



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	2025 On 01-November-12			Bond Future	106.71	106.7135	106.7118	106.7135	4,417.00
03/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6722	7	6722	7	0.00
03/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6712	7	6712	7	0.00
03/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6702	7	6702	7	0.00
03/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2038 On 01-November-12			Bond Future	104.79	104.7930	104.7928	104.7930	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
03/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	5803	6	5803	6	0.00
03/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	5783	6	5783	6	0.00
03/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	5793	6	5793	6	0.00
03/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2050 On 01-November-12			Bond Future	111.25	111.2547	111.2547	111.2547	0.00
03/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	7265	7	7265	7	0.00
03/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	7255	7	7255	7	0.00
03/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	7245	7	7245	7	0.00
03/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	AL7T On 01-November-12			Index Future	472.77	470.7310	472.7680	470.7310	13.00
03/09/2012	AL7T On 07-February-13			Index Future	479.54	477.4750	479.5400	477.4750	0.00
03/09/2012	ALBI On 01-November-12			Index Future	424.82	422.8110	424.8150	422.8110	893.00
03/09/2012	ALBI On 07-February-13			Index Future	430.90	428.8680	430.8990	428.8680	118.00
03/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	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
03/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2012	EL28 On 01-November-12			Bond Future	108.97	108.9747	108.9746	108.9747	0.00
03/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2985	3	2985	3	0.00
03/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2975	3	2975	3	0.00
03/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2965	3	2965	3	0.00
03/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	ES33 On 01-November-12			Bond Future	8.72	88.7524	8.7160	88.7524	303.00
03/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4051	3	4051	3	0.00
03/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/09/2012	ES33 On 07-February-13			Bond Future	8.81	90.0241	8.8102	90.0241	0.00
03/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
03/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
03/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
03/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2173	3	2173	3	0.00
03/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2261	3	2261	3	0.00
03/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2350	3	2350	3	0.00
03/09/2012	GOVI On 01-November-12			GOVI	424.84	422.9330	424.8420	422.9330	264.00
03/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	208820	19	208820	19	0.00
03/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
03/09/2012	GOVI On 07-February-13			GOVI	430.93	428.9920	430.9270	428.9920	0.00
03/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
03/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
03/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00

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03/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	20730	4	20730	4	0.00
03/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	20830	4	20830	4	0.00
03/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	20630	4	20630	4	0.00
03/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2012	IGOV On 01-November-12			Index Future	185.61	185.5510	185.6130	185.5510	595.00
03/09/2012	IGOV On 07-February-13			Index Future	188.27	188.2090	188.2720	188.2090	14.00
03/09/2012	ILBI On 01-November-12			Index Future	502.47	502.1330	502.4710	502.1330	0.00
03/09/2012	ILBI On 07-February-13			Index Future	509.49	509.1390	509.4850	509.1390	169.00
03/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	44,760.00
03/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0500	4.9600	95.0500	0.00
03/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.87	95.1500	4.8700	95.1500	0.00
03/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.80	95.2000	4.8000	95.2000	840.00
03/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.78	95.2200	4.7800	95.2200	0.00
03/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2300	4.7700	95.2300	0.00
03/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2300	4.7700	95.2300	1,000.00
03/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.81	95.1800	4.8100	95.1800	500.00
03/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.88	95.1100	4.8800	95.1100	1,700.00
03/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.99	94.9900	4.9900	94.9900	1,500.00
03/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	800.00
03/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.6800	5.3100	94.6800	0.00
03/09/2012	R023 On 01-November-12			Bond Future	7.03	106.1793	7.0293	106.1793	1,049.00
03/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	80	0	80	0	0.00
03/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	230	0	230	0	0.00
03/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	155	0	155	0	0.00
03/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 07-February-13			Bond Future	7.10	107.7008	7.0955	107.7008	0.00

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03/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	260	1	260	1	0.00
03/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	334	1	334	1	0.00
03/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	407	1	407	1	0.00
03/09/2012	R023 On 02-May-13			Bond Future	7.14	105.1872	7.1406	105.1872	0.00
03/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	651	1	651	1	0.00
03/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	579	1	579	1	0.00
03/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	724	1	724	1	0.00
03/09/2012	R157 On 01-November-12			Bond Future	5.42	122.8273	5.4220	122.8273	15,729.00
03/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1163	1	1163	1	5,630.00
03/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2397	2	2397	2	0.00
03/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	10	0	10	0	0.00
03/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	111	0	111	0	0.00
03/09/2012	R157 On 07-February-13			Bond Future	5.43	124.5873	5.4341	124.5873	100.00
03/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2318	2	2318	2	0.00
03/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	88	0	88	0	0.00
03/09/2012	R157 On 02-May-13			Bond Future	5.40	119.4042	5.4030	119.4042	0.00
03/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	767	1	767	1	0.00
03/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	778	1	778	1	0.00
03/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	789	1	789	1	0.00
03/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	894	1	894	1	0.00
03/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	907	1	907	1	0.00
03/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	920	1	920	1	0.00
03/09/2012	R186 On 01-November-12			Bond Future	7.39	130.1743	7.3859	130.1743	35,698.00
03/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5220	5	5220	5	1,858.00
03/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	6624	6	6624	6	0.00
03/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	10869	10	10869	10	0.00
03/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	13640	13	13640	13	0.00
03/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	30	0	30	0	1,858.00

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03/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	109	0	109	0	0.00
03/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	527	1	527	1	0.00
03/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	866	1	866	1	0.00
03/09/2012	R186 On 07-February-13			Bond Future	7.45	126.7487	7.4536	126.7487	1,750.00
03/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	10682	10	10682	10	0.00
03/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3140	3	3140	3	670.00
03/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2162	2	2162	2	10,300.00
03/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6846	7	6846	7	0.00
03/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5213	6	5213	6	0.00
03/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1010	1	1010	1	0.00
03/09/2012	R186 On 02-May-13			Bond Future	7.51	128.3989	7.5052	128.3989	0.00
03/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4674	4	4674	4	0.00
03/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4584	4	4584	4	0.00
03/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4629	4	4629	4	0.00
03/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5676	6	5676	6	0.00
03/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5731	6	5731	6	0.00
03/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5621	6	5621	6	0.00
03/09/2012	R189 On 01-November-12			Bond Future	214.12	214.1349	214.1235	214.1349	0.00
03/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	4877	5	4877	5	0.00
03/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	4887	5	4887	5	0.00
03/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	4867	5	4867	5	0.00
03/09/2012	R197 On 01-November-12			Bond Future	271.92	271.9217	271.9172	271.9217	6,268.00
03/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	4927	5	4927	5	0.00
03/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	4917	5	4917	5	0.00
03/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	4907	5	4907	5	0.00
03/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R201 On 01-November-12			Bond Future	4.80	111.0809	4.7953	111.0809	1,560.00
03/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	719	1	719	1	0.00
03/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	61	0	61	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
03/09/2012	R201 On 07-February-13			Bond Future	4.71	108.2636	4.7054	108.2636	0.00
03/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	692	1	692	1	0.00
03/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	188	0	188	0	0.00
03/09/2012	R201 On 02-May-13			Bond Future	4.56	109.6732	4.5560	109.6732	0.00
03/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	162	0	162	0	0.00
03/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	169	0	169	0	0.00
03/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	166	0	166	0	0.00
03/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	988	1	988	1	0.00
03/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	975	1	975	1	0.00
03/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1001	1	1001	1	0.00
03/09/2012	R202 On 01-November-12			Bond Future	199.92	199.9162	199.9159	199.9162	49,424.00
03/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	7926	8	7926	8	0.00
03/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	7916	8	7916	8	0.00
03/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	7906	8	7906	8	0.00
03/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R203 On 01-November-12			Bond Future	5.90	110.5878	5.9033	110.5878	4,837.00
03/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4189	4	4189	4	0.00
03/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	20	0	20	0	0.00
03/09/2012	R203 On 07-February-13			Bond Future	5.94	112.1724	5.9444	112.1724	11,310.00
03/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1695	1	1695	1	12,600.00
03/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4290	4	4290	4	0.00
03/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3293	3	3293	3	0.00
03/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	391	0	391	0	30,250.00
03/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	223	0	223	0	0.00
03/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	1006	1	1006	1	0.00
03/09/2012	R203 On 02-May-13			Bond Future	5.96	109.4738	5.9590	109.4738	8.00
03/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1563	1	1563	1	0.00
03/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1525	1	1525	1	0.00
03/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1544	1	1544	1	0.00
03/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1779	2	1779	2	0.00
03/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1801	2	1801	2	0.00
03/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1758	2	1758	2	0.00

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03/09/2012	R204 On 01-November-12			Bond Future	6.21	111.5769	6.2133	111.5769	3,741.00
03/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5214	5	5214	5	0.00
03/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	32	0	32	0	0.00
03/09/2012	R204 On 07-February-13			Bond Future	6.26	109.1447	6.2616	109.1447	3,000.00
03/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5388	5	5388	5	0.00
03/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	309	0	309	0	0.00
03/09/2012	R204 On 02-May-13			Bond Future	6.29	110.5655	6.2910	110.5655	0.00
03/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2162	2	2162	2	0.00
03/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2216	2	2216	2	0.00
03/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2189	2	2189	2	0.00
03/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2145	2	2145	2	0.00
03/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2123	2	2123	2	0.00
03/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2167	2	2167	2	0.00
03/09/2012	R206 On 01-November-12			Bond Future	4.91	105.1931	4.9148	105.1931	1,120.00
03/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	259	0	259	0	0.00
03/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	101	0	101	0	0.00
03/09/2012	R206 On 07-February-13			Bond Future	4.77	102.9350	4.7716	102.9350	0.00
03/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	264	0	264	0	0.00
03/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	275	0	275	0	0.00
03/09/2012	R206 On 02-May-13			Bond Future	4.47	104.2753	4.4686	104.2753	0.00
03/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	89	0	89	0	0.00
03/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	91	0	91	0	0.00
03/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	92	0	92	0	0.00
03/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	823	1	823	1	0.00
03/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	829	1	829	1	0.00
03/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	835	1	835	1	0.00
03/09/2012	R207 On 01-November-12			Bond Future	6.51	106.0234	6.5121	106.0234	19,131.00
03/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6029	6	6029	6	0.00
03/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	40	0	40	0	0.00
03/09/2012	R207 On 07-February-13			Bond Future	6.57	103.9027	6.5677	103.9027	0.00
03/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6254	6	6254	6	0.00
03/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	334	0	334	0	0.00
03/09/2012	R207 On 02-May-13			Bond Future	6.61	105.2555	6.6076	105.2555	0.00
03/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2079	2	2079	2	0.00

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03/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2127	2	2127	2	0.00
03/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2103	2	2103	2	0.00
03/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2966	3	2966	3	0.00
03/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2935	3	2935	3	0.00
03/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2998	3	2998	3	0.00
03/09/2012	R208 On 01-November-12			Bond Future	6.70	100.5371	6.7047	100.5371	9,493.00
03/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1732	2	1732	2	0.00
03/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5035	5	5035	5	0.00
03/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6150	6	6150	6	0.00
03/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	65	0	65	0	0.00
03/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	135	0	135	0	12,250.00
03/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	1066	1	1066	1	0.00
03/09/2012	R208 On 07-February-13			Bond Future	6.76	101.9777	6.7633	101.9777	2,300.00
03/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	608	1	608	1	12,250.00
03/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6514	6	6514	6	0.00
03/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	474	1	474	1	0.00
03/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5461	6	5461	6	0.00
03/09/2012	R208 On 02-May-13			Bond Future	6.80	99.9107	6.8037	99.9107	0.00
03/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2393	2	2393	2	0.00
03/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2419	2	2419	2	0.00
03/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2367	2	2367	2	0.00
03/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3359	4	3359	4	0.00
03/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3290	4	3290	4	0.00
03/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3324	4	3324	4	0.00
03/09/2012	R209 On 01-November-12			Bond Future	8.10	80.6627	8.0960	80.6627	7,428.00
03/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	7619	7	7619	7	0.00
03/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	275	0	275	0	0.00
03/09/2012	R209 On 07-February-13			Bond Future	8.16	81.8184	8.1634	81.8184	0.00
03/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8549	8	8549	8	0.00
03/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1283	1	1283	1	0.00
03/09/2012	R209 On 02-May-13			Bond Future	8.22	79.7406	8.2156	79.7406	0.00
03/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3997	4	3997	4	0.00
03/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	4034	4	4034	4	0.00
03/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	4071	4	4071	4	0.00

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03/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5876	6	5876	6	0.00
03/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5929	6	5929	6	0.00
03/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	5981	6	5981	6	0.00
03/09/2012	R210 On 01-November-12			Bond Future	153.71	153.7127	153.7113	153.7127	3,414.00
03/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	8721	9	8721	9	0.00
03/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	8701	9	8701	9	0.00
03/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	8711	9	8711	9	0.00
03/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R211 On 01-November-12			Bond Future	122.25	122.1492	122.2462	122.1492	703.00
03/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	256	0	256	0	0.00
03/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	246	0	246	0	0.00
03/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	236	0	236	0	0.00
03/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R212 On 01-November-12			Bond Future	125.65	125.6543	125.6519	125.6543	5,084.00
03/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3662	4	3662	4	0.00
03/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3642	4	3642	4	0.00
03/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3652	4	3652	4	0.00
03/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
03/09/2012	R213 On 01-November-12			Bond Future	7.90	91.9270	7.8979	91.9270	5,018.00
03/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1660	1	1660	1	140.00
03/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	7937	7	7937	7	0.00
03/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	244	0	244	0	0.00
03/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	3004	4	3004	4	0.00
03/09/2012	R213 On 07-February-13			Bond Future	7.97	93.2442	7.9695	93.2442	0.00
03/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	8905	8	8905	8	0.00
03/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1187	1	1187	1	0.00
03/09/2012	R213 On 02-May-13			Bond Future	8.02	90.9214	8.0218	90.9214	0.00
03/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	4103	4	4103	4	0.00

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03/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	4141	4	4141	4	0.00
03/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	4179	4	4179	4	0.00
03/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5609	6	5609	6	0.00
03/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5660	6	5660	6	0.00
03/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5712	6	5712	6	0.00
03/09/2012	R214 On 01-November-12			Bond Future	8.12	82.6594	8.1151	82.6594	1,714.00
03/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
03/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	998	2	998	2	0.00
03/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	1094	2	1094	2	0.00
03/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1190	2	1190	2	0.00