



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 25/06/2012 To: 25/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.59590	8.52530	303,126
25/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.45252	1.38356	16,000
25/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.30556	1.23744	37,000
25/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.20830	1.14094	0
25/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14722	0.13857	5,500
25/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.13131	0.12400	250
25/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.23974	0.22274	250
25/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.18681	0.17459	8,500
25/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.16555	0.15532	24,360
25/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.35324	0.32538	2,000
25/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.30937	0.28610	2,000
25/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.25542	0.23701	25,100
25/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.51941	0.47807	0
25/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.48794	0.44896	0
25/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.40268	0.37056	0
25/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.74607	0.69046	0
25/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.66504	0.61317	0
25/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.58870	0.54088	0
25/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.11180	1.04541	0
25/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.92191	0.85827	0
25/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.87528	0.81483	0
25/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.02938	0.03953	44,100
25/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.02601	0.03297	2,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.01590	0.02011	246
25/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.09280	0.11558	2,000
25/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.06914	0.08787	6,625
25/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.05017	0.06516	20,360
25/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.20678	0.24526	0
25/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.14204	0.17366	5,000
25/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.12351	0.15277	200
25/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.40952	0.46171	0
25/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.31347	0.36080	4,000
25/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.25734	0.30008	0
25/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.66965	0.73002	0
25/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.59091	0.64929	0
25/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.44384	0.49744	1,500
25/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.83541	0.89870	0
25/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.75132	0.81327	0
25/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.01240	0.01564	8,000
25/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00966	0.01214	0
25/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00662	0.00826	9,200
25/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.69880	8.62630	52,465
25/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.09142	0.08788	0
25/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.33214	0.31521	540
25/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.24580	0.23413	300
25/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.13543	0.12975	0
25/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.49849	0.47151	6,000
25/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.42277	0.40019	0
25/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.35949	0.34087	25,000
25/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.83319	0.78517	300
25/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.79809	0.75172	0
25/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.86929	0.81964	0
25/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.64046	0.60471	0
25/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.24166	0.27841	6,000
25/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.12049	0.14334	15,000
25/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.14929	0.17542	20,000
25/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.13439	0.15887	6,040

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.66069	0.71457	0
25/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.52397	0.57389	300
25/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.39969	0.44521	0
25/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.83663	1.90345	0
25/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.04700	1.10783	0
25/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.73334	0.78891	0
25/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.49262	2.56158	0
25/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.80400	8.73060	19,337
25/06/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.26237	0.25133	500
25/06/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.22190	0.00000	250
25/06/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.19313	0.00000	250
25/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.92503	0.87891	0
25/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.48477	0.46221	180
25/06/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.37173	0.35518	500
25/06/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.99024	0.94109	0
25/06/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.18624	0.21049	1,500
25/06/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.11773	1.17458	0
25/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.78077	0.83161	0
25/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.22103	0.24831	180
25/06/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.23913	0.00000	0
25/06/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	1.96790	0.00000	0
25/06/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.65837	1.72073	0
25/06/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.90140	8.82680	1,350
25/06/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.73988	0.70906	0
25/06/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.74370	0.71271	0
25/06/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.73608	0.70543	0
25/06/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.59468	0.63863	0
25/06/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.58230	0.62591	0
25/06/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.58848	0.63226	0
25/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.99250	8.91670	542
25/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.31728	1.26337	0
25/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.85991	0.82812	0
25/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.86741	0.91142	0
25/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.32478	0.34667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.40980	9.33340	0
25/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.84979	1.80385	200
25/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.43999	0.47045	0
25/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.81940	10.74870	0
25/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.59590	8.52530	865
25/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.35793	0.32966	0
25/06/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.30937	0.00000	60
25/06/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.31347	0.00000	0
25/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.25203	0.29436	0
25/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.69880	8.62630	18
25/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.50262	0.47538	0
25/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.39382	0.43908	0
25/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.80400	8.73060	5
25/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.11400	0.04060	0
25/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
25/06/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.90140	8.82680	0
25/06/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.73608	0.70543	0
25/06/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.74370	0.71271	0
25/06/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.73988	0.70906	0
25/06/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.58848	0.63226	0
25/06/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.58230	0.62591	0
25/06/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.59468	0.63863	0
25/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.37270	13.26640	57,002
25/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	2.03686	1.93239	0
25/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.26545	1.16594	0
25/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.23274	0.21669	14,400
25/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.35739	0.32548	24,000
25/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.43469	0.50908	0
25/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.71004	0.80029	0
25/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.04275	0.04954	38,400
25/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01416	0.01599	6,000
25/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.53000	13.41940	1,780

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.54707	0.51197	100
25/06/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.40073	0.37689	100
25/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.67605	0.63123	0
25/06/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.60202	0.56281	0
25/06/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.62202	0.69341	100
25/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.51605	0.58183	0
25/06/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.07073	1.15749	0
25/06/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.71707	0.79257	0
25/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.69040	13.57700	1,905
25/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.22959	1.17490	0
25/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.06919	1.12790	0
25/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10810	0.10600	3,433
25/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00380	0.00318	0
25/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00570	0.00718	0
25/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10950	0.10740	0
25/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00630	0.00551	0
25/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00680	0.00811	0
25/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.74250	10.69850	27,373
25/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.30203	1.26016	0
25/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	1.01058	0.97245	0
25/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.87372	0.83768	0
25/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.62201	0.59277	0
25/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.16997	0.16051	21,300
25/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.15984	0.15092	15,360
25/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.66734	0.70242	0
25/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.62747	0.66201	0
25/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.07951	0.09427	1,500
25/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.03122	0.03918	33,360
25/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.01808	0.02395	1,625
25/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00953	0.01166	10,200
25/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.88320	10.83640	52,680
25/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.39348	0.38229	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.28715	0.28090	100
25/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.49546	0.47948	0
25/06/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.44474	0.43115	0
25/06/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.42687	0.41411	100
25/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.76719	0.73922	0
25/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.70625	0.68071	0
25/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.22305	0.24431	750
25/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.18399	0.20282	375
25/06/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.54367	0.57771	0
25/06/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.51154	0.54475	100
25/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.43226	0.46308	0
25/06/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.90395	0.94450	0
25/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.61028	0.64589	0
25/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	11.02990	10.98220	75
25/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.61822	0.60327	0
25/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.55832	0.59107	0
25/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.31370	11.26340	435
25/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.92221	0.90301	0
25/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.80851	0.83961	0
25/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.49540	8.42600	2,360
25/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	1.09500	1.02600	0
25/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.25100	0.20100	0
25/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.00600	0.02500	0
25/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
25/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.51860	8.50010	5,993
25/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.29493	0.28869	0
25/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.19633	0.20859	0
25/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.56070	8.54140	11,926
25/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.40691	0.39882	0
25/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.30621	0.31742	0
25/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.60480	8.58470	3,790
25/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.49421	0.48479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.39941	0.41009	0
25/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.79650	9.77400	0
25/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.32740	8.28660	4
25/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.24167	0.22334	0
25/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.18427	0.20674	0
25/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.41330	8.36950	0
25/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.35151	0.33448	0
25/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.28821	0.31498	0
25/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.00000	0.11110	11,120
25/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.00000	0.06280	7,100
25/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.00000	0.12020	14,700
25/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.00000	0.03570	8,000
25/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.00000	0.14980	12,800
25/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.00000	0.08320	4,800
25/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.95270	8.91610	15,410
25/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.28854	0.27310	0
25/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.24584	0.26700	0
25/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	9.08360	9.04430	0
25/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.45416	0.43901	0
25/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.41056	0.43471	0
25/06/2012	DAUS On 29 June 2012			Any day expiry	8.49650	8.42720	0
25/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	1.09700	1.02700	0
25/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.77700	0.70800	0
25/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.25600	0.20200	0
25/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.06400	0.05400	5,480
25/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.07800	0.13700	0
25/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.01000	0.02500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00100	0.00100	5,480
25/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00100	0.00000	0
25/06/2012	DAUS On 31 July 2012			Any day expiry	8.53750	8.46740	0
25/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.36000	0.32100	0
25/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.21000	0.18900	4,800
25/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	1.13900	1.07000	0
25/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.82200	0.75700	0
25/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00500	0.01000	4,800
25/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00200	0.00300	0
25/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.18300	0.23200	0
25/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.07300	0.10400	0
25/06/2012	DAUS On 31 August 2012			Any day expiry	8.57560	8.50510	0
25/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.87400	0.81100	0
25/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.44800	0.40700	0
25/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.30500	0.27800	6,170
25/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.18300	1.11500	0
25/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00700	0.01000	0
25/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.23900	0.28300	0
25/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.12200	0.15200	0
25/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.01800	0.02600	6,170
25/06/2012	DAUS On 28 September 2012			Any day expiry	8.60890	8.53820	0
25/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.37600	0.34900	7,540
25/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.22400	1.15800	0
25/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.92300	0.86100	0
25/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.51400	0.47600	0
25/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.15500	0.18800	0
25/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.03400	0.04300	7,540
25/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.01500	0.02000	0
25/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.27700	0.32100	0
25/06/2012	DAUS On 31 October 2012			Any day expiry	8.64740	8.57600	0
25/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.58400	0.54600	0
25/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.44900	0.42100	8,220
25/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.27200	1.20600	0
25/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.98000	0.91900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.05300	0.06300	8,220
25/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.02500	0.03000	0
25/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.31200	0.35500	0
25/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.18700	0.22000	0
25/06/2012	DAUS On 30 November 2012			Any day expiry	8.68240	8.61030	0
25/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.51100	0.48100	8,440
25/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	1.02900	0.97000	0
25/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.06700	0.08000	8,440
25/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.33900	0.38100	0
25/06/2012	DAUS On 27 December 2012			Any day expiry	8.71390	8.64120	0
25/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	1.07400	1.01500	0
25/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.56100	0.53100	7,530
25/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.35700	0.40000	0
25/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.08000	0.09400	7,530
25/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.72400	6.69660	0
25/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.23652	0.22406	0
25/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.10252	0.11746	0
25/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.77870	6.75060	0
25/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.35172	0.33639	0
25/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.20302	0.21579	0
25/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.34750	1.33690	0
25/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.05554	0.05170	0
25/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.03804	0.04480	0
25/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.36210	1.35130	0
25/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.08069	0.07622	0
25/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.05859	0.06492	0
Future Open Interest							620,394.00
Option Open Interest							572,771.00
Grand Total							1,193,165.00