



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
18/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	AL7T On 02-August-12			Index Future	440.85	440.8970	440.8450	440.8970	13.00
18/06/2012	AL7T On 01-November-12			Index Future	447.15	447.2010	447.1510	447.2010	0.00
18/06/2012	ALBI On 02-August-12			Index Future	399.64	399.7890	399.6350	399.7890	1,005.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	ALBI On	01-November-12			Index Future	405.35	405.5050	405.3520	405.5050	0.00
18/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2012	ES33 On	02-August-12			Bond Future	9.35	86.1889	9.3490	86.1889	4,220.00
18/06/2012	ES33 On	01-November-12			Bond Future	9.44	83.6429	9.4430	83.6429	0.00
18/06/2012	GOVI On	02-August-12			GOVI	400.66	400.7710	400.6580	400.7710	269.00
18/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	24280	3	24280	3	0.00
18/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
18/06/2012	GOVI On	01-November-12			GOVI	406.39	406.5020	406.3900	406.5020	0.00
18/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	24300	3	24300	3	0.00
18/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
18/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2012	IGOV On	02-August-12			Index Future	175.12	174.9290	175.1180	174.9290	594.00
18/06/2012	IGOV On	01-November-12			Index Future	177.62	177.4310	177.6230	177.4310	0.00
18/06/2012	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
18/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	2,890.00
18/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	0.00
18/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.49	94.5400	5.4900	94.5400	0.00
18/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	44,760.00
18/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.31	94.7100	5.3100	94.7100	0.00
18/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.30	94.7200	5.3000	94.7200	0.00
18/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.28	94.7400	5.2800	94.7400	840.00
18/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.29	94.7300	5.2900	94.7300	1,000.00
18/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.38	94.6600	5.3800	94.6600	500.00
18/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.52	94.5300	5.5200	94.5300	1,700.00
18/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.70	94.3500	5.7000	94.3500	1,500.00
18/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.88	94.1600	5.8800	94.1600	0.00
18/06/2012	R157 On 02-August-12			Bond Future	6.12	125.9149	6.1230	125.9149	14,880.00
18/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	473	1	473	1	3,750.00
18/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	880	1	880	1	1,250.00
18/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1395	1	1395	1	0.00
18/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2569	3	2569	3	0.00
18/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	5	0	5	0	3,750.00
18/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	62	0	62	0	1,250.00
18/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	169	0	169	0	0.00
18/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	388	0	388	0	0.00
18/06/2012	R157 On 01-November-12			Bond Future	6.16	120.9120	6.1590	120.9120	200.00
18/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	922	1	922	1	0.00
18/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	688	1	688	1	0.00
18/06/2012	R157 On 07-February-13			Bond Future	6.19	122.8347	6.1920	122.8347	0.00
18/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1163	1	1163	1	0.00
18/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	934	1	934	1	0.00
18/06/2012	R186 On 02-August-12			Bond Future	8.17	121.0149	8.1700	121.0149	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
18/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	358	0	358	0	276.00
18/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	421	0	421	0	2,700.00
18/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	533	1	533	1	43.00
18/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	7672	8	7672	8	0.00
18/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	4997	5	4997	5	0.00
18/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	5681	6	5681	6	0.00
18/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	5758	6	5758	6	0.00
18/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1199	1	1199	1	1,099.00
18/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	2316	2	2316	2	8,750.00
18/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	2593	3	2593	3	0.00
18/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	1366	1	1366	1	900.00
18/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	1558	2	1558	2	0.00
18/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	2831	3	2831	3	0.00
18/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	330	0	330	0	43.00
18/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	342	0	342	0	2,700.00
18/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	464	0	464	0	276.00
18/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	137	0	137	0	199.00
18/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	4524	4	4524	4	0.00
18/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	5013	5	5013	5	0.00
18/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	5351	5	5351	5	0.00
18/06/2012	R186 On 01-November-12			Bond Future	8.25	122.7383	8.2450	122.7383	200.00
18/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2104	2	2104	2	1,858.00
18/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6987	7	6987	7	0.00
18/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1791	2	1791	2	1,858.00
18/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	6165	6	6165	6	0.00
18/06/2012	R186 On 07-February-13			Bond Future	8.32	119.4039	8.3240	119.4039	0.00
18/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	5796	6	5796	6	0.00
18/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	4473	4	4473	4	0.00
18/06/2012	R189 On 02-August-12			Bond Future	219.77	219.7277	219.7680	219.7277	44.00
18/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	118	0	118	0	0.00
18/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
18/06/2012	R197 On 02-August-12			Bond Future	256.35	256.2857	256.3518	256.2857	1,858.00
18/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	202	0	202	0	0.00
18/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00

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18/06/2012	R201 On 02-August-12			Bond Future	4.91	109.5749	4.9110	109.5749	1,620.00
18/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	726	1	726	1	0.00
18/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	54	0	54	0	0.00
18/06/2012	R201 On 01-November-12			Bond Future	4.80	111.1411	4.7980	111.1411	0.00
18/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	871	1	871	1	0.00
18/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	219	0	219	0	0.00
18/06/2012	R201 On 07-February-13			Bond Future	4.62	108.4959	4.6190	108.4959	0.00
18/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	992	1	992	1	0.00
18/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	330	0	330	0	0.00
18/06/2012	R202 On 02-August-12			Bond Future	189.33	189.2831	189.3337	189.2831	45,107.00
18/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	894	1	894	1	0.00
18/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
18/06/2012	R203 On 02-August-12			Bond Future	6.74	109.7032	6.7430	109.7032	13,254.00
18/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	457	0	457	0	4,200.00
18/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1001	1	1001	1	1,400.00
18/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1960	2	1960	2	0.00
18/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3528	4	3528	4	0.00
18/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	28	0	28	0	4,200.00
18/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	177	0	177	0	1,400.00
18/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	529	1	529	1	0.00
18/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1093	1	1093	1	0.00
18/06/2012	R203 On 01-November-12			Bond Future	6.80	107.1133	6.8030	107.1133	0.00
18/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1578	2	1578	2	0.00
18/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	1295	1	1295	1	0.00
18/06/2012	R203 On 07-February-13			Bond Future	6.87	108.8152	6.8680	108.8152	0.00
18/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	1989	2	1989	2	0.00
18/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1701	2	1701	2	0.00
18/06/2012	R204 On 02-August-12			Bond Future	7.09	105.6308	7.0920	105.6308	4,101.00
18/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1063	1	1063	1	0.00
18/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	762	1	762	1	0.00
18/06/2012	R204 On 01-November-12			Bond Future	7.16	107.1392	7.1580	107.1392	0.00
18/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	1954	2	1954	2	0.00
18/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1644	2	1644	2	0.00
18/06/2012	R204 On 07-February-13			Bond Future	7.23	104.8117	7.2280	104.8117	0.00

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18/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	2504	3	2504	3	0.00
18/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	2206	2	2206	2	0.00
18/06/2012	R206 On 02-August-12			Bond Future	5.12	103.7878	5.1180	103.7878	1,240.00
18/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	201	0	201	0	0.00
18/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	100	0	100	0	0.00
18/06/2012	R206 On 01-November-12			Bond Future	4.96	105.2718	4.9640	105.2718	0.00
18/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	309	0	309	0	0.00
18/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	209	0	209	0	0.00
18/06/2012	R206 On 07-February-13			Bond Future	4.66	103.1789	4.6620	103.1789	0.00
18/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	376	0	376	0	0.00
18/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	286	0	286	0	0.00
18/06/2012	R207 On 02-August-12			Bond Future	7.45	99.3699	7.4510	99.3699	27,509.00
18/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	1198	1	1198	1	0.00
18/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	868	1	868	1	0.00
18/06/2012	R207 On 01-November-12			Bond Future	7.52	100.7894	7.5230	100.7894	0.00
18/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2195	2	2195	2	0.00
18/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1886	2	1886	2	0.00
18/06/2012	R207 On 07-February-13			Bond Future	7.60	98.7523	7.6010	98.7523	0.00
18/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	2782	3	2782	3	0.00
18/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	2473	2	2473	2	0.00
18/06/2012	R208 On 02-August-12			Bond Future	7.56	97.3281	7.5580	97.3281	15,682.00
18/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	334	0	334	0	3,450.00
18/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	4187	4	4187	4	0.00
18/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	945	1	945	1	1,150.00
18/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1998	2	1998	2	0.00
18/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	544	1	544	1	1,150.00
18/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1298	1	1298	1	0.00
18/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	103	0	103	0	3,450.00
18/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	2537	3	2537	3	0.00
18/06/2012	R208 On 01-November-12			Bond Future	7.63	95.3275	7.6290	95.3275	0.00
18/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	2445	2	2445	2	0.00
18/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	2026	2	2026	2	0.00
18/06/2012	R208 On 07-February-13			Bond Future	7.70	96.8407	7.7030	96.8407	0.00
18/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3165	3	3165	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
18/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2724	3	2724	3	0.00
18/06/2012	R209 On 02-August-12			Bond Future	8.74	77.6429	8.7370	77.6429	28,799.00
18/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	2450	3	2450	3	0.00
18/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	1093	1	1093	1	0.00
18/06/2012	R209 On 01-November-12			Bond Future	8.81	75.6126	8.8070	75.6126	0.00
18/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	4171	4	4171	4	0.00
18/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2756	3	2756	3	0.00
18/06/2012	R209 On 07-February-13			Bond Future	8.88	76.8130	8.8810	76.8130	0.00
18/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	5341	5	5341	5	0.00
18/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3976	4	3976	4	0.00
18/06/2012	R210 On 02-August-12			Bond Future	143.32	143.2844	143.3224	143.2844	925.00
18/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	662	1	662	1	0.00
18/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
18/06/2012	R211 On 02-August-12			Bond Future	120.44	120.4161	120.4430	120.4161	480.00
18/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	83	0	83	0	0.00
18/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
18/06/2012	R212 On 02-August-12			Bond Future	117.68	117.6505	117.6812	117.6505	2,989.00
18/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	291	0	291	0	0.00
18/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
18/06/2012	R213 On 02-August-12			Bond Future	8.59	88.5840	8.5880	88.5840	4,725.00
18/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	2405	3	2405	3	0.00
18/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	1174	1	1174	1	0.00
18/06/2012	R213 On 01-November-12			Bond Future	8.66	86.3209	8.6610	86.3209	0.00
18/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4107	4	4107	4	0.00
18/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2916	3	2916	3	0.00
18/06/2012	R213 On 07-February-13			Bond Future	8.74	87.6879	8.7410	87.6879	0.00
18/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	5294	5	5294	5	0.00
18/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	4045	4	4045	4	0.00
18/06/2012	R214 On 02-August-12			Bond Future	8.78	79.3250	8.7810	79.3250	1,530.00
18/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	1384	2	1384	2	0.00
18/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00