



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
20/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	AL7T On 02-August-12			Index Future	446.54	444.2060	446.5400	444.2060	13.00
20/06/2012	AL7T On 01-November-12			Index Future	452.92	450.5580	452.9170	450.5580	0.00
20/06/2012	ALBI On 02-August-12			Index Future	403.78	402.2790	403.7830	402.2790	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
20/06/2012	ALBI On	01-November-12			Index Future	409.55	408.0310	409.5500	408.0310	0.00
20/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2012	ES33 On	02-August-12			Bond Future	9.17	87.0209	9.1720	87.0209	4,220.00
20/06/2012	ES33 On	01-November-12			Bond Future	9.26	84.4848	9.2610	84.4848	0.00
20/06/2012	GOVI On	02-August-12			GOVI	404.65	403.1710	404.6500	403.1710	269.00
20/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	64200	5	64200	5	0.00
20/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
20/06/2012	GOVI On	01-November-12			GOVI	410.43	408.9360	410.4290	408.9360	0.00
20/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	64690	5	64690	5	0.00
20/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
20/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2012	IGOV On	02-August-12			Index Future	175.06	175.0910	175.0610	175.0910	594.00
20/06/2012	IGOV On	01-November-12			Index Future	177.56	177.5950	177.5610	177.5950	0.00
20/06/2012	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
20/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
20/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.48	94.4200	5.4800	94.4200	0.00
20/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.44	94.4900	5.4400	94.4900	0.00
20/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.5400	5.4100	94.5400	44,760.00
20/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.29	94.6200	5.2900	94.6200	0.00
20/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.26	94.6400	5.2600	94.6400	0.00
20/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.22	94.6500	5.2200	94.6500	840.00
20/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.24	94.6300	5.2400	94.6300	1,000.00
20/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.32	94.5600	5.3200	94.5600	500.00
20/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.46	94.4100	5.4600	94.4100	1,700.00
20/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.64	94.2300	5.6400	94.2300	1,500.00
20/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.82	94.0400	5.8200	94.0400	0.00
20/06/2012	R157 On 02-August-12			Bond Future	5.98	126.0817	5.9750	126.0817	14,880.00
20/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	749	1	749	1	3,750.00
20/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	1250	1	1250	1	1,250.00
20/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1821	2	1821	2	0.00
20/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	3032	3	3032	3	0.00
20/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	1	0	1	0	3,750.00
20/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	22	0	22	0	1,250.00
20/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	72	0	72	0	0.00
20/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	198	0	198	0	0.00
20/06/2012	R157 On 01-November-12			Bond Future	6.00	121.0797	5.9970	121.0797	200.00
20/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	1187	1	1187	1	0.00
20/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	484	1	484	1	0.00
20/06/2012	R157 On 07-February-13			Bond Future	6.01	122.9994	6.0110	122.9994	0.00
20/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1420	1	1420	1	0.00
20/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	717	1	717	1	0.00
20/06/2012	R186 On 02-August-12			Bond Future	7.98	122.0507	7.9840	122.0507	34,845.00

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20/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	668	1	668	1	276.00
20/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	772	1	772	1	2,700.00
20/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	951	1	951	1	43.00
20/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	9371	9	9371	9	0.00
20/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	6526	6	6526	6	0.00
20/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	7270	7	7270	7	0.00
20/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	7353	7	7353	7	0.00
20/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1933	2	1933	2	1,099.00
20/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	3414	3	3414	3	8,750.00
20/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	3756	3	3756	3	0.00
20/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	741	1	741	1	900.00
20/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	869	1	869	1	0.00
20/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	1777	2	1777	2	0.00
20/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	138	0	138	0	43.00
20/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	143	0	143	0	2,700.00
20/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	205	0	205	0	276.00
20/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	49	0	49	0	199.00
20/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	3155	4	3155	4	0.00
20/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	3576	4	3576	4	0.00
20/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	3874	4	3874	4	0.00
20/06/2012	R186 On 01-November-12			Bond Future	8.05	123.8015	8.0520	123.8015	200.00
20/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2763	3	2763	3	1,858.00
20/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	8306	8	8306	8	0.00
20/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1290	1	1290	1	1,858.00
20/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	5004	5	5004	5	0.00
20/06/2012	R186 On 07-February-13			Bond Future	8.13	120.4640	8.1250	120.4640	0.00
20/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	6802	7	6802	7	0.00
20/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	3640	4	3640	4	0.00
20/06/2012	R189 On 02-August-12			Bond Future	219.93	219.8083	219.9301	219.8083	44.00
20/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	280	0	280	0	0.00
20/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
20/06/2012	R197 On 02-August-12			Bond Future	256.62	256.4177	256.6172	256.4177	1,858.00
20/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	467	0	467	0	0.00
20/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00

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20/06/2012	R201 On 02-August-12			Bond Future	4.78	109.7546	4.7780	109.7546	1,620.00
20/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	998	1	998	1	0.00
20/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	16	0	16	0	0.00
20/06/2012	R201 On 01-November-12			Bond Future	4.65	111.3237	4.6480	111.3237	0.00
20/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	1092	1	1092	1	0.00
20/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	124	0	124	0	0.00
20/06/2012	R201 On 07-February-13			Bond Future	4.45	108.6766	4.4470	108.6766	0.00
20/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	1196	1	1196	1	0.00
20/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	216	0	216	0	0.00
20/06/2012	R202 On 02-August-12			Bond Future	189.24	189.3843	189.2398	189.3843	45,107.00
20/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	800	1	800	1	0.00
20/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
20/06/2012	R203 On 02-August-12			Bond Future	6.58	110.0271	6.5760	110.0271	13,477.00
20/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	753	1	753	1	4,200.00
20/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1474	1	1474	1	1,400.00
20/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2592	2	2592	2	0.00
20/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	4250	4	4250	4	0.00
20/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	7	0	7	0	4,200.00
20/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	67	0	67	0	1,400.00
20/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	259	0	259	0	0.00
20/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	646	1	646	1	0.00
20/06/2012	R203 On 01-November-12			Bond Future	6.63	107.4436	6.6260	107.4436	0.00
20/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1983	2	1983	2	0.00
20/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	950	1	950	1	0.00
20/06/2012	R203 On 07-February-13			Bond Future	6.68	109.1444	6.6790	109.1444	0.00
20/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2388	2	2388	2	0.00
20/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1340	2	1340	2	0.00
20/06/2012	R204 On 02-August-12			Bond Future	6.92	106.1473	6.9150	106.1473	4,101.00
20/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1628	1	1628	1	0.00
20/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	401	1	401	1	0.00
20/06/2012	R204 On 01-November-12			Bond Future	6.97	107.6623	6.9730	107.6623	0.00
20/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2463	2	2463	2	0.00
20/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1220	1	1220	1	0.00
20/06/2012	R204 On 07-February-13			Bond Future	7.03	105.3332	7.0320	105.3332	0.00

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20/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	3008	3	3008	3	0.00
20/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1762	2	1762	2	0.00
20/06/2012	R206 On 02-August-12			Bond Future	5.00	103.8074	5.0020	103.8074	1,240.00
20/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	311	0	311	0	0.00
20/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	48	0	48	0	0.00
20/06/2012	R206 On 01-November-12			Bond Future	4.83	105.2917	4.8250	105.2917	0.00
20/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	407	0	407	0	0.00
20/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	144	0	144	0	0.00
20/06/2012	R206 On 07-February-13			Bond Future	4.48	103.1935	4.4840	103.1935	0.00
20/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	469	0	469	0	0.00
20/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	217	0	217	0	0.00
20/06/2012	R207 On 02-August-12			Bond Future	7.22	100.0387	7.2220	100.0387	27,509.00
20/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	2015	2	2015	2	0.00
20/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	395	1	395	1	0.00
20/06/2012	R207 On 01-November-12			Bond Future	7.29	101.4712	7.2850	101.4712	0.00
20/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2893	3	2893	3	0.00
20/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1282	2	1282	2	0.00
20/06/2012	R207 On 07-February-13			Bond Future	7.35	99.4378	7.3510	99.4378	0.00
20/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3502	3	3502	3	0.00
20/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	1871	2	1871	2	0.00
20/06/2012	R208 On 02-August-12			Bond Future	7.33	98.1149	7.3260	98.1149	16,082.00
20/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	729	1	729	1	3,450.00
20/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	5532	5	5532	5	0.00
20/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1701	1	1701	1	1,150.00
20/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	3088	3	3088	3	0.00
20/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	214	0	214	0	1,150.00
20/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	634	1	634	1	0.00
20/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	28	0	28	0	3,450.00
20/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1512	2	1512	2	0.00
20/06/2012	R208 On 01-November-12			Bond Future	7.39	96.1242	7.3870	96.1242	0.00
20/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	3261	3	3261	3	0.00
20/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1398	2	1398	2	0.00
20/06/2012	R208 On 07-February-13			Bond Future	7.45	97.6499	7.4510	97.6499	0.00
20/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3971	4	3971	4	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
20/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2067	2	2067	2	0.00
20/06/2012	R209 On 02-August-12			Bond Future	8.56	78.4724	8.5620	78.4724	28,799.00
20/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	3429	3	3429	3	0.00
20/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	658	1	658	1	0.00
20/06/2012	R209 On 01-November-12			Bond Future	8.63	76.4552	8.6270	76.4552	0.00
20/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	5020	5	5020	5	0.00
20/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2170	2	2170	2	0.00
20/06/2012	R209 On 07-February-13			Bond Future	8.70	77.6676	8.6960	77.6676	0.00
20/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	6185	6	6185	6	0.00
20/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3365	4	3365	4	0.00
20/06/2012	R210 On 02-August-12			Bond Future	143.48	143.3606	143.4757	143.3606	925.00
20/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	816	1	816	1	0.00
20/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
20/06/2012	R211 On 02-August-12			Bond Future	120.55	120.4698	120.5508	120.4698	480.00
20/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	191	0	191	0	0.00
20/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
20/06/2012	R212 On 02-August-12			Bond Future	117.71	117.7120	117.7051	117.7120	2,989.00
20/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	315	0	315	0	0.00
20/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
20/06/2012	R213 On 02-August-12			Bond Future	8.40	89.5278	8.4020	89.5278	4,725.00
20/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	3429	3	3429	3	0.00
20/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	654	1	654	1	0.00
20/06/2012	R213 On 01-November-12			Bond Future	8.47	87.2675	8.4710	87.2675	0.00
20/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4992	5	4992	5	0.00
20/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2248	2	2248	2	0.00
20/06/2012	R213 On 07-February-13			Bond Future	8.54	88.6516	8.5440	88.6516	0.00
20/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	6242	6	6242	6	0.00
20/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3407	4	3407	4	0.00
20/06/2012	R214 On 02-August-12			Bond Future	8.62	80.0670	8.6210	80.0670	1,530.00
20/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	2735	2	2735	2	0.00
20/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00