



# 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
26/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	AL7T On 02-August-12			Index Future	445.51	444.8310	445.5070	444.8310	13.00
26/06/2012	AL7T On 01-November-12			Index Future	451.82	451.1320	451.8170	451.1320	0.00
26/06/2012	ALBI On 02-August-12			Index Future	401.91	401.3690	401.9090	401.3690	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
26/06/2012	ALBI On	01-November-12			Index Future	407.60	407.0550	407.6000	407.0550	0.00
26/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2012	ES33 On	02-August-12			Bond Future	9.30	86.2604	9.2950	86.2604	4,220.00
26/06/2012	ES33 On	01-November-12			Bond Future	9.39	83.6976	9.3890	83.6976	0.00
26/06/2012	GOVI On	02-August-12			GOVI	402.89	402.3770	402.8940	402.3770	269.00
26/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	46640	4	46640	4	0.00
26/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
26/06/2012	GOVI On	01-November-12			GOVI	408.60	408.0770	408.6000	408.0770	0.00
26/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	46400	4	46400	4	0.00
26/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
26/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2012	IGOV On	02-August-12			Index Future	174.94	175.3670	174.9370	175.3670	592.00
26/06/2012	IGOV On	01-November-12			Index Future	177.42	177.8510	177.4150	177.8510	0.00
26/06/2012	ILBI On	02-August-12			Index Future	475.24	475.2350	475.2350	475.2350	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
26/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.53	94.4800	5.5300	94.4800	0.00
26/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.50	94.5100	5.5000	94.5100	0.00
26/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.37	94.6400	5.3700	94.6400	44,760.00
26/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	0.00
26/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.25	94.7500	5.2500	94.7500	0.00
26/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	840.00
26/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.26	94.7500	5.2600	94.7500	1,000.00
26/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.36	94.6500	5.3600	94.6500	500.00
26/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.51	94.5000	5.5100	94.5000	1,700.00
26/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.68	94.3300	5.6800	94.3300	1,500.00
26/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.87	94.1400	5.8700	94.1400	400.00
26/06/2012	JBAF On 18-June-14			Jibar Tradeable Future	6.13	93.9000	6.1300	93.9000	0.00
26/06/2012	R157 On 02-August-12			Bond Future	6.08	125.9904	6.0780	125.9904	14,880.00
26/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	510	0	510	0	0.00
26/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	958	1	958	1	1,250.00
26/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1506	1	1506	1	0.00
26/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2707	3	2707	3	0.00
26/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	2	0	2	0	3,750.00
26/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	32	0	32	0	1,250.00
26/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	106	0	106	0	0.00
26/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	284	0	284	0	0.00
26/06/2012	R157 On 01-November-12			Bond Future	6.12	120.9727	6.1150	120.9727	200.00
26/06/2012	R157 On 01-November-12	5.78	Call	Bond Future	360	0	360	0	5,630.00
26/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	961	1	961	1	0.00
26/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	600	1	600	1	0.00
26/06/2012	R157 On 01-November-12	5.78	Put	Bond Future	1333	1	1333	1	0.00
26/06/2012	R157 On 07-February-13			Bond Future	6.16	122.8452	6.1590	122.8452	0.00
26/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1181	1	1181	1	0.00

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26/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	865	1	865	1	0.00
26/06/2012	R186 On 02-August-12			Bond Future	8.09	121.3683	8.0920	121.3683	34,845.00
26/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	359	0	359	0	276.00
26/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	429	0	429	0	2,700.00
26/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	552	1	552	1	43.00
26/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	8335	8	8335	8	0.00
26/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	5526	5	5526	5	0.00
26/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	6254	6	6254	6	0.00
26/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	6336	6	6336	6	0.00
26/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1305	1	1305	1	1,099.00
26/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	2583	2	2583	2	8,750.00
26/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	2895	3	2895	3	0.00
26/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	922	1	922	1	900.00
26/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	1081	1	1081	1	0.00
26/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	2193	2	2193	2	0.00
26/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	163	0	163	0	43.00
26/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	170	0	170	0	2,700.00
26/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	248	0	248	0	276.00
26/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	55	0	55	0	199.00
26/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	3799	4	3799	4	0.00
26/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	4275	4	4275	4	0.00
26/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	4608	5	4608	5	0.00
26/06/2012	R186 On 01-November-12			Bond Future	8.17	123.0850	8.1660	123.0850	200.00
26/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2253	2	2253	2	1,858.00
26/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	7411	7	7411	7	0.00
26/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1475	2	1475	2	1,858.00
26/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	5573	6	5573	6	0.00
26/06/2012	R186 On 07-February-13			Bond Future	8.25	119.6975	8.2470	119.6975	0.00
26/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	6056	6	6056	6	0.00
26/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	4026	4	4026	4	0.00
26/06/2012	R189 On 02-August-12			Bond Future	220.09	220.0505	220.0906	220.0505	44.00
26/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	441	0	441	0	0.00
26/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
26/06/2012	R197 On 02-August-12			Bond Future	255.73	256.3541	255.7309	256.3541	1,858.00

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26/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	0	0	0	0	0.00
26/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	419	0	419	0	0.00
26/06/2012	R201 On 02-August-12			Bond Future	5.01	109.3258	5.0130	109.3258	1,620.00
26/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	511	0	511	0	0.00
26/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	78	0	78	0	0.00
26/06/2012	R201 On 01-November-12			Bond Future	4.92	110.8753	4.9200	110.8753	0.00
26/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	668	1	668	1	0.00
26/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	271	0	271	0	0.00
26/06/2012	R201 On 07-February-13			Bond Future	4.78	108.1796	4.7800	108.1796	0.00
26/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	771	1	771	1	0.00
26/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	405	0	405	0	0.00
26/06/2012	R202 On 02-August-12			Bond Future	188.85	189.9856	188.8491	189.9856	45,107.00
26/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	409	2	409	2	0.00
26/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
26/06/2012	R203 On 02-August-12			Bond Future	6.67	109.8628	6.6660	109.8628	13,477.00
26/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	510	0	510	0	4,200.00
26/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1140	1	1140	1	1,400.00
26/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2206	2	2206	2	0.00
26/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3849	4	3849	4	0.00
26/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	8	0	8	0	4,200.00
26/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	81	0	81	0	1,400.00
26/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	326	0	326	0	0.00
26/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	804	1	804	1	0.00
26/06/2012	R203 On 01-November-12			Bond Future	6.73	107.2614	6.7250	107.2614	0.00
26/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1700	2	1700	2	0.00
26/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	1087	1	1087	1	0.00
26/06/2012	R203 On 07-February-13			Bond Future	6.79	108.9195	6.7940	108.9195	0.00
26/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2096	2	2096	2	0.00
26/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1511	2	1511	2	0.00
26/06/2012	R204 On 02-August-12			Bond Future	6.96	106.1682	6.9580	106.1682	4,101.00
26/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1413	1	1413	1	0.00
26/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	413	0	413	0	0.00
26/06/2012	R204 On 01-November-12			Bond Future	7.02	107.6724	7.0210	107.6724	0.00
26/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2276	2	2276	2	0.00

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26/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1276	1	1276	1	0.00
26/06/2012	R204 On 07-February-13			Bond Future	7.09	105.3042	7.0900	105.3042	0.00
26/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	2813	3	2813	3	0.00
26/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1849	2	1849	2	0.00
26/06/2012	R206 On 02-August-12			Bond Future	5.16	103.6547	5.1580	103.6547	1,240.00
26/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	155	0	155	0	0.00
26/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	110	0	110	0	0.00
26/06/2012	R206 On 01-November-12			Bond Future	5.03	105.1235	5.0250	105.1235	0.00
26/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	263	0	263	0	0.00
26/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	234	0	234	0	0.00
26/06/2012	R206 On 07-February-13			Bond Future	4.78	102.9839	4.7810	102.9839	0.00
26/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	314	0	314	0	0.00
26/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	333	0	333	0	0.00
26/06/2012	R207 On 02-August-12			Bond Future	7.26	100.2704	7.2550	100.2704	27,459.00
26/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	1817	2	1817	2	0.00
26/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	384	0	384	0	0.00
26/06/2012	R207 On 01-November-12			Bond Future	7.32	101.6906	7.3210	101.6906	0.00
26/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2726	3	2726	3	0.00
26/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1313	1	1313	1	0.00
26/06/2012	R207 On 07-February-13			Bond Future	7.40	99.6234	7.3950	99.6234	0.00
26/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3327	3	3327	3	0.00
26/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	1930	2	1930	2	0.00
26/06/2012	R208 On 02-August-12			Bond Future	7.37	98.2684	7.3740	98.2684	16,180.00
26/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	549	1	549	1	3,450.00
26/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1438	1	1438	1	1,150.00
26/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	2789	3	2789	3	0.00
26/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	5231	5	5231	5	0.00
26/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	23	0	23	0	3,450.00
26/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	211	0	211	0	1,150.00
26/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	666	1	666	1	0.00
26/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1627	2	1627	2	0.00
26/06/2012	R208 On 01-November-12			Bond Future	7.44	96.2677	7.4390	96.2677	0.00
26/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	3015	3	3015	3	0.00
26/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1465	2	1465	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
26/06/2012	R208 On 07-February-13			Bond Future	7.51	97.7546	7.5110	97.7546	0.00
26/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3720	4	3720	4	0.00
26/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2168	2	2168	2	0.00
26/06/2012	R209 On 02-August-12			Bond Future	8.69	77.6908	8.6910	77.6908	28,799.00
26/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	2574	2	2574	2	0.00
26/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	849	1	849	1	0.00
26/06/2012	R209 On 01-November-12			Bond Future	8.76	75.6520	8.7600	75.6520	0.00
26/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	4276	4	4276	4	0.00
26/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2490	3	2490	3	0.00
26/06/2012	R209 On 07-February-13			Bond Future	8.84	76.8208	8.8360	76.8208	0.00
26/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	5456	5	5456	5	0.00
26/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3740	4	3740	4	0.00
26/06/2012	R210 On 02-August-12			Bond Future	143.44	143.5898	143.4435	143.5898	925.00
26/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	783	1	783	1	0.00
26/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
26/06/2012	R211 On 02-August-12			Bond Future	120.66	120.6311	120.6579	120.6311	480.00
26/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	298	0	298	0	0.00
26/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
26/06/2012	R212 On 02-August-12			Bond Future	117.93	117.6975	117.9278	117.6975	3,014.00
26/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	538	0	538	0	0.00
26/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
26/06/2012	R213 On 02-August-12			Bond Future	8.51	88.8474	8.5110	88.8474	4,725.00
26/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	2668	3	2668	3	0.00
26/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	803	1	803	1	0.00
26/06/2012	R213 On 01-November-12			Bond Future	8.58	86.5723	8.5830	86.5723	0.00
26/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4342	4	4342	4	0.00
26/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2519	3	2519	3	0.00
26/06/2012	R213 On 07-February-13			Bond Future	8.66	87.9113	8.6640	87.9113	0.00
26/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	5594	5	5594	5	0.00
26/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3730	4	3730	4	0.00
26/06/2012	R214 On 02-August-12			Bond Future	8.76	79.1164	8.7550	79.1164	1,530.00
26/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	1601	1	1601	1	0.00
26/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00