



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
22/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	AL7T On 02-August-12			Index Future	446.54	444.7190	446.5420	444.7190	13.00
22/06/2012	AL7T On 01-November-12			Index Future	452.87	451.0350	452.8660	451.0350	0.00
22/06/2012	ALBI On 02-August-12			Index Future	403.02	401.8850	403.0180	401.8850	1,003.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	ALBI On	01-November-12			Index Future	408.73	407.5930	408.7260	407.5930	0.00
22/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2012	ES33 On	02-August-12			Bond Future	9.23	86.6433	9.2310	86.6433	4,220.00
22/06/2012	ES33 On	01-November-12			Bond Future	9.32	84.0976	9.3230	84.0976	0.00
22/06/2012	GOVI On	02-August-12			GOVI	403.93	402.8310	403.9270	402.8310	269.00
22/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	56970	5	56970	5	0.00
22/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
22/06/2012	GOVI On	01-November-12			GOVI	409.65	408.5530	409.6480	408.5530	0.00
22/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	56880	5	56880	5	0.00
22/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
22/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2012	IGOV On	02-August-12			Index Future	175.29	175.0880	175.2900	175.0880	593.00
22/06/2012	IGOV On	01-November-12			Index Future	177.77	177.5750	177.7730	177.5750	0.00
22/06/2012	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
22/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.49	94.4400	5.4900	94.4400	0.00
22/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.45	94.5500	5.4500	94.5500	0.00
22/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.30	94.6400	5.3000	94.6400	44,760.00
22/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.28	94.7400	5.2800	94.7400	0.00
22/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.27	94.7500	5.2700	94.7500	0.00
22/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.23	94.7800	5.2300	94.7800	840.00
22/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.25	94.7700	5.2500	94.7700	1,000.00
22/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.36	94.6800	5.3600	94.6800	500.00
22/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.49	94.5500	5.4900	94.5500	1,700.00
22/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.67	94.3700	5.6700	94.3700	1,500.00
22/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.86	94.1800	5.8600	94.1800	400.00
22/06/2012	JBAF On 18-June-14			Jibar Tradeable Future	6.03	94.0100	6.0300	94.0100	0.00
22/06/2012	R157 On 02-August-12			Bond Future	6.03	126.1226	6.0260	126.1226	14,880.00
22/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	632	1	632	1	0.00
22/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	1107	1	1107	1	1,250.00
22/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1666	2	1666	2	0.00
22/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2871	3	2871	3	0.00
22/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	2	0	2	0	3,750.00
22/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	28	0	28	0	1,250.00
22/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	90	0	90	0	0.00
22/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	241	0	241	0	0.00
22/06/2012	R157 On 01-November-12			Bond Future	6.06	121.1087	6.0580	121.1087	200.00
22/06/2012	R157 On 01-November-12	5.78	Call	Bond Future	423	0	423	0	5,630.00
22/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	1071	1	1071	1	0.00
22/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	545	1	545	1	0.00
22/06/2012	R157 On 01-November-12	5.78	Put	Bond Future	1232	0	1232	0	0.00
22/06/2012	R157 On 07-February-13			Bond Future	6.09	122.9968	6.0920	122.9968	0.00
22/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1289	1	1289	1	0.00

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22/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	798	1	798	1	0.00
22/06/2012	R186 On 02-August-12			Bond Future	8.02	121.8387	8.0230	121.8387	34,895.00
22/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	546	0	546	0	276.00
22/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	638	1	638	1	2,700.00
22/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	797	1	797	1	43.00
22/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	8996	9	8996	9	0.00
22/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	6164	6	6164	6	0.00
22/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	6903	7	6903	7	0.00
22/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	6985	7	6985	7	0.00
22/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1698	2	1698	2	1,099.00
22/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	3110	3	3110	3	8,750.00
22/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	3442	3	3442	3	0.00
22/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	805	1	805	1	900.00
22/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	943	1	943	1	0.00
22/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	1921	2	1921	2	0.00
22/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	148	0	148	0	43.00
22/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	154	0	154	0	2,700.00
22/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	221	0	221	0	276.00
22/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	52	0	52	0	199.00
22/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	3379	4	3379	4	0.00
22/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	3820	4	3820	4	0.00
22/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	4130	4	4130	4	0.00
22/06/2012	R186 On 01-November-12			Bond Future	8.09	123.5652	8.0940	123.5652	200.00
22/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2571	2	2571	2	1,858.00
22/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	7974	8	7974	8	0.00
22/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1358	1	1358	1	1,858.00
22/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	5211	5	5211	5	0.00
22/06/2012	R186 On 07-February-13			Bond Future	8.17	120.2046	8.1720	120.2046	0.00
22/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	6512	6	6512	6	0.00
22/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	3788	4	3788	4	0.00
22/06/2012	R189 On 02-August-12			Bond Future	220.01	219.9703	220.0110	219.9703	44.00
22/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	361	0	361	0	0.00
22/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
22/06/2012	R197 On 02-August-12			Bond Future	256.75	256.6831	256.7496	256.6831	1,858.00

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22/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	600	1	600	1	0.00
22/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
22/06/2012	R201 On 02-August-12			Bond Future	4.97	109.3421	4.9690	109.3421	1,620.00
22/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	601	1	601	1	0.00
22/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	65	0	65	0	0.00
22/06/2012	R201 On 01-November-12			Bond Future	4.87	110.8941	4.8700	110.8941	0.00
22/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	743	1	743	1	0.00
22/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	242	0	242	0	0.00
22/06/2012	R201 On 07-February-13			Bond Future	4.72	108.2127	4.7190	108.2127	0.00
22/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	845	1	845	1	0.00
22/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	367	0	367	0	0.00
22/06/2012	R202 On 02-August-12			Bond Future	189.94	189.2904	189.9357	189.2904	45,107.00
22/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	1496	1	1496	1	0.00
22/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
22/06/2012	R203 On 02-August-12			Bond Future	6.63	110.0405	6.6310	110.0405	13,477.00
22/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	614	1	614	1	4,200.00
22/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1280	1	1280	1	1,400.00
22/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2362	2	2362	2	0.00
22/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	4006	4	4006	4	0.00
22/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	9	0	9	0	4,200.00
22/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	81	0	81	0	1,400.00
22/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	310	0	310	0	0.00
22/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	752	1	752	1	0.00
22/06/2012	R203 On 01-November-12			Bond Future	6.69	107.4436	6.6880	107.4436	0.00
22/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1813	2	1813	2	0.00
22/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	1043	1	1043	1	0.00
22/06/2012	R203 On 07-February-13			Bond Future	6.75	109.1203	6.7520	109.1203	0.00
22/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2207	2	2207	2	0.00
22/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1454	2	1454	2	0.00
22/06/2012	R204 On 02-August-12			Bond Future	6.92	106.1630	6.9230	106.1630	4,101.00
22/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1580	1	1580	1	0.00
22/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	395	1	395	1	0.00
22/06/2012	R204 On 01-November-12			Bond Future	6.98	107.6673	6.9840	107.6673	0.00
22/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2416	2	2416	2	0.00

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22/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1229	1	1229	1	0.00
22/06/2012	R204 On 07-February-13			Bond Future	7.05	105.3138	7.0500	105.3138	0.00
22/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	2947	3	2947	3	0.00
22/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1788	2	1788	2	0.00
22/06/2012	R206 On 02-August-12			Bond Future	5.10	103.7037	5.1020	103.7037	1,240.00
22/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	209	0	209	0	0.00
22/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	86	0	86	0	0.00
22/06/2012	R206 On 01-November-12			Bond Future	4.96	105.1760	4.9570	105.1760	0.00
22/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	310	0	310	0	0.00
22/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	202	0	202	0	0.00
22/06/2012	R206 On 07-February-13			Bond Future	4.68	103.0512	4.6840	103.0512	0.00
22/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	362	0	362	0	0.00
22/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	293	0	293	0	0.00
22/06/2012	R207 On 02-August-12			Bond Future	7.21	100.2591	7.2110	100.2591	27,509.00
22/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	2043	2	2043	2	0.00
22/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	360	0	360	0	0.00
22/06/2012	R207 On 01-November-12			Bond Future	7.27	101.6851	7.2740	101.6851	0.00
22/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2918	3	2918	3	0.00
22/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1246	1	1246	1	0.00
22/06/2012	R207 On 07-February-13			Bond Future	7.35	99.6287	7.3450	99.6287	0.00
22/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3511	3	3511	3	0.00
22/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	1847	2	1847	2	0.00
22/06/2012	R208 On 02-August-12			Bond Future	7.33	98.2622	7.3290	98.2622	16,232.00
22/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	698	1	698	1	3,450.00
22/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1666	1	1666	1	1,150.00
22/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	3057	3	3057	3	0.00
22/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	5510	5	5510	5	0.00
22/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	24	0	24	0	3,450.00
22/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	201	0	201	0	1,150.00
22/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	616	1	616	1	0.00
22/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1499	2	1499	2	0.00
22/06/2012	R208 On 01-November-12			Bond Future	7.39	96.2617	7.3930	96.2617	0.00
22/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	3222	3	3222	3	0.00
22/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1395	2	1395	2	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
22/06/2012	R208 On 07-February-13			Bond Future	7.46	97.7604	7.4620	97.7604	0.00
22/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3919	4	3919	4	0.00
22/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2080	2	2080	2	0.00
22/06/2012	R209 On 02-August-12			Bond Future	8.62	78.0921	8.6210	78.0921	28,799.00
22/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	3042	3	3042	3	0.00
22/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	752	1	752	1	0.00
22/06/2012	R209 On 01-November-12			Bond Future	8.69	76.0559	8.6890	76.0559	0.00
22/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	4676	4	4676	4	0.00
22/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2325	2	2325	2	0.00
22/06/2012	R209 On 07-February-13			Bond Future	8.76	77.2423	8.7620	77.2423	0.00
22/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	5843	6	5843	6	0.00
22/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3547	4	3547	4	0.00
22/06/2012	R210 On 02-August-12			Bond Future	143.55	143.5137	143.5523	143.5137	925.00
22/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	892	1	892	1	0.00
22/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
22/06/2012	R211 On 02-August-12			Bond Future	120.60	120.5777	120.6048	120.5777	480.00
22/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	245	0	245	0	0.00
22/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
22/06/2012	R212 On 02-August-12			Bond Future	117.67	117.6361	117.6672	117.6361	2,989.00
22/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	277	0	277	0	0.00
22/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
22/06/2012	R213 On 02-August-12			Bond Future	8.44	89.2946	8.4360	89.2946	4,725.00
22/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	3185	3	3185	3	0.00
22/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	695	1	695	1	0.00
22/06/2012	R213 On 01-November-12			Bond Future	8.51	87.0293	8.5070	87.0293	0.00
22/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4778	5	4778	5	0.00
22/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2331	2	2331	2	0.00
22/06/2012	R213 On 07-February-13			Bond Future	8.58	88.3850	8.5840	88.3850	0.00
22/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	6021	6	6021	6	0.00
22/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3512	4	3512	4	0.00
22/06/2012	R214 On 02-August-12			Bond Future	8.68	79.6187	8.6800	79.6187	1,530.00
22/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	2232	2	2232	2	0.00
22/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00