



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 29/08/2012 To: 29/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.43540	8.42300	250,387
29/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.28544	1.27305	16,000
29/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.13551	1.12313	37,000
29/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.03560	1.02324	0
29/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00495	0.00485	250
29/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.01262	0.01325	3,000
29/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.00906	0.00960	24,360
29/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.00663	0.00709	7,400
29/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.06016	0.05968	2,000
29/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.03249	0.03258	25,100
29/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.02643	0.02659	250
29/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.13453	0.12865	3,000
29/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.08971	0.08837	2,000
29/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.07359	0.07274	0
29/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.26955	0.26102	0
29/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.23133	0.22344	0
29/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.22401	0.21626	300
29/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.54028	0.52849	0
29/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.44450	0.43307	0
29/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.35310	0.34337	0
29/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.93577	0.92345	0
29/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.73674	0.72458	0
29/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.68726	0.67516	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.00186	0.00216	44,100
29/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.00134	0.00158	2,500
29/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00037	0.00045	246
29/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.01770	0.02037	2,000
29/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.00910	0.01007	7,525
29/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.00488	0.00549	20,360
29/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.04861	0.05326	0
29/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.04593	0.05044	0
29/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.03415	0.03802	600
29/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.18819	0.19974	0
29/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.15431	0.16537	0
29/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.09913	0.10565	3,000
29/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.39103	0.40359	1,500
29/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.34709	0.35958	0
29/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.22476	0.23668	4,000
29/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.77123	0.78409	0
29/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.67366	0.68660	0
29/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.57722	0.59025	0
29/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.86955	0.88185	0
29/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00020	0.00024	8,000
29/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00011	0.00013	0
29/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00004	0.00005	9,200
29/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.53570	8.52190	83,097
29/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02295	0.02204	0
29/08/2012	\$ / R On 14 December 2012	9.25	C	Foreign Exchange Future	0.12067	0.11891	1,250
29/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.09110	0.08995	300
29/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.03920	0.03889	0
29/08/2012	\$ / R On 14 December 2012	9.01	C	Foreign Exchange Future	0.16115	0.15850	500
29/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.14428	0.14200	540
29/08/2012	\$ / R On 14 December 2012	9.23	C	Foreign Exchange Future	0.12353	0.12171	0
29/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.27552	0.27047	6,000
29/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.21136	0.20750	0
29/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.16317	0.16048	29,500
29/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.41748	0.40860	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	\$ / R On 14 December 2012	8.35	C	Foreign Exchange Future	0.39001	0.00000	0
29/08/2012	\$ / R On 14 December 2012	8.50	C	Foreign Exchange Future	0.31632	0.30914	0
29/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.57971	0.56889	0
29/08/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.54238	0.53185	0
29/08/2012	\$ / R On 14 December 2012	8.25	C	Foreign Exchange Future	0.44644	0.43714	0
29/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.65780	0.64649	0
29/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.61821	0.60713	300
29/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.08251	0.08523	12,540
29/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.07210	0.07459	15,000
29/08/2012	\$ / R On 14 December 2012	8.25	P	Foreign Exchange Future	0.16074	0.16524	2,500
29/08/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.10668	0.10995	3,000
29/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.09401	0.09699	20,000
29/08/2012	\$ / R On 14 December 2012	8.50	P	Foreign Exchange Future	0.28062	0.28724	4,750
29/08/2012	\$ / R On 14 December 2012	8.35	P	Foreign Exchange Future	0.20431	0.00000	100
29/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.18178	0.18670	6,000
29/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.62747	0.63858	0
29/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.47566	0.48560	300
29/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.33982	0.34857	0
29/08/2012	\$ / R On 14 December 2012	9.23	P	Foreign Exchange Future	0.81783	0.82981	0
29/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.70858	0.72010	0
29/08/2012	\$ / R On 14 December 2012	9.01	P	Foreign Exchange Future	0.63545	0.64660	0
29/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.90350	1.91699	0
29/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.05540	1.06805	0
29/08/2012	\$ / R On 14 December 2012	9.25	P	Foreign Exchange Future	0.83497	0.84701	0
29/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.58725	2.60014	0
29/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.63850	8.62440	21,561
29/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.13174	0.12847	500
29/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.10713	0.10427	250
29/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.09087	0.08857	250
29/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.70747	0.69373	0
29/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28964	0.28260	180
29/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.77796	0.76460	0
29/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.20475	0.19946	500
29/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.11625	1.12506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.13946	0.14020	1,500
29/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.75114	0.75820	0
29/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.16897	0.16933	180
29/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.30237	2.31417	0
29/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.01863	2.02987	0
29/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.69324	1.70407	0
29/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.73080	8.71630	6,492
29/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.52964	0.52406	0
29/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.52599	0.52045	0
29/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.53324	0.52770	0
29/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.54244	0.55140	0
29/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.55519	0.56415	0
29/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.54884	0.55776	0
29/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.85180	8.83750	542
29/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.12521	1.11205	0
29/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.66687	0.65698	0
29/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.81507	0.81948	0
29/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.27341	0.27455	0
29/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.17780	9.16270	0
29/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.56605	1.54266	200
29/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.38825	0.37996	0
29/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.50390	9.48790	0
29/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.43540	8.42300	1,240
29/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.09328	0.09183	0
29/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.06016	0.05968	60
29/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.22476	0.23668	0
29/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.14788	0.15883	0
29/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.53570	8.52190	342
29/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.27922	0.27410	0
29/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.33352	0.34220	0
29/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.63850	8.62440	15
29/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
29/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.05150	0.06560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.73080	8.71630	0
29/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.52599	0.52045	0
29/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.53324	0.52770	0
29/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.52964	0.52406	0
29/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.54884	0.55776	0
29/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.54244	0.55140	0
29/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.55519	0.56415	0
29/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.35130	13.32980	12,205
29/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	2.00133	1.97984	0
29/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.20255	1.18133	0
29/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.03166	0.02998	14,400
29/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.11539	0.11024	24,000
29/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.21409	0.23044	0
29/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.53036	0.55018	0
29/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.00125	0.00153	38,400
29/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00003	0.00004	6,000
29/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.50750	13.48380	1,955
29/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.33120	0.31599	100
29/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.20014	0.18654	100
29/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.38585	0.37020	0
29/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.46819	0.45236	0
29/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.33069	0.33856	0
29/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.42835	0.43640	100
29/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	0.89264	0.90274	0
29/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.52370	0.53219	0
29/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.66850	13.64460	2,355
29/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.92400	0.89550	0
29/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.83526	0.80754	200
29/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.64159	0.61622	200
29/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.00471	0.97564	0
29/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	0.86621	0.86104	0
29/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.37309	1.37162	0
29/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.06676	1.06294	0

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29/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	0.95550	0.95090	200
29/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10720	0.10730	3,433
29/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00057	0.00061	0
29/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00337	0.00331	0
29/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10850	0.10860	20,018
29/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00375	0.00383	0
29/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00525	0.00523	0
29/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.56730	10.58550	24,781
29/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.11792	1.13607	0
29/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.81938	0.83742	0
29/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.67113	0.68891	0
29/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.38648	0.40215	0
29/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00531	0.00589	15,360
29/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00651	0.00719	21,300
29/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.63921	0.62169	0
29/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.68801	0.67039	0
29/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.01918	0.01665	1,500
29/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.00383	0.00341	33,360
29/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.00208	0.00192	1,625
29/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00062	0.00057	10,200
29/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.70580	10.72250	55,049
29/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.21140	0.21312	100
29/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.18503	0.18633	750
29/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.11194	0.11234	100
29/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.47985	0.48694	0
29/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.54509	0.55341	0
29/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.26884	0.27156	0
29/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.22599	0.22796	0
29/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.22850	1.24331	0
29/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.02269	0.02081	5,690
29/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.47019	0.45546	100
29/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.38304	0.36906	0

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29/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.13929	0.13091	375
29/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.17405	0.16444	750
29/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.90614	0.88984	0
29/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.57923	0.56383	0
29/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.50560	0.49062	0
29/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.84980	10.86640	5,250
29/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.40549	0.40598	0
29/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.52569	0.50958	0
29/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.15810	11.17430	435
29/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.74529	0.74815	0
29/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.78719	0.77385	0
29/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.73190	8.73440	8,563
29/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.32375	0.32703	0
29/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.01185	0.01263	0
29/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.76190	8.76280	10,119
29/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.40298	0.39936	0
29/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.10108	0.09656	0
29/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.79790	8.79850	3,801
29/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.47106	0.46349	0
29/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.18316	0.17499	0
29/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.92490	8.90210	0
29/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.53050	8.54680	0
29/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.28114	0.29544	0
29/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.02064	0.01864	0
29/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.61320	8.62860	25
29/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.37617	0.38519	0
29/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.11297	0.10659	0
29/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.04480	0.04160	11,120
29/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.06300	0.06900	7,100
29/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.05360	0.06180	14,700

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.05090	0.04650	8,000
29/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.01020	0.01340	12,800
29/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.21870	0.20600	4,800
29/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.14230	0.13360	7,000
29/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.80030	8.81560	25
29/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.06534	0.07441	0
29/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.17504	0.16881	0
29/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.92250	8.93700	125
29/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.24802	0.24868	0
29/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.36552	0.35168	0
29/08/2012	DAAW On 30 August 2012			Any day expiry	6.75090	6.77330	15,000
29/08/2012	DAAW On 30 August 2012	6.74	C	Any day expiry	0.02660	0.05185	0
29/08/2012	DAAW On 30 August 2012	6.75	C	Any day expiry	0.02072	0.04495	0
29/08/2012	DAAW On 30 August 2012	6.76	C	Any day expiry	0.01649	0.03848	0
29/08/2012	DAAW On 30 August 2012	6.82	C	Any day expiry	0.00346	0.01259	0
29/08/2012	DAAW On 30 August 2012	6.77	C	Any day expiry	0.01298	0.03249	0
29/08/2012	DAAW On 30 August 2012	6.77	P	Any day expiry	0.03208	0.02919	10,000
29/08/2012	DAAW On 30 August 2012	6.82	P	Any day expiry	0.07256	0.05929	5,000
29/08/2012	DAAW On 30 August 2012	6.76	P	Any day expiry	0.02559	0.02518	0
29/08/2012	DAAW On 30 August 2012	6.75	P	Any day expiry	0.01982	0.02165	0
29/08/2012	DAAW On 30 August 2012	6.74	P	Any day expiry	0.01570	0.01855	0
29/08/2012	DAUS On 31 August 2012			Any day expiry	8.41900	8.40390	0
29/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.01900	1.00400	0
29/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.69900	0.68400	0
29/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.01300	0.01600	6,170
29/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.17300	0.16300	0
29/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.00400	0.00900	0
29/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.10400	0.12200	0
29/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00000	0.00000	6,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00000	0.00000	0
29/08/2012	DAUS On 28 September 2012			Any day expiry	8.45020	8.43630	0
29/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.26700	0.25900	0
29/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.12600	0.12100	7,540
29/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.73500	0.72100	0
29/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.05100	1.03700	0
29/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00100	0.00100	0
29/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.00500	0.00500	7,540
29/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.18600	0.19500	0
29/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.06700	0.07300	0
29/08/2012	DAUS On 31 October 2012			Any day expiry	8.48730	8.47320	0
29/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.78300	0.77000	0
29/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.35100	0.34300	0
29/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.09200	1.07800	0
29/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.21300	0.21000	8,220
29/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.23600	0.24700	0
29/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.00500	0.00500	0
29/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.11400	0.12000	0
29/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.01600	0.01700	8,220
29/08/2012	DAUS On 30 November 2012			Any day expiry	8.52030	8.50640	0
29/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.83000	0.81800	0
29/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.28100	0.27700	8,440
29/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.27100	0.28100	0
29/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.03000	0.03200	8,440
29/08/2012	DAUS On 27 December 2012			Any day expiry	8.55010	8.53620	0
29/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.33700	0.32900	7,530
29/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.87300	0.85900	0
29/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.04300	0.04300	7,530
29/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.29700	0.30300	0
29/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.75900	6.78350	0
29/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.18692	0.20755	0
29/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.01792	0.01405	0
29/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.81140	6.83540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.27454	0.29117	0
29/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.09314	0.08577	0
29/08/2012	RAIN On 17 September 2012			Foreign Exchange Future	16,330.53000	16,330.38000	0
29/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.32680	1.32440	0
29/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01659	0.01597	0
29/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.01979	0.02157	0
29/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.33370	1.33090	0
29/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.04291	0.04164	0
29/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.04921	0.05074	0
Future Open Interest							592,335.00
Option Open Interest							598,601.00
Grand Total							1,190,936.00