



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 15/06/2012 To: 15/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.36910	8.42290	69,770
15/06/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.00129	0.00367	5,000
15/06/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.00011	0.00040	0
15/06/2012	\$ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/06/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18401	0.23662	7,000
15/06/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.02342	0.04543	0
15/06/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.00269	0.00743	0
15/06/2012	\$ / R On 18 June 2012	7.80	C	Foreign Exchange Future	0.56925	0.62319	0
15/06/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.37105	0.42516	0
15/06/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.27469	0.32863	6,700
15/06/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.71912	0.77296	6,700
15/06/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.66913	0.72300	0
15/06/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.61917	0.67307	0
15/06/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.36910	1.42290	0
15/06/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	1.31910	1.37290	0
15/06/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.61910	1.67290	0
15/06/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.86910	0.92291	0
15/06/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.00000	0.00001	12,000
15/06/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/06/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
15/06/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
15/06/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.00007	0.00017	5,000
15/06/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.00003	0.00010	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.00002	0.00006	6,800
15/06/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.00559	0.00573	6,832
15/06/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.00195	0.00226	2,000
15/06/2012	\$ / R On 18 June 2012	7.80	P	Foreign Exchange Future	0.00015	0.00029	200
15/06/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.38359	0.33453	132
15/06/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.15432	0.12253	100
15/06/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.01491	0.01372	0
15/06/2012	\$ / R On 18 June 2012	10.30	P	Foreign Exchange Future	1.93090	1.87710	0
15/06/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	0.88101	0.82750	0
15/06/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.48219	0.43077	0
15/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.47950	8.53240	293,002
15/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.34340	1.39536	16,000
15/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.19988	1.25147	37,000
15/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.10562	1.15688	0
15/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.16676	0.18230	5,500
15/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.15174	0.16618	250
15/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.24972	0.27095	250
15/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.20303	0.22110	9,500
15/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.18376	0.20051	24,360
15/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.34606	0.37296	2,000
15/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.31000	0.33453	2,000
15/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.26344	0.28543	25,100
15/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.48518	0.00000	0
15/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.45870	0.49130	0
15/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.38713	0.41651	0
15/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.67942	0.72154	0
15/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.60723	0.64756	0
15/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.54226	0.57828	0
15/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.01278	1.06365	0
15/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.79608	0.84069	0
15/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.83702	0.88241	0
15/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.05752	0.05001	2,500
15/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.06658	0.05829	44,100
15/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.03328	0.03125	246

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.16276	0.14588	2,000
15/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.12773	0.11516	6,625
15/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.09992	0.08914	20,360
15/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.30763	0.28411	0
15/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.22920	0.20890	5,000
15/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.20568	0.00000	100
15/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.53394	0.50303	0
15/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.43050	0.40213	4,000
15/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.36656	0.34056	0
15/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.80426	0.76811	0
15/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.72353	0.68870	0
15/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.57022	0.53855	1,500
15/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.97224	0.93378	0
15/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.88726	0.84990	0
15/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.02612	0.02448	8,000
15/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.02038	0.01907	0
15/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.01390	0.01296	9,200
15/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.58040	8.63330	46,802
15/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.11325	0.12102	0
15/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.34571	0.36664	540
15/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.26573	0.28290	300
15/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.15836	0.16948	0
15/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.49534	0.52238	6,000
15/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.42737	0.45208	0
15/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.37045	0.39265	25,000
15/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.78528	0.82472	300
15/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.75340	0.79252	0
15/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.62018	0.65104	0
15/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.81811	0.85788	0
15/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.18771	0.17458	15,000
15/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.33978	0.31774	6,000
15/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.22300	0.20922	20,000
15/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.20488	0.19142	6,040
15/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.79005	0.75935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.64697	0.61878	300
15/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.51494	0.48908	0
15/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.97796	1.93618	0
15/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.18533	1.14960	0
15/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.86531	0.83334	0
15/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.63285	2.58772	0
15/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.68300	8.73660	19,545
15/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.88861	0.92414	0
15/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.49665	0.51963	180
15/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.91365	0.88303	0
15/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.30561	0.28754	180
15/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.86580	8.92860	542
15/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.89840	0.90824	0
15/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.30474	1.32603	0
15/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.43894	0.39743	0
15/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	1.03260	0.97964	0
15/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.38940	9.44100	0
15/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.93432	1.95267	200
15/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.54492	0.51167	0
15/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.69310	10.74470	0
15/06/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.36910	8.42290	61
15/06/2012	\$ / R MAXI On 18 June 2012	8.38	C	Foreign Exchange Future	0.05920	0.09740	0
15/06/2012	\$ / R MAXI On 18 June 2012	8.38	P	Foreign Exchange Future	0.07010	0.05450	0
15/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.47950	8.53240	881
15/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.34991	0.37710	0
15/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.36041	0.33470	0
15/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.58040	8.63330	2
15/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.49907	0.52615	0
15/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.50867	0.48285	0
15/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.68300	8.73660	0
15/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.04660	0
15/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.00700	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	£ / R On 18 June 2012			Foreign Exchange Future	13.09100	13.08970	75,566
15/06/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.99100	1.98970	0
15/06/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.59317	0.59577	0
15/06/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.00217	0.00607	0
15/06/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
15/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.25910	13.25460	11,617
15/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.93040	1.92677	0
15/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.17341	1.17160	0
15/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.37958	0.39164	24,000
15/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.26635	0.27799	14,400
15/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.85725	0.87339	0
15/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.57048	0.58704	0
15/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.06431	0.06700	38,400
15/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.02130	0.02217	6,000
15/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.41530	13.40840	1,630
15/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.67906	0.69324	0
15/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.63376	0.65484	0
15/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.57320	13.56690	1,855
15/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.25325	1.25530	0
15/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.21005	1.21840	0
15/06/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10630	0.10620	500
15/06/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00013	0.00020	0
15/06/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00383	0.00400	0
15/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10780	0.10780	3,413
15/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00438	0.00459	0
15/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00658	0.00679	0
15/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10930	0.10920	0
15/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00694	0.00695	0
15/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00764	0.00775	0
15/06/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.56930	10.60950	34,447
15/06/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	1.12178	1.15950	0
15/06/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.97510	1.00950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.78498	0.80954	0
15/06/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.22407	0.10376	5,120
15/06/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.73894	0.75959	0
15/06/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.37307	0.31659	800
15/06/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.56378	0.56065	5,120
15/06/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.04448	0.00115	5,120
15/06/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.10377	0.00709	0
15/06/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.01964	0.00009	5,120
15/06/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.20477	0.04426	5,120
15/06/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.01568	0.00004	1,000
15/06/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.00580	0.00000	1,000
15/06/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.00248	0.00000	15,360
15/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.71710	10.75640	25,514
15/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.20170	0.21436	15,360
15/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.88102	0.91235	0
15/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.64863	0.67431	0
15/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.21290	0.22597	21,300
15/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	1.00977	1.04279	0
15/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.28980	1.32690	0
15/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.02270	0.02050	10,200
15/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.04267	0.03639	1,625
15/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.69580	0.66957	0
15/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.13153	0.11791	1,500
15/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06392	0.05595	33,360
15/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.73460	0.70796	0
15/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.85650	10.89690	29,408
15/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.73892	0.76519	0
15/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.54025	0.56284	0
15/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.79581	0.82575	0
15/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.44009	0.46005	750
15/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.68359	0.66315	0
15/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.23931	0.22885	375
15/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.50375	0.48594	0
15/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.28242	0.26829	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	11.00320	11.04420	75
15/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.67114	0.70080	0
15/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.63794	0.62660	0
15/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.23550	11.28210	435
15/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.97146	1.00527	0
15/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.93596	0.92317	0
15/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.37920	8.43110	2,360
15/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	0.98000	1.03200	0
15/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.20400	0.24500	0
15/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.07500	0.06400	0
15/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00100	0.00100	0
15/06/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.41920	8.40770	1,402
15/06/2012	AU\$ / R On 18 June 2012	8.37	C	Foreign Exchange Future	0.07855	0.07748	0
15/06/2012	AU\$ / R On 18 June 2012	8.37	P	Foreign Exchange Future	0.02935	0.03978	0
15/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.46250	8.45080	5,862
15/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.30815	0.30155	0
15/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.26565	0.27075	0
15/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.50730	8.49530	11,786
15/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.42213	0.41557	0
15/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.37483	0.38027	0
15/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.55520	8.54340	3,790
15/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.51203	0.50699	0
15/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.46683	0.47359	0
15/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.77740	9.75670	0
15/06/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.17720	8.21570	19
15/06/2012	CAD/ R On 18 June 2012	8.17	C	Foreign Exchange Future	0.04846	0.07575	0
15/06/2012	CAD/ R On 18 June 2012	8.17	P	Foreign Exchange Future	0.04126	0.03005	0
15/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.26980	8.30720	23
15/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.24732	0.26417	0
15/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.24752	0.22697	0
15/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.35530	8.39160	0
15/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.36306	0.38427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.35776	0.34267	0
15/06/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.37170	0.42350	2,835
15/06/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.00000	0.00000	0
15/06/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.00000	0.00000	8,000
15/06/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.00050	0.00160	0
15/06/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.00000	0.00000	16,000
15/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.10430	0.10310	11,120
15/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05160	0.05250	7,100
15/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.12330	0.11440	14,700
15/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.02950	0.02920	8,000
15/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.15740	0.15970	12,800
15/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.07730	0.07870	4,800
15/06/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.79770	8.83440	20,807
15/06/2012	CHF / R On 18 June 2012	8.77	C	Foreign Exchange Future	0.07798	0.10589	0
15/06/2012	CHF / R On 18 June 2012	8.77	P	Foreign Exchange Future	0.05028	0.04149	0
15/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.93410	8.96990	75
15/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.32660	0.36151	0
15/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.30250	0.30161	0
15/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	9.06620	9.10180	0
15/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.50884	0.53224	0
15/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.48264	0.47044	0
15/06/2012	DAUS On 29 June 2012			Any day expiry	8.38040	8.43220	0
15/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	0.98100	1.03300	0
15/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.66500	0.71600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.21000	0.24900	0
15/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.09200	0.11600	5,480
15/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.22200	0.19400	0
15/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.08000	0.06700	0
15/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00500	0.00400	5,480
15/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00100	0.00100	0
15/06/2012	DAUS On 31 July 2012			Any day expiry	8.42060	8.46920	0
15/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.32800	0.36000	0
15/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.21200	0.23600	4,800
15/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	1.02700	1.07500	0
15/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.72300	0.76700	0
15/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.02200	0.01800	4,800
15/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00600	0.00600	0
15/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.30100	0.27700	0
15/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.15700	0.14100	0
15/06/2012	DAUS On 31 August 2012			Any day expiry	8.45880	8.50760	0
15/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.78700	0.82900	0
15/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.41700	0.44800	0
15/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.30100	0.32500	6,170
15/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.07800	1.12500	0
15/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.01900	0.01700	0
15/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.35200	0.32700	0
15/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.20800	0.19000	0
15/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.04800	0.04100	6,170
15/06/2012	DAUS On 28 September 2012			Any day expiry	8.49220	8.54530	0
15/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.36900	0.39600	7,540
15/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.12400	1.17400	0
15/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.84200	0.88700	0
15/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.48500	0.51800	0
15/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.24300	0.22300	0
15/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.07000	0.06200	7,540
15/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.03200	0.02900	0
15/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.38700	0.36100	0
15/06/2012	DAUS On 31 October 2012			Any day expiry	8.53000	8.58300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.55700	0.58900	0
15/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.44100	0.46900	8,220
15/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.17700	1.22700	0
15/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.90400	0.94800	0
15/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.09400	0.08500	8,220
15/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.04700	0.04400	0
15/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.42100	0.39600	0
15/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.27700	0.25600	0
15/06/2012	DAUS On 30 November 2012			Any day expiry	8.56440	8.61730	0
15/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.50200	0.53100	8,440
15/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.95700	1.00100	0
15/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.11300	0.10400	8,440
15/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.44800	0.42400	0
15/06/2012	DAUS On 27 December 2012			Any day expiry	8.59480	8.64770	0
15/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	1.00300	1.04800	0
15/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.55300	0.58100	7,530
15/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.46800	0.44300	0
15/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.12800	0.12000	7,530
15/06/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.58860	6.57990	0
15/06/2012	NZ\$ / R On 18 June 2012	6.53	C	Foreign Exchange Future	0.08307	0.08403	0
15/06/2012	NZ\$ / R On 18 June 2012	6.53	P	Foreign Exchange Future	0.02447	0.03413	0
15/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.65210	6.64160	0
15/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.21834	0.21433	0
15/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.15624	0.16273	0
15/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.69360	6.68370	0
15/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.33028	0.33100	0
15/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.26668	0.27730	0
15/06/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.31470	1.32210	0
15/06/2012	YUAN/R On 18 June 2012	1.31	C	Foreign Exchange Future	0.01258	0.01825	0
15/06/2012	YUAN/R On 18 June 2012	1.31	P	Foreign Exchange Future	0.00788	0.00615	0
15/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.32940	1.33650	0
15/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.05450	0.05862	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05510	0.05212	0
15/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.34400	1.35090	0
15/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.07982	0.08382	0
15/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07582	0.07292	0
<b>Future Open Interest</b>							<b>746,544.00</b>
<b>Option Open Interest</b>							<b>728,335.00</b>
<b>Grand Total</b>							<b>1,474,879.00</b>