



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 27/06/2012 To: 27/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.51110	8.58000	306,024
27/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.36929	1.43631	16,000
27/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.22291	1.28928	37,000
27/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.12616	1.19199	0
27/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.13571	0.15390	24,360
27/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.12044	0.13633	5,500
27/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.10729	0.12115	250
27/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.21251	0.24111	25,100
27/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.19883	0.22580	250
27/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.15344	0.17439	8,500
27/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.29795	0.33738	2,000
27/06/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.27836	0.31501	3,000
27/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.26009	0.29400	2,000
27/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.45412	0.50266	0
27/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.42429	0.47127	0
27/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.34404	0.38642	0
27/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.67287	0.72954	0
27/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.59332	0.64837	0
27/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.51847	0.57192	0
27/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.03030	1.09546	0
27/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.84386	0.90558	0
27/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.79980	0.85897	0
27/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.03870	0.02897	44,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.03276	0.02558	2,500
27/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.01920	0.01546	246
27/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.10737	0.09192	2,000
27/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.08222	0.06837	6,625
27/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.06177	0.04954	20,360
27/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.23294	0.20642	0
27/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.16319	0.14127	8,000
27/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.14302	0.12266	200
27/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.34899	0.31400	4,000
27/06/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.31726	0.28501	0
27/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.28685	0.25738	0
27/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.64234	0.59439	0
27/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.48773	0.44580	1,500
27/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.45141	0.41111	0
27/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.89619	0.84115	0
27/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.80934	0.75633	0
27/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.72461	0.67390	0
27/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.01506	0.01199	8,000
27/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01181	0.00928	0
27/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00819	0.00631	9,200
27/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.61300	8.68330	53,511
27/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.11876	0.12600	0
27/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.08193	0.08421	0
27/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.31384	0.34368	25,000
27/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.28944	0.31680	540
27/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.21357	0.23244	300
27/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.57716	0.62315	0
27/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.44106	0.48126	6,000
27/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.37106	0.40606	0
27/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.79842	0.85217	0
27/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.72732	0.78087	0
27/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.76240	0.81602	300
27/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.14940	0.13272	6,040
27/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.16432	0.14757	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.13542	0.11887	15,000
27/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.55806	0.52276	300
27/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.42806	0.39796	0
27/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.26416	0.23985	6,000
27/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.10057	1.04914	0
27/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.77644	0.73350	0
27/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.70084	0.66038	0
27/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.56893	2.50091	0
27/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.90576	1.84270	0
27/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.71660	8.78840	19,347
27/06/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.16854	0.18446	250
27/06/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.32597	0.35909	500
27/06/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.22889	0.25187	500
27/06/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.19335	0.21238	250
27/06/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.91038	0.97414	0
27/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.84562	0.90903	0
27/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.42783	0.47047	180
27/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.81123	0.78207	0
27/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.22902	0.22063	180
27/06/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.19378	0.18574	1,500
27/06/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.02675	1.97398	0
27/06/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.71229	1.66347	0
27/06/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.15937	1.12069	0
27/06/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.30194	2.24606	0
27/06/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.81260	8.88510	1,350
27/06/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.67679	0.72711	0
27/06/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.66954	0.71948	0
27/06/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.67315	0.72328	0
27/06/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.61055	0.58818	0
27/06/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.61694	0.59438	0
27/06/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.60419	0.58201	0
27/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.90480	8.97640	542
27/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.24603	1.31730	0
27/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.80362	0.86408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.89882	0.88768	0
27/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.34123	0.34090	0
27/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.32630	9.39310	0
27/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.79328	1.86155	200
27/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.46698	0.46845	0
27/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.73760	10.80490	0
27/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.51110	8.58000	905
27/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.30231	0.34203	0
27/06/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.26009	0.29400	60
27/06/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.34899	0.31400	0
27/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.28121	0.25203	0
27/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.61300	8.68330	18
27/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.44501	0.48539	0
27/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.42201	0.39209	0
27/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.71660	8.78840	5
27/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.02660	0.09840	0
27/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
27/06/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.81260	8.88510	0
27/06/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.66954	0.71948	0
27/06/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.67315	0.72328	0
27/06/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.67679	0.72711	0
27/06/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.60419	0.58201	0
27/06/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.61055	0.58818	0
27/06/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.61694	0.59438	0
27/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.24180	13.38540	56,256
27/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.90645	2.04861	0
27/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.13870	1.27491	0
27/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.29696	0.36134	24,000
27/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.19399	0.23511	14,400
27/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.80219	0.69971	0
27/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.50516	0.42594	0
27/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.04689	0.03951	38,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01465	0.01321	6,000
27/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.39720	13.54340	1,780
27/06/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.48119	0.55264	100
27/06/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.35114	0.40456	100
27/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.59763	0.68325	0
27/06/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.53059	0.60819	0
27/06/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.68339	0.61479	100
27/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.57043	0.50985	0
27/06/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.15394	1.06116	0
27/06/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.78399	0.70924	0
27/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.55460	13.70390	1,905
27/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.12107	1.22489	0
27/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.09647	1.05099	0
27/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10680	0.10810	3,433
27/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00314	0.00375	0
27/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00634	0.00565	0
27/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10830	0.10960	0
27/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00562	0.00630	0
27/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00732	0.00670	0
27/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.61150	10.71350	27,373
27/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.17292	1.27391	0
27/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.88934	0.98513	0
27/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.75622	0.84852	0
27/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.52052	0.59784	0
27/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.12512	0.15123	21,300
27/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.11723	0.14161	15,360
27/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.75573	0.67811	0
27/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.71362	0.63773	0
27/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.10902	0.08434	1,500
27/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.04472	0.03502	33,360
27/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.02784	0.02163	1,625
27/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01142	0.01041	10,200

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27/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.75010	10.85340	52,680
27/06/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.36383	0.40801	100
27/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.33462	0.37564	750
27/06/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.24296	0.27300	100
27/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.61654	0.68228	0
27/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.42405	0.47480	0
27/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.67321	0.74247	0
27/06/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.37954	0.42537	0
27/06/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.30321	1.39807	0
27/06/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.05311	0.04467	5,690
27/06/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.57944	0.52197	100
27/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.22311	0.18907	375
27/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.49395	0.44140	0
27/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.26644	0.22888	750
27/06/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.99286	0.91960	0
27/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.68452	0.62224	0
27/06/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.61373	0.55461	0
27/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.89410	10.99910	75
27/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.54837	0.59846	0
27/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.62427	0.56936	0
27/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.17330	11.27980	435
27/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.83725	0.88767	0
27/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.86395	0.80787	0
27/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.41360	8.48090	2,360
27/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	1.01400	1.08100	0
27/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.16500	0.23400	0
27/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.00100	0.00300	0
27/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
27/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.50860	8.53980	5,916
27/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.28190	0.30627	0
27/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.19330	0.18647	0
27/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.55030	8.58290	11,926

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.39216	0.41912	0
27/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.30186	0.29622	0
27/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.59430	8.62670	3,790
27/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.47647	0.50458	0
27/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.39217	0.38788	0
27/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.79970	9.82030	0
27/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.27840	8.32870	4
27/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.20590	0.23739	0
27/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.19750	0.17869	0
27/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.36480	8.41390	0
27/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.31182	0.34439	0
27/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.29702	0.28049	0
27/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.11810	0.11040	11,120
27/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05970	0.06330	7,100
27/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.12520	0.10770	14,700
27/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03800	0.03940	8,000
27/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.15450	0.11790	12,800
27/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.08950	0.09440	4,800
27/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.84350	8.92810	12,292
27/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.23070	0.27185	0
27/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.29720	0.25375	0
27/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.97330	9.05980	0
27/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.37822	0.41980	0
27/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.44492	0.40000	0
27/06/2012	DAUS On 29 June 2012			Any day expiry	8.41360	8.48090	0
27/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	1.01400	1.08100	0
27/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.69400	0.76100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.17200	0.23800	0
27/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.01800	0.04700	5,480
27/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.11400	0.07600	0
27/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.00800	0.00700	0
27/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00000	0.00000	5,480
27/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
27/06/2012	DAUS On 31 July 2012			Any day expiry	8.45280	8.52170	0
27/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.29400	0.34400	0
27/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.16000	0.19500	4,800
27/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	1.05500	1.12300	0
27/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.74000	0.80700	0
27/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00700	0.00500	4,800
27/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00200	0.00100	0
27/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.21700	0.18300	0
27/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.09100	0.07200	0
27/06/2012	DAUS On 31 August 2012			Any day expiry	8.49080	8.55960	0
27/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.79600	0.85700	0
27/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.38500	0.43100	0
27/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.25400	0.28900	6,170
27/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.10000	1.16700	0
27/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00900	0.00700	0
27/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.27300	0.23900	0
27/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.14400	0.12100	0
27/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.02500	0.01700	6,170
27/06/2012	DAUS On 28 September 2012			Any day expiry	8.52410	8.59320	0
27/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.32000	0.36000	7,540
27/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.14300	1.20800	0
27/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.84600	0.90600	0
27/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.45000	0.49800	0
27/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.17600	0.15500	0
27/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.04200	0.03300	7,540
27/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.01900	0.01500	0
27/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.30600	0.27700	0
27/06/2012	DAUS On 31 October 2012			Any day expiry	8.56220	8.63180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.52000	0.56700	0
27/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.39200	0.43300	8,220
27/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.19100	1.25600	0
27/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.90300	0.96300	0
27/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.06100	0.05100	8,220
27/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.02900	0.02400	0
27/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.34000	0.31100	0
27/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.20800	0.18500	0
27/06/2012	DAUS On 30 November 2012			Any day expiry	8.59690	8.66690	0
27/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.45200	0.49400	8,440
27/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.95400	1.01200	0
27/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.07700	0.06500	8,440
27/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.36500	0.33700	0
27/06/2012	DAUS On 27 December 2012			Any day expiry	8.62800	8.69850	0
27/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.99700	1.05700	0
27/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.50100	0.54300	7,530
27/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.38300	0.35500	0
27/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.08900	0.07900	7,530
27/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.69260	6.73680	0
27/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.21097	0.24196	0
27/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.10837	0.09516	0
27/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.74780	6.79250	0
27/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.32386	0.35442	0
27/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.20606	0.19192	0
27/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.33510	1.34470	0
27/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.04673	0.05272	0
27/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.04163	0.03802	0
27/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.34910	1.35900	0
27/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.07117	0.07743	0
27/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.06207	0.05843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Future Open Interest							620,447.00
Option Open Interest							584,461.00
Grand Total							1,204,908.00