



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	AL7T On 02-August-12			Index Future	439.55	438.8890	439.5520	438.8890	13.00
14/06/2012	AL7T On 01-November-12			Index Future	445.86	445.1950	445.8640	445.1950	0.00
14/06/2012	ALBI On 02-August-12			Index Future	398.21	397.0440	398.2130	397.0440	1,004.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	ALBI On	01-November-12			Index Future	403.93	402.7490	403.9310	402.7490	0.00
14/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2012	ES33 On	02-August-12			Bond Future	9.44	84.6635	9.4370	84.6635	4,220.00
14/06/2012	ES33 On	01-November-12			Bond Future	9.53	82.0970	9.5330	82.0970	0.00
14/06/2012	GOVI On	02-August-12			GOVI	399.32	398.2350	399.3240	398.2350	269.00
14/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	10940	0	10940	0	0.00
14/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
14/06/2012	GOVI On	01-November-12			GOVI	405.06	403.9580	405.0570	403.9580	0.00
14/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	10970	0	10970	0	0.00
14/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
14/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2012	IGOV On	02-August-12			Index Future	174.56	174.5160	174.5600	174.5160	594.00
14/06/2012	IGOV On	01-November-12			Index Future	177.07	177.0230	177.0670	177.0230	0.00
14/06/2012	ILBI On	02-August-12			Index Future	473.26	473.2630	473.2630	473.2630	169.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	2,890.00
14/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.58	94.4300	5.5800	94.4300	0.00
14/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.46	94.5300	5.4600	94.5300	0.00
14/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.40	94.5800	5.4000	94.5800	44,760.00
14/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.29	94.7000	5.2900	94.7000	0.00
14/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.28	94.7100	5.2800	94.7100	0.00
14/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.26	94.7200	5.2600	94.7200	840.00
14/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.27	94.7000	5.2700	94.7000	1,000.00
14/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.35	94.6200	5.3500	94.6200	500.00
14/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.48	94.4800	5.4800	94.4800	1,700.00
14/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.66	94.3000	5.6600	94.3000	1,500.00
14/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.85	94.1200	5.8500	94.1200	0.00
14/06/2012	R157 On 02-August-12			Bond Future	6.16	125.6480	6.1550	125.6480	14,980.00
14/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	440	0	440	0	3,750.00
14/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	823	1	823	1	1,250.00
14/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1317	1	1317	1	0.00
14/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2472	2	2472	2	0.00
14/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	9	0	9	0	3,750.00
14/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	85	0	85	0	1,250.00
14/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	212	0	212	0	0.00
14/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	455	1	455	1	0.00
14/06/2012	R157 On 01-November-12			Bond Future	6.19	120.6495	6.1930	120.6495	200.00
14/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	880	0	880	0	0.00
14/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	745	0	745	0	0.00
14/06/2012	R157 On 07-February-13			Bond Future	6.23	122.5766	6.2280	122.5766	0.00
14/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1122	0	1122	0	0.00
14/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	987	0	987	0	0.00
14/06/2012	R186 On 02-August-12			Bond Future	8.25	119.5504	8.2480	119.5504	34,845.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	300	0	300	0	276.00
14/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	353	0	353	0	2,700.00
14/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	447	0	447	0	43.00
14/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	7019	7	7019	7	0.00
14/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	4462	4	4462	4	0.00
14/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	5108	5	5108	5	0.00
14/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	5182	5	5182	5	0.00
14/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1018	1	1018	1	1,099.00
14/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	2000	2	2000	2	8,750.00
14/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	2248	2	2248	2	0.00
14/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	1760	2	1760	2	900.00
14/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	1981	2	1981	2	0.00
14/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	3389	4	3389	4	0.00
14/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	492	1	492	1	43.00
14/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	508	1	508	1	2,700.00
14/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	668	1	668	1	276.00
14/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	223	0	223	0	199.00
14/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5178	6	5178	6	0.00
14/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	5684	6	5684	6	0.00
14/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6032	7	6032	7	0.00
14/06/2012	R186 On 01-November-12			Bond Future	8.33	121.2741	8.3250	121.2741	200.00
14/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1904	2	1904	2	1,858.00
14/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6512	6	6512	6	0.00
14/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2060	2	2060	2	1,858.00
14/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	6708	7	6708	7	0.00
14/06/2012	R186 On 07-February-13			Bond Future	8.41	117.9152	8.4070	117.9152	0.00
14/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	5423	0	5423	0	0.00
14/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	4855	0	4855	0	0.00
14/06/2012	R189 On 02-August-12			Bond Future	219.69	219.6475	219.6874	219.6475	44.00
14/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	37	0	37	0	0.00
14/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
14/06/2012	R197 On 02-August-12			Bond Future	256.22	256.1540	256.2196	256.1540	1,858.00
14/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	70	0	70	0	0.00
14/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00

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14/06/2012	R201 On 02-August-12			Bond Future	5.00	108.9477	4.9950	108.9477	2,669.00
14/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	577	0	577	0	0.00
14/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	101	0	101	0	0.00
14/06/2012	R201 On 01-November-12			Bond Future	4.89	110.5145	4.8890	110.5145	0.00
14/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	748	0	748	0	0.00
14/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	287	0	287	0	0.00
14/06/2012	R201 On 07-February-13			Bond Future	4.72	107.8665	4.7220	107.8665	0.00
14/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	874	0	874	0	0.00
14/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	401	0	401	0	0.00
14/06/2012	R202 On 02-August-12			Bond Future	188.49	188.4417	188.4921	188.4417	45,107.00
14/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	52	0	52	0	0.00
14/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
14/06/2012	R203 On 02-August-12			Bond Future	6.78	109.3540	6.7750	109.3540	13,254.00
14/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	436	0	436	0	4,200.00
14/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	949	1	949	1	1,400.00
14/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1867	2	1867	2	0.00
14/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3400	3	3400	3	0.00
14/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	42	0	42	0	4,200.00
14/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	225	0	225	0	1,400.00
14/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	618	1	618	1	0.00
14/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1213	1	1213	1	0.00
14/06/2012	R203 On 01-November-12			Bond Future	6.84	106.7674	6.8360	106.7674	0.00
14/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1525	0	1525	0	0.00
14/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	1381	0	1381	0	0.00
14/06/2012	R203 On 07-February-13			Bond Future	6.90	108.4713	6.9030	108.4713	0.00
14/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	1931	0	1931	0	0.00
14/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1783	0	1783	0	0.00
14/06/2012	R204 On 02-August-12			Bond Future	7.11	105.3038	7.1090	105.3038	4,101.00
14/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1054	0	1054	0	0.00
14/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	841	0	841	0	0.00
14/06/2012	R204 On 01-November-12			Bond Future	7.18	106.8139	7.1750	106.8139	0.00
14/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	1935	0	1935	0	0.00
14/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1710	0	1710	0	0.00
14/06/2012	R204 On 07-February-13			Bond Future	7.25	104.4851	7.2450	104.4851	0.00

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14/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	2481	0	2481	0	0.00
14/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	2265	0	2265	0	0.00
14/06/2012	R206 On 02-August-12			Bond Future	5.09	103.6212	5.0940	103.6212	1,240.00
14/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	228	0	228	0	0.00
14/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	94	0	94	0	0.00
14/06/2012	R206 On 01-November-12			Bond Future	4.93	105.1107	4.9300	105.1107	0.00
14/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	336	0	336	0	0.00
14/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	196	0	196	0	0.00
14/06/2012	R206 On 07-February-13			Bond Future	4.61	103.0221	4.6140	103.0221	0.00
14/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	403	0	403	0	0.00
14/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	270	0	270	0	0.00
14/06/2012	R207 On 02-August-12			Bond Future	7.49	98.9846	7.4930	98.9846	27,509.00
14/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	1116	0	1116	0	0.00
14/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	1021	0	1021	0	0.00
14/06/2012	R207 On 01-November-12			Bond Future	7.57	100.4101	7.5660	100.4101	0.00
14/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2103	0	2103	0	0.00
14/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	2027	0	2027	0	0.00
14/06/2012	R207 On 07-February-13			Bond Future	7.65	98.3699	7.6460	98.3699	0.00
14/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	2681	0	2681	0	0.00
14/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	2608	0	2608	0	0.00
14/06/2012	R208 On 02-August-12			Bond Future	7.60	96.8563	7.6010	96.8563	15,682.00
14/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	313	0	313	0	3,450.00
14/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3970	4	3970	4	0.00
14/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	879	1	879	1	1,150.00
14/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1864	2	1864	2	0.00
14/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	671	1	671	1	1,150.00
14/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1492	2	1492	2	0.00
14/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	146	0	146	0	3,450.00
14/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	2777	3	2777	3	0.00
14/06/2012	R208 On 01-November-12			Bond Future	7.67	94.8559	7.6720	94.8559	0.00
14/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	2342	0	2342	0	0.00
14/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	2177	0	2177	0	0.00
14/06/2012	R208 On 07-February-13			Bond Future	7.75	96.3706	7.7480	96.3706	0.00
14/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3053	0	3053	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
14/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2870	0	2870	0	0.00
14/06/2012	R209 On 02-August-12			Bond Future	8.83	76.1188	8.8250	76.1188	28,799.00
14/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	2101	0	2101	0	0.00
14/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	1439	0	1439	0	0.00
14/06/2012	R209 On 01-November-12			Bond Future	8.90	74.0703	8.8970	74.0703	0.00
14/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	3819	0	3819	0	0.00
14/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	3105	0	3105	0	0.00
14/06/2012	R209 On 07-February-13			Bond Future	8.97	75.2543	8.9730	75.2543	0.00
14/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	4981	0	4981	0	0.00
14/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	4322	0	4322	0	0.00
14/06/2012	R210 On 02-August-12			Bond Future	142.69	142.6561	142.6940	142.6561	925.00
14/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	34	0	34	0	0.00
14/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
14/06/2012	R211 On 02-August-12			Bond Future	120.39	120.3626	120.3893	120.3626	480.00
14/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	29	0	29	0	0.00
14/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
14/06/2012	R212 On 02-August-12			Bond Future	117.42	117.3894	117.4200	117.3894	2,962.00
14/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	30	0	30	0	0.00
14/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
14/06/2012	R213 On 02-August-12			Bond Future	8.68	87.2125	8.6760	87.2125	4,725.00
14/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	2057	0	2057	0	0.00
14/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	1541	0	1541	0	0.00
14/06/2012	R213 On 01-November-12			Bond Future	8.75	84.9296	8.7510	84.9296	0.00
14/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	3754	0	3754	0	0.00
14/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	3286	0	3286	0	0.00
14/06/2012	R213 On 07-February-13			Bond Future	8.83	86.2876	8.8340	86.2876	0.00
14/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	4925	0	4925	0	0.00
14/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	4410	0	4410	0	0.00
14/06/2012	R214 On 02-August-12			Bond Future	8.86	77.7230	8.8590	77.7230	1,530.00
14/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	740	0	740	0	0.00
14/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00