00
20/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	3564	3	3564	3	0.00
20/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7326	8	7326	8	0.00
20/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7388	8	7388	8	0.00
20/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7264	8	7264	8	0.00
20/08/2012	R189 On 01-November-12			Bond Future	214.39	214.4153	214.3900	214.4153	0.00
20/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4610	5	4610	5	0.00
20/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4620	5	4620	5	0.00
20/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4600	5	4600	5	0.00
20/08/2012	R197 On 01-November-12			Bond Future	272.11	272.1344	272.1127	272.1344	5,528.00
20/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5123	5	5123	5	0.00
20/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5113	5	5113	5	0.00
20/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5103	5	5103	5	0.00
20/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R201 On 01-November-12			Bond Future	4.97	110.6645	4.9717	110.6645	1,560.00
20/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	453	0	453	0	0.00
20/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	165	0	165	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
20/08/2012	R201 On 07-February-13			Bond Future	4.91	107.8470	4.9058	107.8470	0.00
20/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	489	0	489	0	0.00
20/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	354	0	354	0	0.00
20/08/2012	R201 On 02-May-13			Bond Future	4.78	109.2545	4.7848	109.2545	0.00
20/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	103	0	103	0	0.00
20/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	108	0	108	0	0.00
20/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	106	0	106	0	0.00
20/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1297	1	1297	1	0.00
20/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1284	1	1284	1	0.00
20/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1311	1	1311	1	0.00
20/08/2012	R202 On 01-November-12			Bond Future	200.49	200.4985	200.4855	200.4985	49,243.00
20/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8496	9	8496	9	0.00
20/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8486	8	8486	8	0.00
20/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	8476	8	8476	8	0.00
20/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R203 On 01-November-12			Bond Future	6.13	109.5890	6.1310	109.5890	4,837.00
20/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3263	3	3263	3	0.00
20/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	94	0	94	0	0.00
20/08/2012	R203 On 07-February-13			Bond Future	6.19	111.1651	6.1866	111.1651	6,300.00
20/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1214	1	1214	1	6,300.00
20/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3452	3	3452	3	0.00
20/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	392	0	392	0	0.00
20/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1531	2	1531	2	0.00
20/08/2012	R203 On 02-May-13			Bond Future	6.22	108.4570	6.2155	108.4570	8.00
20/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1196	1	1196	1	0.00
20/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1212	1	1212	1	0.00
20/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1228	1	1228	1	0.00
20/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2440	3	2440	3	0.00
20/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2464	3	2464	3	0.00
20/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2488	3	2488	3	0.00
20/08/2012	R204 On 01-November-12			Bond Future	6.44	110.4106	6.4403	110.4106	3,783.00
20/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4113	4	4113	4	0.00

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20/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	128	0	128	0	0.00
20/08/2012	R204 On 07-February-13			Bond Future	6.50	107.9674	6.5005	107.9674	0.00
20/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4401	4	4401	4	0.00
20/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	528	1	528	1	0.00
20/08/2012	R204 On 02-May-13			Bond Future	6.54	109.3763	6.5413	109.3763	0.00
20/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1690	2	1690	2	0.00
20/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1710	2	1710	2	0.00
20/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1731	2	1731	2	0.00
20/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2857	3	2857	3	0.00
20/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2885	3	2885	3	0.00
20/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2913	3	2913	3	0.00
20/08/2012	R206 On 01-November-12			Bond Future	5.10	104.9449	5.0967	104.9449	1,120.00
20/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	162	0	162	0	0.00
20/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	216	0	216	0	0.00
20/08/2012	R206 On 07-February-13			Bond Future	5.00	102.6887	5.0015	102.6887	0.00
20/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	185	0	185	0	0.00
20/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	404	0	404	0	0.00
20/08/2012	R206 On 02-May-13			Bond Future	4.77	104.0290	4.7728	104.0290	0.00
20/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	61	0	61	0	0.00
20/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	63	0	63	0	0.00
20/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	62	0	62	0	0.00
20/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1009	1	1009	1	0.00
20/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1003	1	1003	1	0.00
20/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1015	1	1015	1	0.00
20/08/2012	R207 On 01-November-12			Bond Future	6.74	104.6308	6.7439	104.6308	19,077.00
20/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	4793	4	4793	4	0.00
20/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	141	0	141	0	0.00
20/08/2012	R207 On 07-February-13			Bond Future	6.81	102.4957	6.8099	102.4957	0.00
20/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5170	5	5170	5	0.00
20/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	600	1	600	1	0.00
20/08/2012	R207 On 02-May-13			Bond Future	6.86	103.8334	6.8600	103.8334	0.00
20/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1599	1	1599	1	0.00
20/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1619	1	1619	1	0.00
20/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1640	1	1640	1	0.00

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20/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3813	4	3813	4	0.00
20/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3847	4	3847	4	0.00
20/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3882	4	3882	4	0.00
20/08/2012	R208 On 01-November-12			Bond Future	6.93	99.0852	6.9309	99.0852	9,422.00
20/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1110	1	1110	1	0.00
20/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	4866	4	4866	4	0.00
20/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	3842	3	3842	3	0.00
20/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	367	0	367	0	12,250.00
20/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	205	0	205	0	0.00
20/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1869	2	1869	2	0.00
20/08/2012	R208 On 07-February-13			Bond Future	7.00	100.5102	6.9985	100.5102	1,980.00
20/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	416	0	416	0	12,250.00
20/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5402	5	5402	5	0.00
20/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	801	1	801	1	0.00
20/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6708	7	6708	7	0.00
20/08/2012	R208 On 02-May-13			Bond Future	7.05	98.4273	7.0475	98.4273	0.00
20/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	1870	2	1870	2	0.00
20/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	1848	2	1848	2	0.00
20/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	1893	2	1893	2	0.00
20/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4218	5	4218	5	0.00
20/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4294	5	4294	5	0.00
20/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4256	5	4256	5	0.00
20/08/2012	R209 On 01-November-12			Bond Future	8.26	79.4694	8.2595	79.4694	7,426.00
20/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6481	6	6481	6	0.00
20/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	564	1	564	1	0.00
20/08/2012	R209 On 07-February-13			Bond Future	8.33	80.6123	8.3311	80.6123	0.00
20/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7581	7	7581	7	0.00
20/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1758	2	1758	2	0.00
20/08/2012	R209 On 02-May-13			Bond Future	8.39	78.5214	8.3872	78.5214	0.00
20/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3456	3	3456	3	0.00
20/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3524	3	3524	3	0.00
20/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3490	3	3490	3	0.00
20/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6844	7	6844	7	0.00
20/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6789	7	6789	7	0.00

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20/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6899	7	6899	7	0.00
20/08/2012	R210 On 01-November-12			Bond Future	152.41	152.4248	152.4141	152.4248	3,414.00
20/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7424	7	7424	7	0.00
20/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7414	7	7414	7	0.00
20/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7404	7	7404	7	0.00
20/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R211 On 01-November-12			Bond Future	122.53	122.5466	122.5335	122.5466	480.00
20/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	544	1	544	1	0.00
20/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	524	1	524	1	0.00
20/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	534	1	534	1	0.00
20/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R212 On 01-November-12			Bond Future	125.43	125.4422	125.4320	125.4422	5,084.00
20/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3442	3	3442	3	0.00
20/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3432	3	3432	3	0.00
20/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3422	3	3422	3	0.00
20/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
20/08/2012	R213 On 01-November-12			Bond Future	8.09	90.3971	8.0924	90.3971	4,830.00
20/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1180	1	1180	1	140.00
20/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6519	6	6519	6	0.00
20/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	550	1	550	1	0.00
20/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	4249	5	4249	5	0.00
20/08/2012	R213 On 07-February-13			Bond Future	8.17	91.6971	8.1694	91.6971	0.00
20/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7641	7	7641	7	0.00
20/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1667	2	1667	2	0.00
20/08/2012	R213 On 02-May-13			Bond Future	8.23	89.3569	8.2266	89.3569	0.00
20/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3416	3	3416	3	0.00
20/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3485	3	3485	3	0.00
20/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3451	3	3451	3	0.00

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20/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6734	7	6734	7	0.00
20/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6680	7	6680	7	0.00
20/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6789	7	6789	7	0.00
20/08/2012	R214 On 01-November-12			Bond Future	8.27	81.4011	8.2728	81.4011	1,700.00
20/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
20/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2459	3	2459	3	0.00
20/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	2555	3	2555	3	0.00
20/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	2651	3	2651	3	0.00