



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 03/09/2012 To: 03/09/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.41290	8.44210	239,532
03/09/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.26292	1.29213	16,000
03/09/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.11296	1.14218	37,000
03/09/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.01302	1.04225	0
03/09/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00227	0.00474	250
03/09/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.00709	0.01242	3,000
03/09/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.00489	0.00883	24,360
03/09/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.00346	0.00640	7,400
03/09/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.04255	0.06045	2,000
03/09/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.02050	0.03247	25,100
03/09/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.01604	0.02637	250
03/09/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.10673	0.13595	3,000
03/09/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.06820	0.09048	2,000
03/09/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.05399	0.07408	0
03/09/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.24230	0.27275	0
03/09/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.20346	0.23401	0
03/09/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.19604	0.22660	300
03/09/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.51631	0.54606	0
03/09/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.41945	0.44964	0
03/09/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.32739	0.35733	0
03/09/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.91315	0.94238	0
03/09/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.66418	0.69357	0
03/09/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.71382	0.74315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.00092	0.00105	2,500
03/09/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.00128	0.00147	44,100
03/09/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00025	0.00028	246
03/09/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.01449	0.01523	2,000
03/09/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.00655	0.00754	7,525
03/09/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.00341	0.00396	20,360
03/09/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.04314	0.04450	0
03/09/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.04056	0.04191	0
03/09/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.02940	0.03065	200
03/09/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.19109	0.18198	0
03/09/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.15530	0.14838	0
03/09/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.09383	0.09385	3,000
03/09/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.40314	0.38427	1,500
03/09/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.35760	0.34037	0
03/09/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.22965	0.21835	4,000
03/09/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.79056	0.76430	0
03/09/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.69199	0.66673	0
03/09/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.59419	0.57032	0
03/09/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.88937	0.86264	0
03/09/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00013	0.00015	8,000
03/09/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00006	0.00008	0
03/09/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00002	0.00003	9,200
03/09/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.51090	8.54070	92,221
03/09/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02033	0.02365	0
03/09/2012	\$ / R On 14 December 2012	9.25	C	Foreign Exchange Future	0.11299	0.12378	3,750
03/09/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.08500	0.09368	300
03/09/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.03621	0.04048	0
03/09/2012	\$ / R On 14 December 2012	9.01	C	Foreign Exchange Future	0.15153	0.16481	500
03/09/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.13544	0.14772	540
03/09/2012	\$ / R On 14 December 2012	9.23	C	Foreign Exchange Future	0.11570	0.12668	0
03/09/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.26166	0.27995	6,000
03/09/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.19957	0.21543	0
03/09/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.15345	0.16685	29,500
03/09/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.39881	0.42164	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	\$ / R On 14 December 2012	8.35	C	Foreign Exchange Future	0.37189	0.39424	0
03/09/2012	\$ / R On 14 December 2012	8.50	C	Foreign Exchange Future	0.29991	0.32077	0
03/09/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.55856	0.58362	0
03/09/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.52164	0.54633	0
03/09/2012	\$ / R On 14 December 2012	8.25	C	Foreign Exchange Future	0.42723	0.45054	0
03/09/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.59669	0.62208	300
03/09/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.63594	0.66166	0
03/09/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.07504	0.07096	15,000
03/09/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.08579	0.08138	12,540
03/09/2012	\$ / R On 14 December 2012	8.25	P	Foreign Exchange Future	0.16633	0.15984	2,500
03/09/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.11074	0.10563	3,000
03/09/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.09766	0.09292	20,000
03/09/2012	\$ / R On 14 December 2012	8.50	P	Foreign Exchange Future	0.28901	0.28007	4,750
03/09/2012	\$ / R On 14 December 2012	8.35	P	Foreign Exchange Future	0.21099	0.20354	500
03/09/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.18791	0.18094	6,000
03/09/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.64255	0.62615	200
03/09/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.48867	0.47473	300
03/09/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.35076	0.33925	0
03/09/2012	\$ / R On 14 December 2012	9.23	P	Foreign Exchange Future	0.83480	0.81598	0
03/09/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.72454	0.70702	0
03/09/2012	\$ / R On 14 December 2012	9.01	P	Foreign Exchange Future	0.65063	0.63411	0
03/09/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.92531	1.89978	0
03/09/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.07410	1.05298	0
03/09/2012	\$ / R On 14 December 2012	9.25	P	Foreign Exchange Future	0.85209	0.83308	0
03/09/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.60943	2.58295	0
03/09/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.61270	8.64370	21,490
03/09/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.12776	0.13639	500
03/09/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.10371	0.11130	250
03/09/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.08810	0.09466	250
03/09/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.68744	0.71343	0
03/09/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28074	0.29606	180
03/09/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.19828	0.21047	500
03/09/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.75764	0.78368	0
03/09/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.14494	0.13998	1,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.13558	1.11677	0
03/09/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.76804	0.75236	0
03/09/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.17474	0.16973	180
03/09/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.32540	2.30096	0
03/09/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.04101	2.01760	0
03/09/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.71506	1.69269	0
03/09/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.70510	8.73660	7,332
03/09/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.51753	0.53953	0
03/09/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.52113	0.54314	0
03/09/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.51396	0.53588	0
03/09/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.56886	0.55928	0
03/09/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.55603	0.54654	0
03/09/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.56243	0.55293	0
03/09/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.83120	8.86320	542
03/09/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.11087	1.14062	0
03/09/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.65849	0.68176	0
03/09/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.82729	0.81856	0
03/09/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.27967	0.27742	0
03/09/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.16920	9.20330	0
03/09/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.55794	1.59159	200
03/09/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.38874	0.38829	0
03/09/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.50720	9.54340	0
03/09/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.41290	8.44210	1,235
03/09/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.07141	0.09412	0
03/09/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.04255	0.06045	60
03/09/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.22965	0.21835	0
03/09/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.14851	0.14202	0
03/09/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.51090	8.54070	392
03/09/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.26525	0.28367	0
03/09/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.34435	0.33297	0
03/09/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.61270	8.64370	15
03/09/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
03/09/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.07730	0.04630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.70510	8.73660	0
03/09/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.51396	0.53588	0
03/09/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.51753	0.53953	0
03/09/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.52113	0.54314	0
03/09/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.55603	0.54654	0
03/09/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.56243	0.55293	0
03/09/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.56886	0.55928	0
03/09/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.36170	13.39320	10,718
03/09/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	2.01170	2.04321	0
03/09/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.21237	1.24389	0
03/09/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.09932	0.12317	24,000
03/09/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.02133	0.03151	14,400
03/09/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.50963	0.48831	0
03/09/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.18762	0.17997	0
03/09/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.00067	0.00069	38,400
03/09/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00000	0.00001	6,000
03/09/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.51430	13.54660	3,280
03/09/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.32985	0.34760	100
03/09/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.19821	0.20838	100
03/09/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.46777	0.49335	0
03/09/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.38489	0.40524	0
03/09/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.42059	0.40864	100
03/09/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.32347	0.31675	0
03/09/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	0.88391	0.86178	0
03/09/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.51555	0.50100	0
03/09/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.67340	13.70790	2,355
03/09/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.91392	0.95401	0
03/09/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.82499	0.86398	200
03/09/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.63121	0.66694	200
03/09/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.99487	1.03576	0
03/09/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	0.85147	0.85786	0
03/09/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.35781	1.35904	0
03/09/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.05159	1.05608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	0.94052	0.94611	200
03/09/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10750	0.10790	3,433
03/09/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00038	0.00068	0
03/09/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00288	0.00278	0
03/09/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10880	0.10920	20,018
03/09/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00374	0.00408	0
03/09/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00494	0.00488	0
03/09/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.58590	10.63290	25,108
03/09/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.13623	1.18311	0
03/09/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.83731	0.88414	0
03/09/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.68859	0.73509	0
03/09/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.39945	0.44337	0
03/09/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00398	0.00876	21,300
03/09/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00324	0.00720	15,360
03/09/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.66734	0.62430	0
03/09/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.61808	0.57586	0
03/09/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.01355	0.01047	1,500
03/09/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.00269	0.00219	33,360
03/09/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.00141	0.00124	1,625
03/09/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00033	0.00021	10,200
03/09/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.72110	10.76920	59,188
03/09/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.21380	0.24393	100
03/09/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.55026	0.59495	0
03/09/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.18703	0.21512	750
03/09/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.11253	0.13300	100
03/09/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.48454	0.52803	0
03/09/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.27216	0.30607	0
03/09/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.22863	0.25979	0
03/09/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.23868	1.28937	0
03/09/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.01758	0.02017	5,690
03/09/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.45753	0.44059	100
03/09/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.37106	0.35687	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.16344	0.15883	750
03/09/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.89143	0.86380	0
03/09/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.56593	0.54592	0
03/09/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.12916	0.12575	375
03/09/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.49270	0.47473	0
03/09/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.86380	10.91340	5,250
03/09/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.40873	0.44845	0
03/09/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.51493	0.50505	0
03/09/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.17600	11.22810	435
03/09/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.75065	0.79244	0
03/09/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.77465	0.76434	0
03/09/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.60180	8.70940	8,837
03/09/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.20518	0.30221	0
03/09/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.02338	0.01281	0
03/09/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.63290	8.74120	10,119
03/09/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.32124	0.39282	0
03/09/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.14835	0.11162	0
03/09/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.67070	8.77710	3,885
03/09/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.40458	0.46861	0
03/09/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.24388	0.20151	0
03/09/2012	AU\$ / R On 16 September 2013			Foreign Exchange Future	8.73620	8.84030	2,150
03/09/2012	AU\$ / R On 16 September 2013	8.89	C	Foreign Exchange Future	0.52125	0.58187	0
03/09/2012	AU\$ / R On 16 September 2013	8.91	C	Foreign Exchange Future	0.51279	0.57286	0
03/09/2012	AU\$ / R On 16 September 2013	8.90	C	Foreign Exchange Future	0.51701	0.57735	0
03/09/2012	AU\$ / R On 16 September 2013	8.90	P	Foreign Exchange Future	0.68081	0.63705	0
03/09/2012	AU\$ / R On 16 September 2013	8.91	P	Foreign Exchange Future	0.68659	0.64256	0
03/09/2012	AU\$ / R On 16 September 2013	8.89	P	Foreign Exchange Future	0.67505	0.63157	0
03/09/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.84420	8.95490	0
03/09/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.51880	8.55710	0
03/09/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.26678	0.30381	0
03/09/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.01798	0.01671	0
03/09/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.60060	8.63940	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.36479	0.39376	0
03/09/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.11419	0.10436	0
03/09/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.03150	0.02830	11,120
03/09/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05900	0.08480	7,100
03/09/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.04880	0.04940	14,700
03/09/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03720	0.05180	8,000
03/09/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.00480	0.00560	12,800
03/09/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.21890	0.24410	4,800
03/09/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.13990	0.14540	7,000
03/09/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.81840	8.86290	25
03/09/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.05938	0.08216	0
03/09/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.15098	0.12926	0
03/09/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.93750	8.98290	125
03/09/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.24302	0.27194	0
03/09/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.34552	0.32904	0
03/09/2012	DAAX On 07 September 2012			Any day expiry	8.40140	8.43060	0
03/09/2012	DAAX On 07 September 2012	8.38	C	Any day expiry	0.06837	0.00000	2,000
03/09/2012	DAAX On 07 September 2012	8.40	C	Any day expiry	0.05692	0.08803	7,000
03/09/2012	DAAX On 07 September 2012	8.49	C	Any day expiry	0.02672	0.04775	0
03/09/2012	DAAX On 07 September 2012	8.51	C	Any day expiry	0.02237	0.04195	0
03/09/2012	DAAX On 07 September 2012	8.50	C	Any day expiry	0.02445	0.04476	0
03/09/2012	DAAX On 07 September 2012	8.50	P	Any day expiry	0.12305	0.11416	0
03/09/2012	DAAX On 07 September 2012	8.51	P	Any day expiry	0.13097	0.12135	0
03/09/2012	DAAX On 07 September 2012	8.49	P	Any day expiry	0.11532	0.10715	0
03/09/2012	DAAX On 07 September 2012	8.40	P	Any day expiry	0.05552	0.05743	0
03/09/2012	DAAX On 07 September 2012	8.38	P	Any day expiry	0.04697	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	DAUS On 28 September 2012			Any day expiry	8.42560	8.45480	0
03/09/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.02600	1.05600	0
03/09/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.70900	0.73900	0
03/09/2012	DAUS On 28 September 2012	7.85	C	Any day expiry	0.58300	0.61300	0
03/09/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.24100	0.27100	0
03/09/2012	DAUS On 28 September 2012	8.72	C	Any day expiry	0.05200	0.06800	7,540
03/09/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.10500	0.12900	0
03/09/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.18900	0.18400	0
03/09/2012	DAUS On 28 September 2012	8.72	P	Any day expiry	0.34600	0.33300	0
03/09/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.06500	0.06600	0
03/09/2012	DAUS On 28 September 2012	7.85	P	Any day expiry	0.00700	0.00800	7,540
03/09/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.00300	0.00400	0
03/09/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00000	0.00100	0
03/09/2012	DAUS On 31 October 2012			Any day expiry	8.46270	8.49300	0
03/09/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.33000	0.35500	0
03/09/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.19600	0.21700	0
03/09/2012	DAUS On 31 October 2012	8.72	C	Any day expiry	0.13000	0.14700	8,220
03/09/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.06800	1.09800	0
03/09/2012	DAUS On 31 October 2012	7.85	C	Any day expiry	0.64000	0.66900	0
03/09/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.75900	0.78800	0
03/09/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.01600	0.01500	0
03/09/2012	DAUS On 31 October 2012	7.85	P	Any day expiry	0.02700	0.02600	8,220
03/09/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.00500	0.00500	0
03/09/2012	DAUS On 31 October 2012	8.72	P	Any day expiry	0.38700	0.37400	0
03/09/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.24300	0.23400	0
03/09/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.11700	0.11200	0
03/09/2012	DAUS On 30 November 2012			Any day expiry	8.49560	8.52550	0
03/09/2012	DAUS On 30 November 2012	8.72	C	Any day expiry	0.19400	0.21100	8,440
03/09/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.80600	0.83400	0
03/09/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.26600	0.28600	0
03/09/2012	DAUS On 30 November 2012	7.85	C	Any day expiry	0.69300	0.71900	0
03/09/2012	DAUS On 30 November 2012	7.85	P	Any day expiry	0.04700	0.04400	8,440
03/09/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.28000	0.27100	0
03/09/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.03000	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	DAUS On 30 November 2012	8.72	P	Any day expiry	0.41800	0.40600	0
03/09/2012	DAUS On 27 December 2012			Any day expiry	8.52500	8.55500	0
03/09/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.32100	0.34100	0
03/09/2012	DAUS On 27 December 2012	8.72	C	Any day expiry	0.24600	0.26300	7,530
03/09/2012	DAUS On 27 December 2012	7.85	C	Any day expiry	0.73900	0.76600	0
03/09/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.85000	0.87700	0
03/09/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.04500	0.04200	0
03/09/2012	DAUS On 27 December 2012	7.85	P	Any day expiry	0.06400	0.06100	7,530
03/09/2012	DAUS On 27 December 2012	8.72	P	Any day expiry	0.44100	0.42800	0
03/09/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.30600	0.29600	0
03/09/2012	DAUS On 29 January 2013			Any day expiry	8.56100	8.59140	0
03/09/2012	DAUS On 29 January 2013	8.72	C	Any day expiry	0.00000	0.00000	6,625
03/09/2012	DAUS On 29 January 2013	8.60	C	Any day expiry	0.00000	0.00000	0
03/09/2012	DAUS On 29 January 2013	8.61	C	Any day expiry	0.00000	0.00000	0
03/09/2012	DAUS On 29 January 2013	8.62	C	Any day expiry	0.00000	0.00000	0
03/09/2012	DAUS On 29 January 2013	7.85	C	Any day expiry	0.71100	0.74100	0
03/09/2012	DAUS On 29 January 2013	7.85	P	Any day expiry	0.00000	0.00000	6,625
03/09/2012	DAUS On 29 January 2013	8.62	P	Any day expiry	0.05900	0.02900	0
03/09/2012	DAUS On 29 January 2013	8.61	P	Any day expiry	0.04900	0.01900	0
03/09/2012	DAUS On 29 January 2013	8.60	P	Any day expiry	0.03900	0.00900	0
03/09/2012	DAUS On 29 January 2013	8.72	P	Any day expiry	0.15900	0.12900	0
03/09/2012	DAUS On 26 February 2013			Any day expiry	8.59140	8.62220	0
03/09/2012	DAUS On 26 February 2013	8.61	C	Any day expiry	0.39300	0.41200	0
03/09/2012	DAUS On 26 February 2013	8.62	C	Any day expiry	0.38900	0.40800	0
03/09/2012	DAUS On 26 February 2013	8.72	C	Any day expiry	0.35400	0.37200	6,245
03/09/2012	DAUS On 26 February 2013	8.60	C	Any day expiry	0.39700	0.41600	0
03/09/2012	DAUS On 26 February 2013	7.85	C	Any day expiry	0.83900	0.86500	0
03/09/2012	DAUS On 26 February 2013	7.85	P	Any day expiry	0.09800	0.09300	6,245
03/09/2012	DAUS On 26 February 2013	8.60	P	Any day expiry	0.40600	0.39400	0
03/09/2012	DAUS On 26 February 2013	8.72	P	Any day expiry	0.48300	0.47000	0
03/09/2012	DAUS On 26 February 2013	8.62	P	Any day expiry	0.41800	0.40600	0
03/09/2012	DAUS On 26 February 2013	8.61	P	Any day expiry	0.41200	0.40000	0
03/09/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.70380	6.77680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.13873	0.20159	0
03/09/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.02493	0.01479	0
03/09/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.75560	6.82860	0
03/09/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.23380	0.28571	0
03/09/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.10820	0.08711	0
03/09/2012	RAIN On 17 September 2012			Foreign Exchange Future	16,339.28000	16,396.09000	0
03/09/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.32590	1.32880	0
03/09/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01410	0.01720	0
03/09/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.01820	0.01840	0
03/09/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.33290	1.33570	0
03/09/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.04196	0.04404	0
03/09/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.04906	0.04834	0
<b>Future Open Interest</b>							<b>583,230.00</b>
<b>Option Open Interest</b>							<b>608,701.00</b>
<b>Grand Total</b>							<b>1,191,931.00</b>