



# 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
21/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	AL7T On 02-August-12			Index Future	444.72	446.5400	444.7190	446.5400	13.00
21/06/2012	AL7T On 01-November-12			Index Future	451.04	452.9170	451.0350	452.9170	0.00
21/06/2012	ALBI On 02-August-12			Index Future	401.89	403.7830	401.8850	403.7830	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
21/06/2012	ALBI On	01-November-12			Index Future	407.59	409.5500	407.5930	409.5500	0.00
21/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2012	ES33 On	02-August-12			Bond Future	9.27	87.4580	9.2730	87.4580	4,220.00
21/06/2012	ES33 On	01-November-12			Bond Future	9.37	84.9229	9.3650	84.9229	0.00
21/06/2012	GOVI On	02-August-12			GOVI	402.83	404.6500	402.8310	404.6500	269.00
21/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	46010	6	46010	6	0.00
21/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
21/06/2012	GOVI On	01-November-12			GOVI	408.55	410.4290	408.5530	410.4290	0.00
21/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	45930	6	45930	6	0.00
21/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
21/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2012	IGOV On	02-August-12			Index Future	175.09	175.0610	175.0880	175.0610	593.00
21/06/2012	IGOV On	01-November-12			Index Future	177.58	177.5610	177.5750	177.5610	0.00
21/06/2012	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
21/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.5200	5.5600	94.5200	0.00
21/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.45	94.5600	5.4500	94.5600	0.00
21/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.5900	5.3600	94.5900	44,760.00
21/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.26	94.7100	5.2600	94.7100	0.00
21/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	0.00
21/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	840.00
21/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.23	94.7600	5.2300	94.7600	1,000.00
21/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.32	94.6800	5.3200	94.6800	500.00
21/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.45	94.5400	5.4500	94.5400	1,700.00
21/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	1,500.00
21/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	0.00
21/06/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.99	5.8200	5.9900	5.8200	0.00
21/06/2012	R157 On 02-August-12			Bond Future	6.05	126.3498	6.0470	126.3498	14,880.00
21/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	594	1	594	1	3,750.00
21/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	1055	1	1055	1	1,250.00
21/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1606	2	1606	2	0.00
21/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2806	3	2806	3	0.00
21/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	2	0	2	0	3,750.00
21/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	34	0	34	0	1,250.00
21/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	105	0	105	0	0.00
21/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	270	0	270	0	0.00
21/06/2012	R157 On 01-November-12			Bond Future	6.08	121.3492	6.0800	121.3492	200.00
21/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	1035	1	1035	1	0.00
21/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	573	0	573	0	0.00
21/06/2012	R157 On 07-February-13			Bond Future	6.12	123.2692	6.1150	123.2692	0.00
21/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1256	1	1256	1	0.00
21/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	826	1	826	1	0.00
21/06/2012	R186 On 02-August-12			Bond Future	8.06	122.6122	8.0640	122.6122	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
21/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	480	1	480	1	276.00
21/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	562	1	562	1	2,700.00
21/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	706	1	706	1	43.00
21/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	8617	9	8617	9	0.00
21/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	5821	7	5821	7	0.00
21/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	6546	7	6546	7	0.00
21/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	6628	7	6628	7	0.00
21/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1534	2	1534	2	1,099.00
21/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	2864	3	2864	3	8,750.00
21/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	3181	4	3181	4	0.00
21/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	940	1	940	1	900.00
21/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	1093	1	1093	1	0.00
21/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	2152	2	2152	2	0.00
21/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	186	0	186	0	43.00
21/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	193	0	193	0	2,700.00
21/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	274	0	274	0	276.00
21/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	68	0	68	0	199.00
21/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	3683	3	3683	3	0.00
21/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	4140	4	4140	4	0.00
21/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	4459	4	4459	4	0.00
21/06/2012	R186 On 01-November-12			Bond Future	8.14	124.3716	8.1370	124.3716	200.00
21/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2424	3	2424	3	1,858.00
21/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	7675	8	7675	8	0.00
21/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1466	1	1466	1	1,858.00
21/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	5471	5	5471	5	0.00
21/06/2012	R186 On 07-February-13			Bond Future	8.22	121.0411	8.2150	121.0411	0.00
21/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	6284	7	6284	7	0.00
21/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	3958	4	3958	4	0.00
21/06/2012	R189 On 02-August-12			Bond Future	219.97	219.9301	219.9703	219.9301	44.00
21/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	320	0	320	0	0.00
21/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
21/06/2012	R197 On 02-August-12			Bond Future	256.68	256.6172	256.6831	256.6172	1,858.00
21/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	533	0	533	0	0.00
21/06/2012	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
21/06/2012	R201 On 02-August-12			Bond Future	5.03	109.9207	5.0260	109.9207	1,620.00
21/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	500	1	500	1	0.00
21/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	97	0	97	0	0.00
21/06/2012	R201 On 01-November-12			Bond Future	4.93	111.4920	4.9330	111.4920	0.00
21/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	659	1	659	1	0.00
21/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	289	0	289	0	0.00
21/06/2012	R201 On 07-February-13			Bond Future	4.79	108.8429	4.7890	108.8429	0.00
21/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	767	1	767	1	0.00
21/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	417	0	417	0	0.00
21/06/2012	R202 On 02-August-12			Bond Future	189.29	189.2398	189.2904	189.2398	45,107.00
21/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	850	1	850	1	0.00
21/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
21/06/2012	R203 On 02-August-12			Bond Future	6.66	110.4014	6.6570	110.4014	13,477.00
21/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	569	1	569	1	4,200.00
21/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1206	1	1206	1	1,400.00
21/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2262	3	2262	3	0.00
21/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3893	4	3893	4	0.00
21/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	11	0	11	0	4,200.00
21/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	97	0	97	0	1,400.00
21/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	352	0	352	0	0.00
21/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	823	1	823	1	0.00
21/06/2012	R203 On 01-November-12			Bond Future	6.72	107.8221	6.7150	107.8221	0.00
21/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1751	2	1751	2	0.00
21/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	1096	1	1096	1	0.00
21/06/2012	R203 On 07-February-13			Bond Future	6.78	109.5273	6.7800	109.5273	0.00
21/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2147	2	2147	2	0.00
21/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1506	1	1506	1	0.00
21/06/2012	R204 On 02-August-12			Bond Future	6.99	106.5302	6.9850	106.5302	4,101.00
21/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1367	2	1367	2	0.00
21/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	507	0	507	0	0.00
21/06/2012	R204 On 01-November-12			Bond Future	7.05	108.0516	7.0490	108.0516	0.00
21/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2225	2	2225	2	0.00
21/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1367	1	1367	1	0.00
21/06/2012	R204 On 07-February-13			Bond Future	7.12	105.7313	7.1180	105.7313	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
21/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	2761	3	2761	3	0.00
21/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1932	2	1932	2	0.00
21/06/2012	R206 On 02-August-12			Bond Future	5.13	103.8874	5.1330	103.8874	1,240.00
21/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	184	0	184	0	0.00
21/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	104	0	104	0	0.00
21/06/2012	R206 On 01-November-12			Bond Future	4.99	105.3713	4.9920	105.3713	0.00
21/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	288	0	288	0	0.00
21/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	221	0	221	0	0.00
21/06/2012	R206 On 07-February-13			Bond Future	4.73	103.2711	4.7250	103.2711	0.00
21/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	343	0	343	0	0.00
21/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	311	0	311	0	0.00
21/06/2012	R207 On 02-August-12			Bond Future	7.28	100.6051	7.2830	100.6051	27,509.00
21/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	1755	2	1755	2	0.00
21/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	481	0	481	0	0.00
21/06/2012	R207 On 01-November-12			Bond Future	7.35	102.0374	7.3490	102.0374	0.00
21/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2667	3	2667	3	0.00
21/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1408	1	1408	1	0.00
21/06/2012	R207 On 07-February-13			Bond Future	7.42	100.0118	7.4230	100.0118	0.00
21/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3267	4	3267	4	0.00
21/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	2018	2	2018	2	0.00
21/06/2012	R208 On 02-August-12			Bond Future	7.40	98.7243	7.4010	98.7243	16,082.00
21/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	552	1	552	1	3,450.00
21/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	5081	6	5081	6	0.00
21/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1400	2	1400	2	1,150.00
21/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	2694	3	2694	3	0.00
21/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	282	0	282	0	1,150.00
21/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	794	1	794	1	0.00
21/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	39	0	39	0	3,450.00
21/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1797	2	1797	2	0.00
21/06/2012	R208 On 01-November-12			Bond Future	7.47	96.7422	7.4670	96.7422	0.00
21/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	2952	3	2952	3	0.00
21/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1569	1	1569	1	0.00
21/06/2012	R208 On 07-February-13			Bond Future	7.54	98.2742	7.5390	98.2742	0.00
21/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3654	4	3654	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
21/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2265	2	2265	2	0.00
21/06/2012	R209 On 02-August-12			Bond Future	8.66	78.9049	8.6620	78.9049	28,799.00
21/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	2826	3	2826	3	0.00
21/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	868	1	868	1	0.00
21/06/2012	R209 On 01-November-12			Bond Future	8.73	76.8901	8.7310	76.8901	0.00
21/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	4479	5	4479	5	0.00
21/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2463	2	2463	2	0.00
21/06/2012	R209 On 07-February-13			Bond Future	8.81	78.1046	8.8050	78.1046	0.00
21/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	5649	6	5649	6	0.00
21/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3691	3	3691	3	0.00
21/06/2012	R210 On 02-August-12			Bond Future	143.51	143.4757	143.5137	143.4757	925.00
21/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	854	1	854	1	0.00
21/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
21/06/2012	R211 On 02-August-12			Bond Future	120.58	120.5508	120.5777	120.5508	480.00
21/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	218	0	218	0	0.00
21/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
21/06/2012	R212 On 02-August-12			Bond Future	117.64	117.7051	117.6361	117.7051	2,989.00
21/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	246	0	246	0	0.00
21/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
21/06/2012	R213 On 02-August-12			Bond Future	8.48	89.9719	8.4830	89.9719	4,725.00
21/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	2921	3	2921	3	0.00
21/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	823	1	823	1	0.00
21/06/2012	R213 On 01-November-12			Bond Future	8.55	87.7134	8.5540	87.7134	0.00
21/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4549	5	4549	5	0.00
21/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2489	2	2489	2	0.00
21/06/2012	R213 On 07-February-13			Bond Future	8.63	89.1069	8.6330	89.1069	0.00
21/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	5792	6	5792	6	0.00
21/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3679	3	3679	3	0.00
21/06/2012	R214 On 02-August-12			Bond Future	8.72	80.4254	8.7160	80.4254	1,530.00
21/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	1928	3	1928	3	0.00
21/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00