



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
22/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	2025 On 01-November-12			Bond Future	106.87	106.8977	106.8735	106.8977	4,417.00
22/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6884	7	6884	7	0.00
22/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6874	7	6874	7	0.00
22/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6864	7	6864	7	0.00
22/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2038 On 01-November-12			Bond Future	104.21	104.2324	104.2138	104.2324	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
22/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5224	5	5224	5	0.00
22/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5204	5	5204	5	0.00
22/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5214	5	5214	5	0.00
22/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2050 On 01-November-12			Bond Future	110.72	110.7440	110.7244	110.7440	0.00
22/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6734	7	6734	7	0.00
22/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6724	7	6724	7	0.00
22/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6714	7	6714	7	0.00
22/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	AL7T On 01-November-12			Index Future	469.37	468.2970	469.3730	468.2970	13.00
22/08/2012	AL7T On 07-February-13			Index Future	476.13	475.0350	476.1280	475.0350	0.00
22/08/2012	ALBI On 01-November-12			Index Future	421.55	420.6620	421.5490	420.6620	885.00
22/08/2012	ALBI On 07-February-13			Index Future	427.62	426.7150	427.6150	426.7150	118.00
22/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	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
22/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2012	EL28 On 01-November-12			Bond Future	108.30	108.9530	108.2960	108.9530	0.00
22/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2306	3	2306	3	0.00
22/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2296	3	2296	3	0.00
22/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2286	3	2286	3	0.00
22/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	ES33 On 01-November-12			Bond Future	8.81	88.3388	8.8133	88.3388	303.00
22/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3213	3	3213	3	0.00
22/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/08/2012	ES33 On 07-February-13			Bond Future	8.91	89.6097	8.9101	89.6097	0.00
22/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
22/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
22/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
22/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3018	3	3018	3	0.00
22/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3106	3	3106	3	0.00
22/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3195	3	3195	3	0.00
22/08/2012	GOVI On 01-November-12			GOVI	421.69	420.8180	421.6930	420.8180	239.00
22/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	177330	17	177330	17	0.00
22/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
22/08/2012	GOVI On 07-February-13			GOVI	427.76	426.8730	427.7610	426.8730	0.00
22/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
22/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
22/08/2012	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
22/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	52390	6	52390	6	0.00
22/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	52490	6	52490	6	0.00
22/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	52290	6	52290	6	0.00
22/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2012	IGOV On 01-November-12			Index Future	185.51	185.5570	185.5100	185.5570	592.00
22/08/2012	IGOV On 07-February-13			Index Future	188.18	188.2270	188.1790	188.2270	14.00
22/08/2012	ILBI On 01-November-12			Index Future	502.40	502.3850	502.4000	502.3850	0.00
22/08/2012	ILBI On 07-February-13			Index Future	509.41	509.3850	509.4110	509.3850	169.00
22/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.97	94.9900	4.9700	94.9900	44,760.00
22/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.93	95.0100	4.9300	95.0100	0.00
22/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.90	95.0300	4.9000	95.0300	0.00
22/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.83	95.0800	4.8300	95.0800	840.00
22/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.81	95.0900	4.8100	95.0900	0.00
22/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.80	95.1000	4.8000	95.1000	0.00
22/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.80	95.1000	4.8000	95.1000	1,000.00
22/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.84	95.0600	4.8400	95.0600	500.00
22/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.94	94.9600	4.9400	94.9600	1,700.00
22/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.08	94.8300	5.0800	94.8300	1,500.00
22/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.6700	5.2200	94.6700	800.00
22/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.38	94.5100	5.3800	94.5100	0.00
22/08/2012	R023 On 01-November-12			Bond Future	7.14	105.5040	7.1394	105.5040	1,049.00
22/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	666	1	666	1	0.00
22/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	591	1	591	1	0.00
22/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	741	1	741	1	0.00
22/08/2012	R023 On 07-February-13			Bond Future	7.21	107.0219	7.2091	107.0219	0.00

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22/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1086	1	1086	1	0.00
22/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1160	1	1160	1	0.00
22/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1233	2	1233	2	0.00
22/08/2012	R023 On 02-May-13			Bond Future	7.26	104.5024	7.2577	104.5024	0.00
22/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1486	2	1486	2	0.00
22/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1414	2	1414	2	0.00
22/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1558	2	1558	2	0.00
22/08/2012	R157 On 01-November-12			Bond Future	5.52	122.5587	5.5227	122.5587	15,729.00
22/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	1002	1	1002	1	5,630.00
22/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2132	2	2132	2	0.00
22/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	43	0	43	0	0.00
22/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	248	0	248	0	0.00
22/08/2012	R157 On 07-February-13			Bond Future	5.54	124.3221	5.5444	124.3221	100.00
22/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2142	2	2142	2	0.00
22/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	207	0	207	0	0.00
22/08/2012	R157 On 02-May-13			Bond Future	5.52	119.1391	5.5244	119.1391	0.00
22/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	754	1	754	1	0.00
22/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	765	1	765	1	0.00
22/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	775	1	775	1	0.00
22/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1175	1	1175	1	0.00
22/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1188	1	1188	1	0.00
22/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1202	1	1202	1	0.00
22/08/2012	R186 On 01-November-12			Bond Future	7.56	128.7825	7.5576	128.7825	35,540.00
22/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	4215	4	4215	4	1,858.00
22/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5439	5	5439	5	0.00
22/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	9331	9	9331	9	0.00
22/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11980	12	11980	12	0.00
22/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	118	0	118	0	1,858.00

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22/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	319	0	319	0	0.00
22/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1090	1	1090	1	0.00
22/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1610	2	1610	2	0.00
22/08/2012	R186 On 07-February-13			Bond Future	7.63	125.3445	7.6308	125.3445	1,750.00
22/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9511	9	9511	9	0.00
22/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2762	2	2762	2	670.00
22/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1925	2	1925	2	10,300.00
22/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8374	8	8374	8	0.00
22/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6600	7	6600	7	0.00
22/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1604	2	1604	2	0.00
22/08/2012	R186 On 02-May-13			Bond Future	7.69	126.9799	7.6876	126.9799	0.00
22/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4317	4	4317	4	0.00
22/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4234	4	4234	4	0.00
22/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4275	4	4275	4	0.00
22/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7108	7	7108	7	0.00
22/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7166	7	7166	7	0.00
22/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7049	7	7049	7	0.00
22/08/2012	R189 On 01-November-12			Bond Future	214.29	214.3654	214.2924	214.3654	0.00
22/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4708	5	4708	5	0.00
22/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4718	5	4718	5	0.00
22/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4698	5	4698	5	0.00
22/08/2012	R197 On 01-November-12			Bond Future	272.27	272.3344	272.2728	272.3344	5,528.00
22/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5283	5	5283	5	0.00
22/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5273	5	5273	5	0.00
22/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5263	5	5263	5	0.00
22/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R201 On 01-November-12			Bond Future	4.86	110.9277	4.8580	110.9277	1,560.00
22/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	645	1	645	1	0.00
22/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	119	0	119	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
22/08/2012	R201 On 07-February-13			Bond Future	4.77	108.1147	4.7741	108.1147	0.00
22/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	695	1	695	1	0.00
22/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	318	0	318	0	0.00
22/08/2012	R201 On 02-May-13			Bond Future	4.63	109.5251	4.6337	109.5251	0.00
22/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	177	0	177	0	0.00
22/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	185	0	185	0	0.00
22/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	181	0	181	0	0.00
22/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1129	1	1129	1	0.00
22/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1116	1	1116	1	0.00
22/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1141	1	1141	1	0.00
22/08/2012	R202 On 01-November-12			Bond Future	199.97	200.0030	199.9671	200.0030	49,243.00
22/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7977	8	7977	8	0.00
22/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7967	8	7967	8	0.00
22/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7957	8	7957	8	0.00
22/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R203 On 01-November-12			Bond Future	6.05	110.1433	6.0450	110.1433	4,837.00
22/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3629	3	3629	3	0.00
22/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	84	0	84	0	0.00
22/08/2012	R203 On 07-February-13			Bond Future	6.09	111.7281	6.0945	111.7281	6,300.00
22/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1482	1	1482	1	12,600.00
22/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3813	4	3813	4	0.00
22/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	2892	3	2892	3	0.00
22/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	616	1	616	1	30,250.00
22/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	372	0	372	0	0.00
22/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1418	1	1418	1	0.00
22/08/2012	R203 On 02-May-13			Bond Future	6.12	109.0268	6.1179	109.0268	8.00
22/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1413	1	1413	1	0.00
22/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1378	1	1378	1	0.00
22/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1395	1	1395	1	0.00
22/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2262	2	2262	2	0.00
22/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2285	2	2285	2	0.00
22/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2239	2	2239	2	0.00

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22/08/2012	R204 On 01-November-12			Bond Future	6.34	111.0433	6.3443	111.0433	3,783.00
22/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4587	4	4587	4	0.00
22/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	97	0	97	0	0.00
22/08/2012	R204 On 07-February-13			Bond Future	6.40	108.6098	6.3989	108.6098	0.00
22/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4894	5	4894	5	0.00
22/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	510	0	510	0	0.00
22/08/2012	R204 On 02-May-13			Bond Future	6.43	110.0267	6.4347	110.0267	0.00
22/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2059	2	2059	2	0.00
22/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2104	2	2104	2	0.00
22/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2081	2	2081	2	0.00
22/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2739	3	2739	3	0.00
22/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2713	3	2713	3	0.00
22/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2766	3	2766	3	0.00
22/08/2012	R206 On 01-November-12			Bond Future	5.00	105.1012	4.9994	105.1012	1,120.00
22/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	216	0	216	0	0.00
22/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	157	0	157	0	0.00
22/08/2012	R206 On 07-February-13			Bond Future	4.87	102.8480	4.8745	102.8480	0.00
22/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	231	0	231	0	0.00
22/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	335	0	335	0	0.00
22/08/2012	R206 On 02-May-13			Bond Future	4.60	104.1898	4.6036	104.1898	0.00
22/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	78	0	78	0	0.00
22/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	79	0	79	0	0.00
22/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	80	0	80	0	0.00
22/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	904	1	904	1	0.00
22/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	910	1	910	1	0.00
22/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	916	1	916	1	0.00
22/08/2012	R207 On 01-November-12			Bond Future	6.64	105.4089	6.6430	105.4089	19,077.00
22/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5341	5	5341	5	0.00
22/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	109	0	109	0	0.00
22/08/2012	R207 On 07-February-13			Bond Future	6.70	103.2856	6.7039	103.2856	0.00
22/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5734	5	5734	5	0.00
22/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	576	1	576	1	0.00
22/08/2012	R207 On 02-May-13			Bond Future	6.75	104.6332	6.7494	104.6332	0.00
22/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2005	2	2005	2	0.00

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22/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2051	2	2051	2	0.00
22/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2028	2	2028	2	0.00
22/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3661	4	3661	4	0.00
22/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3629	4	3629	4	0.00
22/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3693	4	3693	4	0.00
22/08/2012	R208 On 01-November-12			Bond Future	6.80	100.0286	6.8044	100.0286	9,431.00
22/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1544	1	1544	1	0.00
22/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4550	4	4550	4	0.00
22/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5610	5	5610	5	0.00
22/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	156	0	156	0	0.00
22/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	281	0	281	0	12,250.00
22/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1509	2	1509	2	0.00
22/08/2012	R208 On 07-February-13			Bond Future	6.87	101.4678	6.8664	101.4678	1,980.00
22/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	625	0	625	0	12,250.00
22/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6115	6	6115	6	0.00
22/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	709	1	709	1	0.00
22/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6111	6	6111	6	0.00
22/08/2012	R208 On 02-May-13			Bond Future	6.91	99.3970	6.9104	99.3970	0.00
22/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2383	2	2383	2	0.00
22/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2409	2	2409	2	0.00
22/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2358	2	2358	2	0.00
22/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3990	4	3990	4	0.00
22/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3919	4	3919	4	0.00
22/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3955	4	3955	4	0.00
22/08/2012	R209 On 01-November-12			Bond Future	8.19	80.2722	8.1902	80.2722	7,426.00
22/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	7017	7	7017	7	0.00
22/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	499	1	499	1	0.00
22/08/2012	R209 On 07-February-13			Bond Future	8.26	81.4270	8.2598	81.4270	0.00
22/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	8177	8	8177	8	0.00
22/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1745	2	1745	2	0.00
22/08/2012	R209 On 02-May-13			Bond Future	8.31	79.3464	8.3142	79.3464	0.00
22/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4035	4	4035	4	0.00
22/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4072	4	4072	4	0.00
22/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4108	4	4108	4	0.00

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22/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6756	7	6756	7	0.00
22/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6809	7	6809	7	0.00
22/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6863	7	6863	7	0.00
22/08/2012	R210 On 01-November-12			Bond Future	152.77	152.7999	152.7693	152.7999	3,414.00
22/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7779	8	7779	8	0.00
22/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7759	8	7759	8	0.00
22/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7769	8	7769	8	0.00
22/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R211 On 01-November-12			Bond Future	122.23	122.2628	122.2259	122.2628	480.00
22/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	236	0	236	0	0.00
22/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	226	0	226	0	0.00
22/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	216	0	216	0	0.00
22/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R212 On 01-November-12			Bond Future	125.50	125.4220	125.4978	125.4220	5,084.00
22/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3508	3	3508	3	0.00
22/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3488	3	3488	3	0.00
22/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3498	3	3498	3	0.00
22/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
22/08/2012	R213 On 01-November-12			Bond Future	8.00	91.3481	8.0026	91.3481	4,830.00
22/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1519	1	1519	1	140.00
22/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	7230	7	7230	7	0.00
22/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	472	0	472	0	0.00
22/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3798	4	3798	4	0.00
22/08/2012	R213 On 07-February-13			Bond Future	8.08	92.6623	8.0768	92.6623	0.00
22/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	8387	8	8387	8	0.00
22/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1611	2	1611	2	0.00
22/08/2012	R213 On 02-May-13			Bond Future	8.13	90.3344	8.1317	90.3344	0.00
22/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4064	4	4064	4	0.00

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22/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4101	4	4101	4	0.00
22/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	4138	4	4138	4	0.00
22/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6521	6	6521	6	0.00
22/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6573	6	6573	6	0.00
22/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6625	7	6625	7	0.00
22/08/2012	R214 On 01-November-12			Bond Future	8.21	82.2508	8.2140	82.2508	1,700.00
22/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
22/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	1919	2	1919	2	0.00
22/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	2015	2	2015	2	0.00
22/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	2112	2	2112	2	0.00