



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
07/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	2025 On 01-November-12			Bond Future	106.93	106.7011	106.9330	106.7011	4,417.00
07/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6943	7	6943	7	0.00
07/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6933	7	6933	7	0.00
07/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6923	7	6923	7	0.00
07/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2038 On 01-November-12			Bond Future	105.20	104.7898	105.1953	104.7898	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
07/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	6205	6	6205	6	0.00
07/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	6185	6	6185	6	0.00
07/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	6195	6	6195	6	0.00
07/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2050 On 01-November-12			Bond Future	111.53	111.2522	111.5317	111.2522	0.00
07/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	7542	7	7542	7	0.00
07/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	7532	7	7532	7	0.00
07/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	7522	7	7522	7	0.00
07/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	AL7T On 01-November-12			Index Future	475.08	473.7010	475.0750	473.7010	13.00
07/09/2012	AL7T On 07-February-13			Index Future	481.83	480.4340	481.8280	480.4340	0.00
07/09/2012	ALBI On 01-November-12			Index Future	426.49	425.1890	426.4860	425.1890	893.00
07/09/2012	ALBI On 07-February-13			Index Future	432.55	431.2320	432.5490	431.2320	118.00
07/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	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
07/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2012	EL28 On 01-November-12			Bond Future	108.41	108.2659	108.4059	108.2659	0.00
07/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2416	2	2416	2	0.00
07/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2406	2	2406	2	0.00
07/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2396	2	2396	2	0.00
07/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	ES33 On 01-November-12			Bond Future	8.65	89.5339	8.6460	89.5339	303.00
07/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4662	4	4662	4	0.00
07/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/09/2012	ES33 On 07-February-13			Bond Future	8.74	90.7741	8.7428	90.7741	0.00
07/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
07/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
07/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
07/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1596	2	1596	2	0.00
07/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1684	2	1684	2	0.00
07/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1773	2	1773	2	0.00
07/09/2012	GOVI On 01-November-12			GOVI	426.44	425.2220	426.4390	425.2220	264.00
07/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	224790	21	224790	21	0.00
07/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
07/09/2012	GOVI On 07-February-13			GOVI	432.50	431.2660	432.5010	431.2660	0.00
07/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
07/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
07/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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07/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	5090	2	5090	2	0.00
07/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	4990	2	4990	2	0.00
07/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	4890	2	4890	2	0.00
07/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2012	IGOV On 01-November-12			Index Future	185.77	185.7950	185.7680	185.7950	594.00
07/09/2012	IGOV On 07-February-13			Index Future	188.41	188.4360	188.4090	188.4360	14.00
07/09/2012	ILBI On 01-November-12			Index Future	503.11	503.1170	503.1070	503.1170	0.00
07/09/2012	ILBI On 07-February-13			Index Future	510.14	510.1450	510.1360	510.1450	169.00
07/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	44,760.00
07/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
07/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.87	95.1200	4.8700	95.1200	0.00
07/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.79	95.1900	4.7900	95.1900	840.00
07/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.77	95.2100	4.7700	95.2100	0.00
07/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.76	95.2300	4.7600	95.2300	0.00
07/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2300	4.7600	95.2300	1,000.00
07/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.81	95.1800	4.8100	95.1800	500.00
07/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.0800	4.8900	95.0800	1,700.00
07/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.00	94.9600	5.0000	94.9600	1,500.00
07/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.8300	5.1500	94.8300	800.00
07/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.6700	5.3000	94.6700	0.00
07/09/2012	R023 On 01-November-12			Bond Future	6.94	106.9212	6.9406	106.9212	1,049.00
07/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	748	0	748	0	0.00
07/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	897	1	897	1	0.00
07/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	822	0	822	0	0.00
07/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 07-February-13			Bond Future	7.01	108.4023	7.0102	108.4023	0.00

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07/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	219	0	219	0	0.00
07/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	293	0	293	0	0.00
07/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	366	0	366	0	0.00
07/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 02-May-13			Bond Future	7.06	105.8276	7.0621	105.8276	0.00
07/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	87	0	87	0	0.00
07/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	15	0	15	0	0.00
07/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	160	1	160	1	0.00
07/09/2012	R157 On 01-November-12			Bond Future	5.37	123.0785	5.3693	123.0785	15,680.00
07/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1285	1	1285	1	5,630.00
07/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2548	2	2548	2	0.00
07/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	6	0	6	0	0.00
07/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	77	0	77	0	0.00
07/09/2012	R157 On 07-February-13			Bond Future	5.40	124.7833	5.3967	124.7833	100.00
07/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2404	2	2404	2	0.00
07/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	75	0	75	0	0.00
07/09/2012	R157 On 02-May-13			Bond Future	5.39	119.5221	5.3946	119.5221	0.00
07/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	770	1	770	1	0.00
07/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	781	1	781	1	0.00
07/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	792	1	792	1	0.00
07/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	876	1	876	1	0.00
07/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	889	1	889	1	0.00
07/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	903	1	903	1	0.00
07/09/2012	R186 On 01-November-12			Bond Future	7.32	131.0866	7.3174	131.0866	35,665.00
07/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5715	5	5715	5	1,858.00
07/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	7184	7	7184	7	0.00
07/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11535	11	11535	11	0.00
07/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	14333	14	14333	14	0.00
07/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	17	0	17	0	1,858.00

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07/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	68	0	68	0	0.00
07/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	380	0	380	0	0.00
07/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	654	1	654	1	0.00
07/09/2012	R186 On 07-February-13			Bond Future	7.39	127.6127	7.3887	127.6127	1,750.00
07/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	11200	11	11200	11	0.00
07/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3382	3	3382	3	670.00
07/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2343	2	2343	2	10,300.00
07/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6371	7	6371	7	0.00
07/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	4799	5	4799	5	0.00
07/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	872	1	872	1	0.00
07/09/2012	R186 On 02-May-13			Bond Future	7.45	129.1890	7.4469	129.1890	0.00
07/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4920	5	4920	5	0.00
07/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4827	5	4827	5	0.00
07/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4873	5	4873	5	0.00
07/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5342	6	5342	6	0.00
07/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5395	6	5395	6	0.00
07/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5288	6	5288	6	0.00
07/09/2012	R189 On 01-November-12			Bond Future	214.05	214.0626	214.0502	214.0626	0.00
07/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	4950	5	4950	5	0.00
07/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	4960	5	4960	5	0.00
07/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	4940	5	4940	5	0.00
07/09/2012	R197 On 01-November-12			Bond Future	273.33	271.8895	273.3330	271.8895	6,268.00
07/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	6343	5	6343	5	0.00
07/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	6333	5	6333	5	0.00
07/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	6323	5	6323	5	0.00
07/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R201 On 01-November-12			Bond Future	4.76	111.2039	4.7587	111.2039	1,560.00
07/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	779	1	779	1	0.00
07/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	44	0	44	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
07/09/2012	R201 On 07-February-13			Bond Future	4.69	108.3362	4.6912	108.3362	0.00
07/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	706	1	706	1	0.00
07/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	176	0	176	0	0.00
07/09/2012	R201 On 02-May-13			Bond Future	4.58	109.6744	4.5842	109.6744	0.00
07/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	149	0	149	0	0.00
07/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	155	0	155	0	0.00
07/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	152	0	152	0	0.00
07/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1020	1	1020	1	0.00
07/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1007	1	1007	1	0.00
07/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1033	1	1033	1	0.00
07/09/2012	R202 On 01-November-12			Bond Future	200.85	200.8505	200.8493	200.8505	49,424.00
07/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	8859	9	8859	9	0.00
07/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	8849	9	8849	9	0.00
07/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	8839	9	8839	9	0.00
07/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R203 On 01-November-12			Bond Future	5.84	111.0398	5.8427	111.0398	4,837.00
07/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4448	4	4448	4	0.00
07/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	11	0	11	0	0.00
07/09/2012	R203 On 07-February-13			Bond Future	5.89	112.5778	5.8920	112.5778	11,310.00
07/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1811	2	1811	2	12,600.00
07/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4475	4	4475	4	0.00
07/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3459	3	3459	3	0.00
07/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	338	0	338	0	30,250.00
07/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	188	0	188	0	0.00
07/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	902	1	902	1	0.00
07/09/2012	R203 On 02-May-13			Bond Future	5.92	109.8112	5.9217	109.8112	8.00
07/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1623	2	1623	2	0.00
07/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1584	1	1584	1	0.00
07/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1603	2	1603	2	0.00
07/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1690	2	1690	2	0.00
07/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1711	2	1711	2	0.00
07/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1669	2	1669	2	0.00

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07/09/2012	R204 On 01-November-12			Bond Future	6.15	112.1235	6.1464	112.1235	3,741.00
07/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5555	5	5555	5	0.00
07/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	18	0	18	0	0.00
07/09/2012	R204 On 07-February-13			Bond Future	6.20	109.6464	6.2012	109.6464	3,000.00
07/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5647	5	5647	5	0.00
07/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	260	0	260	0	0.00
07/09/2012	R204 On 02-May-13			Bond Future	6.24	111.0007	6.2423	111.0007	0.00
07/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2268	2	2268	2	0.00
07/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2323	2	2323	2	0.00
07/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2295	2	2295	2	0.00
07/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2013	2	2013	2	0.00
07/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1991	2	1991	2	0.00
07/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2034	2	2034	2	0.00
07/09/2012	R206 On 01-November-12			Bond Future	4.88	105.2650	4.8769	105.2650	1,120.00
07/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	284	0	284	0	0.00
07/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	81	0	81	0	0.00
07/09/2012	R206 On 07-February-13			Bond Future	4.78	102.9581	4.7764	102.9581	0.00
07/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	259	0	259	0	0.00
07/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	274	0	274	0	0.00
07/09/2012	R206 On 02-May-13			Bond Future	4.58	104.2299	4.5752	104.2299	0.00
07/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	74	0	74	0	0.00
07/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	76	0	76	0	0.00
07/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	77	0	77	0	0.00
07/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	881	1	881	1	0.00
07/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	887	1	887	1	0.00
07/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	893	1	893	1	0.00
07/09/2012	R207 On 01-November-12			Bond Future	6.42	106.6548	6.4243	106.6548	19,131.00
07/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6523	6	6523	6	0.00
07/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	21	0	21	0	0.00
07/09/2012	R207 On 07-February-13			Bond Future	6.48	104.4926	6.4843	104.4926	0.00
07/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6657	6	6657	6	0.00
07/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	268	0	268	0	0.00
07/09/2012	R207 On 02-May-13			Bond Future	6.53	105.7834	6.5333	105.7834	0.00
07/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2247	2	2247	2	0.00

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07/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2298	2	2298	2	0.00
07/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2273	2	2273	2	0.00
07/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2730	3	2730	3	0.00
07/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2701	3	2701	3	0.00
07/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2760	3	2760	3	0.00
07/09/2012	R208 On 01-November-12			Bond Future	6.62	101.1959	6.6165	101.1959	9,445.00
07/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	2033	2	2033	2	0.00
07/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5544	5	5544	5	0.00
07/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6683	6	6683	6	0.00
07/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	36	0	36	0	0.00
07/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	81	0	81	0	12,250.00
07/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	805	1	805	1	0.00
07/09/2012	R208 On 07-February-13			Bond Future	6.68	102.5974	6.6789	102.5974	2,300.00
07/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	699	1	699	1	12,250.00
07/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6948	7	6948	7	0.00
07/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	386	0	386	0	0.00
07/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5029	5	5029	5	0.00
07/09/2012	R208 On 02-May-13			Bond Future	6.73	100.4713	6.7273	100.4713	0.00
07/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2589	2	2589	2	0.00
07/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2617	2	2617	2	0.00
07/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2561	2	2561	2	0.00
07/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3091	3	3091	3	0.00
07/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3025	3	3025	3	0.00
07/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3058	3	3058	3	0.00
07/09/2012	R209 On 01-November-12			Bond Future	8.04	81.3578	8.0373	81.3578	7,401.00
07/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	8065	8	8065	8	0.00
07/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	199	0	199	0	0.00
07/09/2012	R209 On 07-February-13			Bond Future	8.11	82.4846	8.1075	82.4846	0.00
07/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8903	8	8903	8	0.00
07/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1147	1	1147	1	0.00
07/09/2012	R209 On 02-May-13			Bond Future	8.16	80.3614	8.1646	80.3614	0.00
07/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	4166	4	4166	4	0.00
07/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	4204	4	4204	4	0.00
07/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	4242	4	4242	4	0.00

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07/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5605	6	5605	6	0.00
07/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5656	6	5656	6	0.00
07/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	5708	6	5708	6	0.00
07/09/2012	R210 On 01-November-12			Bond Future	154.50	153.7017	154.4976	153.7017	3,414.00
07/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	9508	9	9508	9	0.00
07/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	9488	9	9488	9	0.00
07/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	9498	9	9498	9	0.00
07/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R211 On 01-November-12			Bond Future	122.21	122.2179	122.2121	122.2179	703.00
07/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	222	0	222	0	0.00
07/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	212	0	212	0	0.00
07/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	202	0	202	0	0.00
07/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R212 On 01-November-12			Bond Future	125.74	125.6372	125.7387	125.6372	5,084.00
07/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3749	4	3749	4	0.00
07/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3729	4	3729	4	0.00
07/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3739	4	3739	4	0.00
07/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
07/09/2012	R213 On 01-November-12			Bond Future	7.81	92.8640	7.8087	92.8640	5,018.00
07/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1942	2	1942	2	140.00
07/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	8657	8	8657	8	0.00
07/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	156	0	156	0	0.00
07/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2479	3	2479	3	0.00
07/09/2012	R213 On 07-February-13			Bond Future	7.88	94.1502	7.8824	94.1502	0.00
07/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	9500	9	9500	9	0.00
07/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1007	1	1007	1	0.00
07/09/2012	R213 On 02-May-13			Bond Future	7.94	91.7783	7.9395	91.7783	0.00
07/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	4413	4	4413	4	0.00

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07/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	4453	4	4453	4	0.00
07/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	4494	4	4494	4	0.00
07/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5201	6	5201	6	0.00
07/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5250	6	5250	6	0.00
07/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5299	6	5299	6	0.00
07/09/2012	R214 On 01-November-12			Bond Future	8.06	83.3497	8.0616	83.3497	1,714.00
07/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
07/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	492	1	492	1	0.00
07/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	588	1	588	1	0.00
07/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	685	1	685	1	0.00