



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
15/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	AL7T On 02-August-12			Index Future	440.90	439.5520	440.8970	439.5520	13.00
15/06/2012	AL7T On 01-November-12			Index Future	447.20	445.8640	447.2010	445.8640	0.00
15/06/2012	ALBI On 02-August-12			Index Future	399.79	398.2130	399.7890	398.2130	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
15/06/2012	ALBI On	01-November-12			Index Future	405.51	403.9310	405.5050	403.9310	0.00
15/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2012	ES33 On	02-August-12			Bond Future	9.33	85.3464	9.3300	85.3464	4,220.00
15/06/2012	ES33 On	01-November-12			Bond Future	9.42	82.7912	9.4230	82.7912	0.00
15/06/2012	GOVI On	02-August-12			GOVI	400.77	399.3240	400.7710	399.3240	269.00
15/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	25410	1	25410	1	0.00
15/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
15/06/2012	GOVI On	01-November-12			GOVI	406.50	405.0570	406.5020	405.0570	0.00
15/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	25420	1	25420	1	0.00
15/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
15/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2012	IGOV On	02-August-12			Index Future	174.93	174.5600	174.9290	174.5600	594.00
15/06/2012	IGOV On	01-November-12			Index Future	177.43	177.0670	177.4310	177.0670	0.00
15/06/2012	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
15/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	2,890.00
15/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	0.00
15/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	0.00
15/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.42	94.6000	5.4200	94.6000	44,760.00
15/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	0.00
15/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
15/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	840.00
15/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.27	94.7300	5.2700	94.7300	1,000.00
15/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.34	94.6500	5.3400	94.6500	500.00
15/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.47	94.5200	5.4700	94.5200	1,700.00
15/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	1,500.00
15/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.84	94.1500	5.8400	94.1500	0.00
15/06/2012	R157 On 02-August-12			Bond Future	6.11	125.7829	6.1130	125.7829	14,880.00
15/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	504	0	504	0	3,750.00
15/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	915	1	915	1	1,250.00
15/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1430	1	1430	1	0.00
15/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2602	2	2602	2	0.00
15/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	6	0	6	0	3,750.00
15/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	65	0	65	0	1,250.00
15/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	172	0	172	0	0.00
15/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	387	0	387	0	0.00
15/06/2012	R157 On 01-November-12			Bond Future	6.15	120.7821	6.1480	120.7821	200.00
15/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	948	1	948	1	0.00
15/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	683	1	683	1	0.00
15/06/2012	R157 On 07-February-13			Bond Future	6.18	122.7016	6.1770	122.7016	0.00
15/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1191	1	1191	1	0.00
15/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	923	1	923	1	0.00
15/06/2012	R186 On 02-August-12			Bond Future	8.15	120.0860	8.1500	120.0860	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
15/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	425	0	425	0	276.00
15/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	496	0	496	0	2,700.00
15/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	619	0	619	0	43.00
15/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	7871	7	7871	7	0.00
15/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	5196	4	5196	4	0.00
15/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	5881	5	5881	5	0.00
15/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	5959	5	5959	5	0.00
15/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1331	1	1331	1	1,099.00
15/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	2487	2	2487	2	8,750.00
15/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	2771	2	2771	2	0.00
15/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	1353	2	1353	2	900.00
15/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	1540	2	1540	2	0.00
15/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	2773	3	2773	3	0.00
15/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	340	0	340	0	43.00
15/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	352	1	352	1	2,700.00
15/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	473	1	473	1	276.00
15/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	146	0	146	0	199.00
15/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	4420	5	4420	5	0.00
15/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	4897	6	4897	6	0.00
15/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	5229	6	5229	6	0.00
15/06/2012	R186 On 01-November-12			Bond Future	8.23	121.8086	8.2250	121.8086	200.00
15/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2208	2	2208	2	1,858.00
15/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	7158	7	7158	7	0.00
15/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1775	2	1775	2	1,858.00
15/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	6082	7	6082	7	0.00
15/06/2012	R186 On 07-February-13			Bond Future	8.30	118.4477	8.3020	118.4477	0.00
15/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	5942	5	5942	5	0.00
15/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	4418	5	4418	5	0.00
15/06/2012	R189 On 02-August-12			Bond Future	219.73	219.6874	219.7277	219.6874	44.00
15/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	78	0	78	0	0.00
15/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
15/06/2012	R197 On 02-August-12			Bond Future	256.29	256.2196	256.2857	256.2196	1,858.00
15/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	136	0	136	0	0.00
15/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	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
15/06/2012	R201 On 02-August-12			Bond Future	4.93	109.4142	4.9260	109.4142	1,673.00
15/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	702	1	702	1	0.00
15/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	66	0	66	0	0.00
15/06/2012	R201 On 01-November-12			Bond Future	4.82	110.9861	4.8150	110.9861	0.00
15/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	851	1	851	1	0.00
15/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	234	0	234	0	0.00
15/06/2012	R201 On 07-February-13			Bond Future	4.64	108.3358	4.6350	108.3358	0.00
15/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	976	1	976	1	0.00
15/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	343	0	343	0	0.00
15/06/2012	R202 On 02-August-12			Bond Future	189.28	188.4921	189.2831	188.4921	45,107.00
15/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	843	0	843	0	0.00
15/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
15/06/2012	R203 On 02-August-12			Bond Future	6.73	109.5174	6.7330	109.5174	13,254.00
15/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	497	0	497	0	4,200.00
15/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1051	1	1051	1	1,400.00
15/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2013	2	2013	2	0.00
15/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3576	3	3576	3	0.00
15/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	32	0	32	0	4,200.00
15/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	185	0	185	0	1,400.00
15/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	535	1	535	1	0.00
15/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1088	1	1088	1	0.00
15/06/2012	R203 On 01-November-12			Bond Future	6.79	106.9317	6.7930	106.9317	0.00
15/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1616	2	1616	2	0.00
15/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	1291	1	1291	1	0.00
15/06/2012	R203 On 07-February-13			Bond Future	6.86	108.6271	6.8560	108.6271	0.00
15/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2027	2	2027	2	0.00
15/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1691	2	1691	2	0.00
15/06/2012	R204 On 02-August-12			Bond Future	7.09	105.5165	7.0870	105.5165	4,101.00
15/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1107	1	1107	1	0.00
15/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	780	1	780	1	0.00
15/06/2012	R204 On 01-November-12			Bond Future	7.15	107.0340	7.1540	107.0340	0.00
15/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	1984	2	1984	2	0.00
15/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1654	2	1654	2	0.00
15/06/2012	R204 On 07-February-13			Bond Future	7.22	104.7011	7.2220	104.7011	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
15/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	2535	2	2535	2	0.00
15/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	2208	2	2208	2	0.00
15/06/2012	R206 On 02-August-12			Bond Future	5.07	103.7584	5.0730	103.7584	1,240.00
15/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	246	0	246	0	0.00
15/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	82	0	82	0	0.00
15/06/2012	R206 On 01-November-12			Bond Future	4.91	105.2485	4.9100	105.2485	0.00
15/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	349	0	349	0	0.00
15/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	185	0	185	0	0.00
15/06/2012	R206 On 07-February-13			Bond Future	4.59	103.1524	4.5850	103.1524	0.00
15/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	417	0	417	0	0.00
15/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	258	0	258	0	0.00
15/06/2012	R207 On 02-August-12			Bond Future	7.44	99.0793	7.4410	99.0793	27,509.00
15/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	1262	1	1262	1	0.00
15/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	877	1	877	1	0.00
15/06/2012	R207 On 01-November-12			Bond Future	7.51	100.5021	7.5130	100.5021	0.00
15/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2247	2	2247	2	0.00
15/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1884	2	1884	2	0.00
15/06/2012	R207 On 07-February-13			Bond Future	7.59	98.4536	7.5890	98.4536	0.00
15/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	2833	3	2833	3	0.00
15/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	2461	3	2461	3	0.00
15/06/2012	R208 On 02-August-12			Bond Future	7.55	97.0435	7.5540	97.0435	15,682.00
15/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	366	0	366	0	3,450.00
15/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	4223	4	4223	4	0.00
15/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	993	1	993	1	1,150.00
15/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	2048	2	2048	2	0.00
15/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	569	1	569	1	1,150.00
15/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1321	1	1321	1	0.00
15/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	115	0	115	0	3,450.00
15/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	2544	3	2544	3	0.00
15/06/2012	R208 On 01-November-12			Bond Future	7.62	95.0442	7.6240	95.0442	0.00
15/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	2485	2	2485	2	0.00
15/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	2037	2	2037	2	0.00
15/06/2012	R208 On 07-February-13			Bond Future	7.70	96.5537	7.6980	96.5537	0.00
15/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3200	3	3200	3	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
15/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2729	3	2729	3	0.00
15/06/2012	R209 On 02-August-12			Bond Future	8.72	76.7962	8.7180	76.7962	28,799.00
15/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	2599	2	2599	2	0.00
15/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	1091	1	1091	1	0.00
15/06/2012	R209 On 01-November-12			Bond Future	8.79	74.7538	8.7870	74.7538	0.00
15/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	4301	4	4301	4	0.00
15/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2728	3	2728	3	0.00
15/06/2012	R209 On 07-February-13			Bond Future	8.86	75.9431	8.8600	75.9431	0.00
15/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	5465	5	5465	5	0.00
15/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3936	4	3936	4	0.00
15/06/2012	R210 On 02-August-12			Bond Future	143.28	142.6940	143.2844	142.6940	925.00
15/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	624	0	624	0	0.00
15/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
15/06/2012	R211 On 02-August-12			Bond Future	120.42	120.3893	120.4161	120.3893	480.00
15/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	56	0	56	0	0.00
15/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
15/06/2012	R212 On 02-August-12			Bond Future	117.65	117.4200	117.6505	117.4200	2,989.00
15/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	260	0	260	0	0.00
15/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
15/06/2012	R213 On 02-August-12			Bond Future	8.57	87.7118	8.5690	87.7118	4,725.00
15/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	2557	2	2557	2	0.00
15/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	1169	2	1169	2	0.00
15/06/2012	R213 On 01-November-12			Bond Future	8.64	85.4374	8.6410	85.4374	0.00
15/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4238	4	4238	4	0.00
15/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2886	3	2886	3	0.00
15/06/2012	R213 On 07-February-13			Bond Future	8.72	86.7871	8.7200	86.7871	0.00
15/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	5419	5	5419	5	0.00
15/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	4003	4	4003	4	0.00
15/06/2012	R214 On 02-August-12			Bond Future	8.75	78.4307	8.7510	78.4307	1,530.00
15/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	1634	1	1634	1	0.00
15/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00