



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 31/07/2012 To: 31/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.27320	8.26180	243,064
31/07/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.12520	1.11415	16,000
31/07/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.97648	0.96569	37,000
31/07/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.87780	0.86728	0
31/07/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.54692	0.53828	0
31/07/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.27886	0.27405	0
31/07/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.78031	0.77017	0
31/07/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.59212	0.58311	0
31/07/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.19157	0.18854	300
31/07/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.41964	0.41239	0
31/07/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.34514	0.33910	0
31/07/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.09824	0.09747	500
31/07/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.22136	0.21770	0
31/07/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.19594	0.19280	0
31/07/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.05662	0.05669	250
31/07/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.13906	0.13733	3,000
31/07/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.11031	0.10927	2,000
31/07/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.02584	0.02631	7,400
31/07/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.08751	0.08697	2,000
31/07/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.06289	0.06285	25,100
31/07/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.02148	0.02199	250
31/07/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.03785	0.03819	7,500
31/07/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.03131	0.03171	24,360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.85811	0.86991	0
31/07/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.76465	0.77639	0
31/07/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.04828	1.06019	0
31/07/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.53969	0.55105	0
31/07/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.41431	0.42517	4,000
31/07/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.95264	0.96451	0
31/07/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.33711	0.34747	0
31/07/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.26586	0.27553	3,000
31/07/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.58342	0.59489	1,500
31/07/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.17274	0.18100	0
31/07/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.14816	0.15590	600
31/07/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.37504	0.38567	0
31/07/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.07194	0.07730	10,425
31/07/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.04644	0.05059	20,360
31/07/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.17837	0.18674	0
31/07/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.01892	0.02131	2,500
31/07/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00711	0.00837	246
31/07/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.10566	0.11225	2,000
31/07/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.02372	0.02648	44,100
31/07/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00460	0.00548	8,000
31/07/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00328	0.00389	0
31/07/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00200	0.00235	9,200
31/07/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.36800	8.35620	79,976
31/07/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.36681	0.36097	0
31/07/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.25880	0.25484	6,000
31/07/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.20712	0.20414	0
31/07/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.16773	0.16550	25,000
31/07/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.15157	0.14966	540
31/07/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.10368	0.10265	300
31/07/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.49431	0.48664	0
31/07/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.05089	0.05073	0
31/07/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02754	0.02757	0
31/07/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.52396	0.51593	300
31/07/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.55505	0.54666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.13705	0.14046	15,000
31/07/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.15596	0.15973	6,040
31/07/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.75954	2.77137	0
31/07/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.08289	2.09453	0
31/07/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.17631	0.18044	20,000
31/07/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.23568	1.24645	0
31/07/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.88357	0.89346	0
31/07/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.79973	0.80930	0
31/07/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.63912	0.64794	300
31/07/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.49080	0.49864	0
31/07/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.29881	0.30477	6,000
31/07/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.46810	8.45560	20,787
31/07/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.13800	0.13658	500
31/07/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.11424	0.11318	250
31/07/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.27910	0.27529	180
31/07/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.09875	0.09792	250
31/07/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.20421	0.20166	500
31/07/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.68104	0.67148	0
31/07/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.62283	0.61387	0
31/07/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.25473	0.25827	180
31/07/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.21294	0.21588	1,500
31/07/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.28611	1.29606	0
31/07/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.48065	2.49232	0
31/07/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.91100	0.91969	0
31/07/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.19614	2.20758	0
31/07/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.86990	1.88098	0
31/07/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.56120	8.54740	3,844
31/07/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.48694	0.48155	0
31/07/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.49011	0.48468	0
31/07/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.49331	0.48784	0
31/07/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.67211	0.68044	0
31/07/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.67891	0.68728	0
31/07/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.68574	0.69415	0
31/07/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.66080	8.64470	542

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.60967	0.60324	0
31/07/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.01398	1.00421	0
31/07/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.35318	0.35951	0
31/07/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.94887	0.95854	0
31/07/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.96170	8.94170	0
31/07/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.44754	1.43410	200
31/07/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.48584	0.49240	0
31/07/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.54670	10.53460	0
31/07/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.27320	8.26180	1,033
31/07/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.11290	0.11179	0
31/07/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.08751	0.08697	60
31/07/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.41431	0.42517	0
31/07/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.32970	0.33999	0
31/07/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.36800	8.35620	28
31/07/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.26176	0.25774	0
31/07/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.48376	0.49154	0
31/07/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.46810	8.45560	5
31/07/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
31/07/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.22190	0.23440	0
31/07/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.56120	8.54740	0
31/07/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.48694	0.48155	0
31/07/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.49331	0.48784	0
31/07/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.49011	0.48468	0
31/07/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.67891	0.68728	0
31/07/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.67211	0.68044	0
31/07/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.68574	0.69415	0
31/07/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.95890	12.96330	12,816
31/07/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.61214	1.61628	0
31/07/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.83395	0.83717	0
31/07/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.04309	0.04848	14,400
31/07/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.09481	0.10154	24,000
31/07/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.58591	0.58824	0

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31/07/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.93419	0.93518	0
31/07/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.02505	0.02387	38,400
31/07/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00324	0.00298	6,000
31/07/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.10790	13.11130	1,605
31/07/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.34468	0.35186	0
31/07/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.29296	0.30112	0
31/07/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.16663	0.17596	100
31/07/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.25635	0.26520	100
31/07/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.84845	0.85390	0
31/07/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.25873	1.26466	0
31/07/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.73506	0.73982	100
31/07/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.60678	0.61056	0
31/07/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.26550	13.26660	2,356
31/07/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.77698	0.77937	0
31/07/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.70115	0.70349	200
31/07/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.84627	0.84870	0
31/07/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.53695	0.53911	200
31/07/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.67145	1.67251	0
31/07/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.11077	1.11210	0
31/07/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.33565	1.33689	0
31/07/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.21148	1.21277	200
31/07/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10600	0.10570	3,435
31/07/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00154	0.00151	0
31/07/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00554	0.00581	0
31/07/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10730	0.10700	20,018
31/07/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00410	0.00398	0
31/07/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00680	0.00698	0
31/07/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.18960	10.12330	26,077
31/07/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.75252	0.68939	0
31/07/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.47786	0.42320	0
31/07/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.35849	0.31088	0
31/07/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.17061	0.14464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.01382	0.01154	15,360
31/07/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.01585	0.01323	21,300
31/07/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.02625	1.08993	0
31/07/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.07422	1.13824	0
31/07/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.18101	0.22134	1,500
31/07/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06889	0.08758	33,360
31/07/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03826	0.04990	1,625
31/07/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01292	0.01609	10,200
31/07/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.31950	10.25210	52,964
31/07/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.18236	0.16619	0
31/07/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.15749	0.14365	0
31/07/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.14901	0.13597	100
31/07/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.30262	0.27529	0
31/07/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.13364	0.12207	750
31/07/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.08886	0.08151	100
31/07/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.87961	0.81933	0
31/07/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.34186	0.31130	0
31/07/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.32236	0.35920	375
31/07/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.06011	0.06723	5,690
31/07/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.26936	1.32941	0
31/07/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.91414	0.96997	0
31/07/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.38312	0.42319	750
31/07/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.82951	0.88387	0
31/07/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.78799	0.84155	100
31/07/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.68286	0.73409	0
31/07/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.45800	10.38990	75
31/07/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.29766	0.27937	0
31/07/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.80966	0.85947	0
31/07/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.73680	10.66580	435
31/07/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.57444	0.54738	0
31/07/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.03764	1.08158	0
31/07/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.66460	8.62710	7,698
31/07/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.30006	0.27308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.05546	0.06598	0
31/07/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.69730	8.65920	9,894
31/07/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.39441	0.37101	0
31/07/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.15711	0.17181	0
31/07/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.73420	8.69400	3,790
31/07/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.46566	0.44301	0
31/07/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.24146	0.25901	0
31/07/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	10.02690	9.97490	0
31/07/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.23840	8.22630	0
31/07/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.11801	0.11235	0
31/07/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.14961	0.15605	0
31/07/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.31590	8.30330	0
31/07/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.22446	0.21790	0
31/07/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.25856	0.26460	0
31/07/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.24750	0.25810	11,120
31/07/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.02730	0.02240	7,100
31/07/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.17830	0.18540	14,700
31/07/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03610	0.03530	8,000
31/07/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.17820	0.17880	12,800
31/07/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.08940	0.09040	4,800
31/07/2012	CF CANDO CABK On 31 July 2012			Can-Do Future	0.02450	0.02460	0
31/07/2012	CF CANDO CABL On 31 July 2012			Can-Do Future	0.00000	0.00040	0
31/07/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.49090	8.42840	25
31/07/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.05656	0.04662	0
31/07/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.47566	0.52822	0
31/07/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.61220	8.54710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.19680	0.16712	0
31/07/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.62460	0.66002	0
31/07/2012	DAAR On 31 July 2012			Any day expiry	6.63550	6.63860	0
31/07/2012	DAAR On 31 July 2012	6.61	C	Any day expiry	0.02550	0.04068	0
31/07/2012	DAAR On 31 July 2012	6.71	C	Any day expiry	0.00000	0.00400	0
31/07/2012	DAAR On 31 July 2012	6.60	C	Any day expiry	0.03550	0.04812	0
31/07/2012	DAAR On 31 July 2012	6.59	C	Any day expiry	0.04550	0.05603	0
31/07/2012	DAAR On 31 July 2012	6.59	P	Any day expiry	0.00000	0.00743	0
31/07/2012	DAAR On 31 July 2012	6.60	P	Any day expiry	0.00000	0.00952	0
31/07/2012	DAAR On 31 July 2012	6.71	P	Any day expiry	0.07450	0.07540	0
31/07/2012	DAAR On 31 July 2012	6.61	P	Any day expiry	0.00000	0.01208	0
31/07/2012	DAAS On 02 August 2012			Any day expiry	8.22260	8.21050	0
31/07/2012	DAAS On 02 August 2012	8.24	C	Any day expiry	0.03585	0.03884	0
31/07/2012	DAAS On 02 August 2012	8.25	C	Any day expiry	0.03226	0.03544	0
31/07/2012	DAAS On 02 August 2012	8.30	C	Any day expiry	0.01871	0.02211	7,000
31/07/2012	DAAS On 02 August 2012	8.26	C	Any day expiry	0.02899	0.03230	0
31/07/2012	DAAS On 02 August 2012	8.26	P	Any day expiry	0.06639	0.08180	0
31/07/2012	DAAS On 02 August 2012	8.30	P	Any day expiry	0.09611	0.11161	0
31/07/2012	DAAS On 02 August 2012	8.25	P	Any day expiry	0.05966	0.07494	0
31/07/2012	DAAS On 02 August 2012	8.24	P	Any day expiry	0.05325	0.06834	0
31/07/2012	DAUS On 31 July 2012			Any day expiry	8.19860	8.21050	0
31/07/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.79900	0.81100	0
31/07/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.47900	0.49100	0
31/07/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.00000	0.00000	0
31/07/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.00000	0.01600	0
31/07/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.05100	0.05600	0
31/07/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.31100	0.30000	0
31/07/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00000	0.00100	0
31/07/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00000	0.00100	0
31/07/2012	DAUS On 31 August 2012			Any day expiry	8.25430	8.24300	0
31/07/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.15000	0.14700	0
31/07/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.06900	0.06800	6,170



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.54600	0.53600	0
31/07/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.85600	0.84500	0
31/07/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00200	0.00200	0
31/07/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.01200	0.01300	6,170
31/07/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.32500	0.33500	0
31/07/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.14600	0.15400	0
31/07/2012	DAUS On 28 September 2012			Any day expiry	8.28530	8.27390	0
31/07/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.59300	0.58400	0
31/07/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.22500	0.22100	0
31/07/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.89200	0.88200	0
31/07/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.13300	0.13200	7,540
31/07/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.35800	0.36800	0
31/07/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00700	0.00800	0
31/07/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.19000	0.19700	0
31/07/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.02800	0.03000	7,540
31/07/2012	DAUS On 31 October 2012			Any day expiry	8.32070	8.30930	0
31/07/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.20300	0.19900	8,220
31/07/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.93700	0.92700	0
31/07/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.30000	0.29500	0
31/07/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.65000	0.64100	0
31/07/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.04900	0.05200	8,220
31/07/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.22900	0.23600	0
31/07/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.01600	0.01800	0
31/07/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.39200	0.40000	0
31/07/2012	DAUS On 30 November 2012			Any day expiry	8.35290	8.34130	0
31/07/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.70300	0.69400	0
31/07/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.26100	0.25700	8,440
31/07/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.41800	0.42600	0
31/07/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.07000	0.07300	8,440
31/07/2012	DAUS On 27 December 2012			Any day expiry	8.38200	8.37010	0
31/07/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.74700	0.73800	0
31/07/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.30900	0.30400	7,530
31/07/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.43700	0.44400	0
31/07/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.08500	0.08800	7,530

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.69260	6.66200	0
31/07/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.16217	0.14307	0
31/07/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.05957	0.07107	0
31/07/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.74310	6.71220	0
31/07/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.26082	0.24237	0
31/07/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.14772	0.16017	0
31/07/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.29590	1.29040	0
31/07/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01603	0.01455	0
31/07/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05013	0.05415	0
31/07/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.30510	1.30010	0
31/07/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03820	0.03635	0
31/07/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07310	0.07625	0
<b>Future Open Interest</b>							<b>548,987.00</b>
<b>Option Open Interest</b>							<b>572,401.00</b>
<b>Grand Total</b>							<b>1,121,388.00</b>