



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
04/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	2025 On 01-November-12			Bond Future	106.70	106.7118	106.7029	106.7118	4,417.00
04/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6713	7	6713	7	0.00
04/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6703	7	6703	7	0.00
04/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6693	7	6693	7	0.00
04/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2038 On 01-November-12			Bond Future	104.79	104.7928	104.7856	104.7928	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
04/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	5796	6	5796	6	0.00
04/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	5776	6	5776	6	0.00
04/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	5786	6	5786	6	0.00
04/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2050 On 01-November-12			Bond Future	111.25	111.2547	111.2472	111.2547	0.00
04/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	7257	7	7257	7	0.00
04/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	7247	7	7247	7	0.00
04/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	7237	7	7237	7	0.00
04/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	AL7T On 01-November-12			Index Future	474.50	472.7680	474.4990	472.7680	13.00
04/09/2012	AL7T On 07-February-13			Index Future	481.15	479.5400	481.1460	479.5400	0.00
04/09/2012	ALBI On 01-November-12			Index Future	425.97	424.8150	425.9670	424.8150	893.00
04/09/2012	ALBI On 07-February-13			Index Future	431.93	430.8990	431.9330	430.8990	118.00
04/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	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
04/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2012	EL28 On 01-November-12			Bond Future	108.97	108.9746	108.9669	108.9746	0.00
04/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2977	3	2977	3	0.00
04/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2967	3	2967	3	0.00
04/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2957	3	2957	3	0.00
04/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	ES33 On 01-November-12			Bond Future	8.69	89.4643	8.6851	89.4643	303.00
04/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4320	4	4320	4	0.00
04/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/09/2012	ES33 On 07-February-13			Bond Future	8.78	90.7459	8.7816	90.7459	0.00
04/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
04/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
04/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
04/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1929	2	1929	2	0.00
04/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2017	2	2017	2	0.00
04/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2106	2	2106	2	0.00
04/09/2012	GOVI On 01-November-12			GOVI	425.96	424.8420	425.9570	424.8420	264.00
04/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	219970	21	219970	21	0.00
04/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
04/09/2012	GOVI On 07-February-13			GOVI	431.92	430.9270	431.9240	430.9270	0.00
04/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
04/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
04/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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04/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	10860	2	10860	2	0.00
04/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	10760	2	10760	2	0.00
04/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	10660	2	10660	2	0.00
04/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2012	IGOV On 01-November-12			Index Future	185.60	185.6130	185.5980	185.6130	594.00
04/09/2012	IGOV On 07-February-13			Index Future	188.20	188.2720	188.1980	188.2720	14.00
04/09/2012	ILBI On 01-November-12			Index Future	502.47	502.4710	502.4710	502.4710	0.00
04/09/2012	ILBI On 07-February-13			Index Future	509.49	509.4850	509.4850	509.4850	169.00
04/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	44,760.00
04/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.95	95.0400	4.9500	95.0400	0.00
04/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.86	95.1300	4.8600	95.1300	0.00
04/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.79	95.2000	4.7900	95.2000	840.00
04/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.77	95.2200	4.7700	95.2200	0.00
04/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.75	95.2300	4.7500	95.2300	0.00
04/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.75	95.2300	4.7500	95.2300	1,000.00
04/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.80	95.1900	4.8000	95.1900	500.00
04/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.88	95.1200	4.8800	95.1200	1,700.00
04/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	1,500.00
04/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8500	5.1300	94.8500	800.00
04/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.28	94.6900	5.2800	94.6900	0.00
04/09/2012	R023 On 01-November-12			Bond Future	6.97	106.6441	6.9681	106.6441	1,049.00
04/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	540	0	540	0	0.00
04/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	690	0	690	0	0.00
04/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	615	0	615	0	0.00
04/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 07-February-13			Bond Future	7.04	108.1717	7.0364	108.1717	0.00

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04/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	26	0	26	0	0.00
04/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	100	0	100	0	0.00
04/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	173	0	173	0	0.00
04/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 02-May-13			Bond Future	7.08	105.6642	7.0836	105.6642	0.00
04/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	242	1	242	1	0.00
04/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	170	1	170	1	0.00
04/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	314	1	314	1	0.00
04/09/2012	R157 On 01-November-12			Bond Future	5.38	123.0331	5.3818	123.0331	15,680.00
04/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1260	1	1260	1	5,630.00
04/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2513	2	2513	2	0.00
04/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	7	0	7	0	0.00
04/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	89	0	89	0	0.00
04/09/2012	R157 On 07-February-13			Bond Future	5.40	124.7956	5.4034	124.7956	100.00
04/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2391	2	2391	2	0.00
04/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	79	0	79	0	0.00
04/09/2012	R157 On 02-May-13			Bond Future	5.38	119.6150	5.3825	119.6150	0.00
04/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	789	1	789	1	0.00
04/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	801	1	801	1	0.00
04/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	812	1	812	1	0.00
04/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	867	1	867	1	0.00
04/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	880	1	880	1	0.00
04/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	893	1	893	1	0.00
04/09/2012	R186 On 01-November-12			Bond Future	7.34	130.9663	7.3400	130.9663	35,615.00
04/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5573	5	5573	5	1,858.00
04/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	7016	7	7016	7	0.00
04/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11319	11	11319	11	0.00
04/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	14106	14	14106	14	0.00
04/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	23	0	23	0	1,858.00

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04/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	87	0	87	0	0.00
04/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	445	1	445	1	0.00
04/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	746	1	746	1	0.00
04/09/2012	R186 On 07-February-13			Bond Future	7.41	127.5517	7.4101	127.5517	1,750.00
04/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	11042	11	11042	11	0.00
04/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3322	3	3322	3	670.00
04/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2302	2	2302	2	10,300.00
04/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6547	7	6547	7	0.00
04/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	4956	5	4956	5	0.00
04/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	930	1	930	1	0.00
04/09/2012	R186 On 02-May-13			Bond Future	7.46	129.2120	7.4640	129.2120	0.00
04/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4867	5	4867	5	0.00
04/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4774	5	4774	5	0.00
04/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4820	5	4820	5	0.00
04/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5458	6	5458	6	0.00
04/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5512	6	5512	6	0.00
04/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5404	6	5404	6	0.00
04/09/2012	R189 On 01-November-12			Bond Future	214.10	214.1235	214.0976	214.1235	0.00
04/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	4902	5	4902	5	0.00
04/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	4912	5	4912	5	0.00
04/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	4892	5	4892	5	0.00
04/09/2012	R197 On 01-November-12			Bond Future	271.89	271.9172	271.8945	271.9172	6,268.00
04/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	4905	5	4905	5	0.00
04/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	4895	5	4895	5	0.00
04/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	4885	5	4885	5	0.00
04/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R201 On 01-November-12			Bond Future	4.76	111.1825	4.7559	111.1825	1,560.00
04/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	788	1	788	1	0.00
04/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	48	0	48	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
04/09/2012	R201 On 07-February-13			Bond Future	4.68	108.3663	4.6784	108.3663	0.00
04/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	726	1	726	1	0.00
04/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	173	0	173	0	0.00
04/09/2012	R201 On 02-May-13			Bond Future	4.54	109.7769	4.5434	109.7769	0.00
04/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	166	0	166	0	0.00
04/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	174	0	174	0	0.00
04/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	170	0	170	0	0.00
04/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	972	1	972	1	0.00
04/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	959	1	959	1	0.00
04/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	984	1	984	1	0.00
04/09/2012	R202 On 01-November-12			Bond Future	199.90	199.9159	199.9023	199.9159	49,424.00
04/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	7912	8	7912	8	0.00
04/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	7902	8	7902	8	0.00
04/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	7892	8	7892	8	0.00
04/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R203 On 01-November-12			Bond Future	5.86	110.9571	5.8629	110.9571	4,837.00
04/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4362	4	4362	4	0.00
04/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	15	0	15	0	0.00
04/09/2012	R203 On 07-February-13			Bond Future	5.91	112.5465	5.9094	112.5465	11,310.00
04/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1779	2	1779	2	12,600.00
04/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4417	4	4417	4	0.00
04/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3408	3	3408	3	0.00
04/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	360	0	360	0	30,250.00
04/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	203	0	203	0	0.00
04/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	942	1	942	1	0.00
04/09/2012	R203 On 02-May-13			Bond Future	5.93	109.8526	5.9294	109.8526	8.00
04/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1618	2	1618	2	0.00
04/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1579	2	1579	2	0.00
04/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1598	2	1598	2	0.00
04/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1716	2	1716	2	0.00
04/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1737	2	1737	2	0.00
04/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1695	2	1695	2	0.00

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04/09/2012	R204 On 01-November-12			Bond Future	6.17	111.9906	6.1676	111.9906	3,741.00
04/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5448	5	5448	5	0.00
04/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	24	0	24	0	0.00
04/09/2012	R204 On 07-February-13			Bond Future	6.22	109.5639	6.2201	109.5639	3,000.00
04/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5570	5	5570	5	0.00
04/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	280	0	280	0	0.00
04/09/2012	R204 On 02-May-13			Bond Future	6.25	110.9900	6.2535	110.9900	0.00
04/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2253	2	2253	2	0.00
04/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2308	2	2308	2	0.00
04/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2280	2	2280	2	0.00
04/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2052	2	2052	2	0.00
04/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2030	2	2030	2	0.00
04/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2074	2	2074	2	0.00
04/09/2012	R206 On 01-November-12			Bond Future	4.88	105.2663	4.8813	105.2663	1,120.00
04/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	284	0	284	0	0.00
04/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	87	0	87	0	0.00
04/09/2012	R206 On 07-February-13			Bond Future	4.76	103.0088	4.7637	103.0088	0.00
04/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	267	0	267	0	0.00
04/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	270	0	270	0	0.00
04/09/2012	R206 On 02-May-13			Bond Future	4.50	104.3498	4.4996	104.3498	0.00
04/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	85	0	85	0	0.00
04/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	86	0	86	0	0.00
04/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	87	0	87	0	0.00
04/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	840	1	840	1	0.00
04/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	846	1	846	1	0.00
04/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	851	1	851	1	0.00
04/09/2012	R207 On 01-November-12			Bond Future	6.45	106.4156	6.4510	106.4156	19,131.00
04/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6374	6	6374	6	0.00
04/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	28	0	28	0	0.00
04/09/2012	R207 On 07-February-13			Bond Future	6.51	104.3001	6.5093	104.3001	0.00
04/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6541	6	6541	6	0.00
04/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	293	0	293	0	0.00
04/09/2012	R207 On 02-May-13			Bond Future	6.55	105.6579	6.5520	105.6579	0.00
04/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2214	2	2214	2	0.00

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04/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2264	2	2264	2	0.00
04/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2239	2	2239	2	0.00
04/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2799	3	2799	3	0.00
04/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2769	3	2769	3	0.00
04/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2829	3	2829	3	0.00
04/09/2012	R208 On 01-November-12			Bond Future	6.64	100.9644	6.6384	100.9644	9,445.00
04/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1977	2	1977	2	0.00
04/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5423	5	5423	5	0.00
04/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6554	6	6554	6	0.00
04/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	47	0	47	0	0.00
04/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	101	0	101	0	12,250.00
04/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	889	1	889	1	0.00
04/09/2012	R208 On 07-February-13			Bond Future	6.70	102.4107	6.6992	102.4107	2,300.00
04/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	687	1	687	1	12,250.00
04/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6851	7	6851	7	0.00
04/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	414	0	414	0	0.00
04/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5143	5	5143	5	0.00
04/09/2012	R208 On 02-May-13			Bond Future	6.74	100.3492	6.7418	100.3492	0.00
04/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2564	2	2564	2	0.00
04/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2591	2	2591	2	0.00
04/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2536	2	2536	2	0.00
04/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3154	3	3154	3	0.00
04/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3088	3	3088	3	0.00
04/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3121	3	3121	3	0.00
04/09/2012	R209 On 01-November-12			Bond Future	8.07	81.3846	8.0653	81.3846	7,401.00
04/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	7858	8	7858	8	0.00
04/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	242	0	242	0	0.00
04/09/2012	R209 On 07-February-13			Bond Future	8.13	82.5504	8.1348	82.5504	0.00
04/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8738	9	8738	9	0.00
04/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1222	1	1222	1	0.00
04/09/2012	R209 On 02-May-13			Bond Future	8.19	80.4820	8.1889	80.4820	0.00
04/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	4096	4	4096	4	0.00
04/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	4133	4	4133	4	0.00
04/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	4170	4	4170	4	0.00

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04/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5745	6	5745	6	0.00
04/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5797	6	5797	6	0.00
04/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	5849	6	5849	6	0.00
04/09/2012	R210 On 01-November-12			Bond Future	153.70	153.7113	153.6997	153.7113	3,414.00
04/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	8710	9	8710	9	0.00
04/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	8690	9	8690	9	0.00
04/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	8700	9	8700	9	0.00
04/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R211 On 01-November-12			Bond Future	122.23	122.2462	122.2328	122.2462	703.00
04/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	243	0	243	0	0.00
04/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	233	0	233	0	0.00
04/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	223	0	223	0	0.00
04/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R212 On 01-November-12			Bond Future	125.64	125.6519	125.6410	125.6519	5,084.00
04/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3651	4	3651	4	0.00
04/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3631	4	3631	4	0.00
04/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3641	4	3641	4	0.00
04/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
04/09/2012	R213 On 01-November-12			Bond Future	7.85	92.6625	7.8520	92.6625	5,018.00
04/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1820	2	1820	2	140.00
04/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	8311	8	8311	8	0.00
04/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	203	0	203	0	0.00
04/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2750	3	2750	3	0.00
04/09/2012	R213 On 07-February-13			Bond Future	7.93	93.9900	7.9254	93.9900	0.00
04/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	9212	9	9212	9	0.00
04/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1103	1	1103	1	0.00
04/09/2012	R213 On 02-May-13			Bond Future	7.98	91.6767	7.9795	91.6767	0.00
04/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	4271	4	4271	4	0.00

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04/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	4309	4	4309	4	0.00
04/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	4349	4	4349	4	0.00
04/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5408	6	5408	6	0.00
04/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5458	6	5458	6	0.00
04/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5509	6	5509	6	0.00
04/09/2012	R214 On 01-November-12			Bond Future	8.08	83.3787	8.0844	83.3787	1,714.00
04/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
04/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	709	1	709	1	0.00
04/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	805	1	805	1	0.00
04/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	901	1	901	1	0.00