



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
12/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	2025 On 01-November-12			Bond Future	106.92	106.9284	106.9215	106.9284	4,417.00
12/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6931	7	6931	7	0.00
12/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6921	7	6921	7	0.00
12/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6911	7	6911	7	0.00
12/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2038 On 01-November-12			Bond Future	105.80	105.6017	105.8038	105.6017	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
12/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	6814	7	6814	7	0.00
12/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	6794	7	6794	7	0.00
12/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	6804	7	6804	7	0.00
12/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2050 On 01-November-12			Bond Future	113.80	112.3758	113.8009	112.3758	0.00
12/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	9811	8	9811	8	0.00
12/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	9801	8	9801	8	0.00
12/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	9791	8	9791	8	0.00
12/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	AL7T On 01-November-12			Index Future	472.86	475.8810	472.8610	475.8810	13.00
12/09/2012	AL7T On 07-February-13			Index Future	479.59	482.6480	479.5850	482.6480	0.00
12/09/2012	ALBI On 01-November-12			Index Future	423.75	426.8120	423.7500	426.8120	893.00
12/09/2012	ALBI On 07-February-13			Index Future	429.78	432.8810	429.7760	432.8810	118.00
12/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	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
12/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2012	EL28 On 01-November-12			Bond Future	109.54	108.8347	109.5416	108.8347	0.00
12/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3552	3	3552	3	0.00
12/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3542	3	3542	3	0.00
12/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3532	3	3532	3	0.00
12/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	ES33 On 01-November-12			Bond Future	8.76	90.0461	8.7634	90.0461	303.00
12/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3642	5	3642	5	0.00
12/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/09/2012	ES33 On 07-February-13			Bond Future	8.86	91.2939	8.8640	91.2939	0.00
12/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
12/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
12/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
12/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2630	2	2630	2	0.00
12/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2718	2	2718	2	0.00
12/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2807	2	2807	2	0.00
12/09/2012	GOVI On 01-November-12			GOVI	423.81	426.7340	423.8070	426.7340	264.00
12/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	198470	23	198470	23	0.00
12/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
12/09/2012	GOVI On 07-February-13			GOVI	429.83	432.8020	429.8340	432.8020	0.00
12/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
12/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
12/09/2012	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
12/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	31660	0	31660	0	0.00
12/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	31760	0	31760	0	0.00
12/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	31560	0	31560	0	0.00
12/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2012	IGOV On 01-November-12			Index Future	187.00	186.8280	186.9960	186.8280	594.00
12/09/2012	IGOV On 07-February-13			Index Future	189.66	189.4850	189.6550	189.4850	14.00
12/09/2012	ILBI On 01-November-12			Index Future	505.77	504.5060	505.7730	504.5060	0.00
12/09/2012	ILBI On 07-February-13			Index Future	512.85	511.5560	512.8450	511.5560	169.00
12/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	44,760.00
12/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.01	95.0200	5.0100	95.0200	0.00
12/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.95	95.0800	4.9500	95.0800	0.00
12/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.85	95.1900	4.8500	95.1900	840.00
12/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.83	95.2000	4.8300	95.2000	0.00
12/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.81	95.2200	4.8100	95.2200	0.00
12/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.82	95.2200	4.8200	95.2200	1,000.00
12/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.87	95.1700	4.8700	95.1700	500.00
12/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.97	95.0700	4.9700	95.0700	1,700.00
12/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9700	5.0900	94.9700	1,500.00
12/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.23	94.8300	5.2300	94.8300	800.00
12/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.39	94.6800	5.3900	94.6800	0.00
12/09/2012	R023 On 01-November-12			Bond Future	7.01	107.5144	7.0138	107.5144	1,049.00
12/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	196	1	196	1	0.00
12/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	346	1	346	1	0.00
12/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	271	1	271	1	0.00
12/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 07-February-13			Bond Future	7.09	109.0042	7.0862	109.0042	0.00

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12/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	1	0	1	0.00
12/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	192	0	192	0	0.00
12/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	265	0	265	0	0.00
12/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	339	0	339	0	0.00
12/09/2012	R023 On 02-May-13			Bond Future	7.14	106.4344	7.1412	106.4344	0.00
12/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	656	0	656	0	0.00
12/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	583	0	583	0	0.00
12/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	728	0	728	0	0.00
12/09/2012	R157 On 01-November-12			Bond Future	5.50	123.1893	5.4954	123.1893	15,680.00
12/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	946	1	946	1	5,630.00
12/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2177	3	2177	3	0.00
12/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	7	0	7	0	0.00
12/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	110	0	110	0	0.00
12/09/2012	R157 On 07-February-13			Bond Future	5.54	124.8964	5.5379	124.8964	100.00
12/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2060	2	2060	2	0.00
12/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	107	0	107	0	0.00
12/09/2012	R157 On 02-May-13			Bond Future	5.55	119.6337	5.5532	119.6337	0.00
12/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	569	1	569	1	0.00
12/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	579	1	579	1	0.00
12/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	588	1	588	1	0.00
12/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	1057	1	1057	1	0.00
12/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	1072	1	1072	1	0.00
12/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	1087	1	1087	1	0.00
12/09/2012	R186 On 01-November-12			Bond Future	7.44	131.6872	7.4361	131.6872	35,666.00
12/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	4643	6	4643	6	1,858.00
12/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	6047	7	6047	7	0.00
12/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	10316	12	10316	12	0.00
12/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	13111	14	13111	14	0.00
12/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	16	0	16	0	1,858.00

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12/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	71	0	71	0	0.00
12/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	464	0	464	0	0.00
12/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	804	1	804	1	0.00
12/09/2012	R186 On 07-February-13			Bond Future	7.51	128.2224	7.5116	128.2224	1,750.00
12/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	10091	11	10091	11	0.00
12/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2735	3	2735	3	670.00
12/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1828	2	1828	2	10,300.00
12/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	7094	6	7094	6	0.00
12/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5389	5	5389	5	0.00
12/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1000	1	1000	1	0.00
12/09/2012	R186 On 02-May-13			Bond Future	7.57	129.8031	7.5740	129.8031	0.00
12/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4173	5	4173	5	0.00
12/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4088	5	4088	5	0.00
12/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4130	5	4130	5	0.00
12/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5855	5	5855	5	0.00
12/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5913	5	5913	5	0.00
12/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5798	5	5798	5	0.00
12/09/2012	R189 On 01-November-12			Bond Future	213.47	213.5024	213.4734	213.5024	0.00
12/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5527	5	5527	5	0.00
12/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5537	6	5537	6	0.00
12/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5517	5	5517	5	0.00
12/09/2012	R197 On 01-November-12			Bond Future	273.54	273.8053	273.5435	273.8053	6,268.00
12/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	6554	7	6554	7	0.00
12/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	6544	7	6544	7	0.00
12/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	6534	7	6534	7	0.00
12/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R201 On 01-November-12			Bond Future	4.94	111.1551	4.9385	111.1551	1,560.00
12/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	461	1	461	1	0.00
12/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	103	0	103	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
12/09/2012	R201 On 07-February-13			Bond Future	4.90	108.2873	4.8986	108.2873	0.00
12/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	457	1	457	1	0.00
12/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	308	0	308	0	0.00
12/09/2012	R201 On 02-May-13			Bond Future	4.83	109.6223	4.8254	109.6223	0.00
12/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	80	0	80	0	0.00
12/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	84	0	84	0	0.00
12/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	82	0	82	0	0.00
12/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1339	1	1339	1	0.00
12/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1325	1	1325	1	0.00
12/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1354	1	1354	1	0.00
12/09/2012	R202 On 01-November-12			Bond Future	203.37	202.2648	203.3710	202.2648	49,424.00
12/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	11381	10	11381	10	0.00
12/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	11371	10	11371	10	0.00
12/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	11361	10	11361	10	0.00
12/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R203 On 01-November-12			Bond Future	5.95	111.2742	5.9545	111.2742	4,688.00
12/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	3955	4	3955	4	0.00
12/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	12	0	12	0	0.00
12/09/2012	R203 On 07-February-13			Bond Future	6.01	112.8161	6.0115	112.8161	11,310.00
12/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1455	2	1455	2	12,600.00
12/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4001	5	4001	5	0.00
12/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3010	3	3010	3	0.00
12/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	388	0	388	0	30,250.00
12/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	214	0	214	0	0.00
12/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	1045	1	1045	1	0.00
12/09/2012	R203 On 02-May-13			Bond Future	6.05	110.0498	6.0495	110.0498	8.00
12/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1324	2	1324	2	0.00
12/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1289	2	1289	2	0.00
12/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1307	2	1307	2	0.00
12/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1902	2	1902	2	0.00
12/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1925	2	1925	2	0.00
12/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1880	2	1880	2	0.00

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12/09/2012	R204 On 01-November-12			Bond Future	6.26	112.3782	6.2623	112.3782	3,741.00
12/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	4942	6	4942	6	0.00
12/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	19	0	19	0	0.00
12/09/2012	R204 On 07-February-13			Bond Future	6.32	109.9052	6.3235	109.9052	3,000.00
12/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5064	6	5064	6	0.00
12/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	299	0	299	0	0.00
12/09/2012	R204 On 02-May-13			Bond Future	6.37	111.2601	6.3716	111.2601	0.00
12/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	1895	2	1895	2	0.00
12/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	1945	2	1945	2	0.00
12/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	1920	2	1920	2	0.00
12/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2270	2	2270	2	0.00
12/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2246	2	2246	2	0.00
12/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2294	2	2294	2	0.00
12/09/2012	R206 On 01-November-12			Bond Future	5.09	105.2230	5.0882	105.2230	1,120.00
12/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	134	0	134	0	0.00
12/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	178	0	178	0	0.00
12/09/2012	R206 On 07-February-13			Bond Future	5.05	102.9161	5.0505	102.9161	0.00
12/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	150	0	150	0	0.00
12/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	414	0	414	0	0.00
12/09/2012	R206 On 02-May-13			Bond Future	4.95	104.1849	4.9482	104.1849	0.00
12/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	39	0	39	0	0.00
12/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	40	0	40	0	0.00
12/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	40	0	40	0	0.00
12/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	1100	1	1100	1	0.00
12/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	1106	1	1106	1	0.00
12/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1113	1	1113	1	0.00
12/09/2012	R207 On 01-November-12			Bond Future	6.51	107.0846	6.5138	107.0846	19,118.00
12/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	5998	7	5998	7	0.00
12/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	18	0	18	0	0.00
12/09/2012	R207 On 07-February-13			Bond Future	6.58	104.9290	6.5781	104.9290	0.00
12/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6150	7	6150	7	0.00
12/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	289	0	289	0	0.00
12/09/2012	R207 On 02-May-13			Bond Future	6.63	106.2226	6.6319	106.2226	0.00
12/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	1917	2	1917	2	0.00

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12/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	1963	2	1963	2	0.00
12/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	1940	2	1940	2	0.00
12/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2936	3	2936	3	0.00
12/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2904	3	2904	3	0.00
12/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2968	3	2968	3	0.00
12/09/2012	R208 On 01-November-12			Bond Future	6.69	101.6653	6.6851	101.6653	9,342.00
12/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1671	2	1671	2	0.00
12/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5103	6	5103	6	0.00
12/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6240	7	6240	7	0.00
12/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	30	0	30	0	0.00
12/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	79	0	79	0	12,250.00
12/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	880	1	880	1	0.00
12/09/2012	R208 On 07-February-13			Bond Future	6.75	103.0740	6.7504	103.0740	2,300.00
12/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	553	1	553	1	12,250.00
12/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6522	7	6522	7	0.00
12/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	403	0	403	0	0.00
12/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5327	5	5327	5	0.00
12/09/2012	R208 On 02-May-13			Bond Future	6.80	100.9512	6.8020	100.9512	0.00
12/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2291	3	2291	3	0.00
12/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2317	3	2317	3	0.00
12/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2264	3	2264	3	0.00
12/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3246	3	3246	3	0.00
12/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3177	3	3177	3	0.00
12/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3212	3	3212	3	0.00
12/09/2012	R209 On 01-November-12			Bond Future	8.16	81.8730	8.1607	81.8730	7,349.00
12/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	7012	8	7012	8	0.00
12/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	237	0	237	0	0.00
12/09/2012	R209 On 07-February-13			Bond Future	8.23	83.0075	8.2343	83.0075	0.00
12/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	7997	9	7997	9	0.00
12/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1346	1	1346	1	0.00
12/09/2012	R209 On 02-May-13			Bond Future	8.29	80.8888	8.2949	80.8888	0.00
12/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3558	4	3558	4	0.00
12/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3593	4	3593	4	0.00
12/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3627	4	3627	4	0.00

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12/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	6111	6	6111	6	0.00
12/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	6166	6	6166	6	0.00
12/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6221	6	6221	6	0.00
12/09/2012	R210 On 01-November-12			Bond Future	154.49	154.4931	154.4862	154.4931	3,414.00
12/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	9496	10	9496	10	0.00
12/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	9476	9	9476	9	0.00
12/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	9486	9	9486	9	0.00
12/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R211 On 01-November-12			Bond Future	122.28	122.3024	122.2848	122.3024	703.00
12/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	295	0	295	0	0.00
12/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	285	0	285	0	0.00
12/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	275	0	275	0	0.00
12/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R212 On 01-November-12			Bond Future	125.62	125.6803	125.6189	125.6803	5,084.00
12/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3629	4	3629	4	0.00
12/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3609	4	3609	4	0.00
12/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3619	4	3619	4	0.00
12/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
12/09/2012	R213 On 01-November-12			Bond Future	7.95	93.4364	7.9524	93.4364	5,142.00
12/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1253	2	1253	2	140.00
12/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	7399	9	7399	9	0.00
12/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	194	0	194	0	0.00
12/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	3085	2	3085	2	0.00
12/09/2012	R213 On 07-February-13			Bond Future	8.03	94.7312	8.0305	94.7312	0.00
12/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	8367	9	8367	9	0.00
12/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1186	1	1186	1	0.00
12/09/2012	R213 On 02-May-13			Bond Future	8.09	92.3641	8.0918	92.3641	0.00
12/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3663	4	3663	4	0.00

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12/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3699	4	3699	4	0.00
12/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3735	4	3735	4	0.00
12/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5774	5	5774	5	0.00
12/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5827	5	5827	5	0.00
12/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5880	5	5880	5	0.00
12/09/2012	R214 On 01-November-12			Bond Future	8.17	83.9933	8.1698	83.9933	1,714.00
12/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
12/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	1510	0	1510	0	0.00
12/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	1606	0	1606	0	0.00
12/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1702	1	1702	1	0.00