



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 22/06/2012 To: 22/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.52530	8.38970	299,986
22/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.38356	1.25177	16,000
22/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.23744	1.10718	37,000
22/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.14094	1.01202	0
22/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.13857	0.11455	5,500
22/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.12400	0.10299	250
22/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.22274	0.18098	250
22/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.17459	0.14301	8,500
22/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.15532	0.12777	24,360
22/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.32538	0.26433	2,000
22/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.28610	0.23253	2,000
22/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.23701	0.19252	25,100
22/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.47807	0.39410	0
22/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.44896	0.36865	0
22/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.37056	0.30084	0
22/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.69046	0.58342	0
22/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.61317	0.51109	0
22/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.54088	0.44951	0
22/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.04541	0.91813	0
22/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.85827	0.74223	0
22/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.81483	0.70091	0
22/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.03953	0.06121	44,100
22/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.03297	0.05253	2,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.02011	0.02843	246
22/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.11558	0.15981	2,000
22/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.08787	0.12139	6,625
22/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.06516	0.09372	20,360
22/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.24526	0.31114	0
22/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.17366	0.22895	5,000
22/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.15277	0.20440	200
22/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.46171	0.55282	0
22/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.36080	0.44283	4,000
22/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.30008	0.37463	0
22/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.73002	0.83807	0
22/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.64929	0.75331	0
22/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.49744	0.59128	1,500
22/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.89870	1.01329	0
22/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.81327	0.92485	0
22/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.01564	0.02232	8,000
22/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01214	0.01748	0
22/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00826	0.01207	9,200
22/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.62630	8.48860	52,745
22/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.08788	0.08170	0
22/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.31521	0.27427	540
22/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.23413	0.20587	300
22/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.12975	0.11847	0
22/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.47151	0.40794	6,000
22/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.40019	0.34629	0
22/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.34087	0.29585	25,000
22/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.78517	0.68720	300
22/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.75172	0.65547	0
22/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.81964	0.71993	0
22/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.60471	0.52582	0
22/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.27841	0.33722	6,000
22/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.14334	0.18133	15,000
22/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.17542	0.21687	20,000
22/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.15887	0.19860	6,040

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.71457	0.80725	0
22/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.57389	0.65769	300
22/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.44521	0.51934	0
22/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.90345	2.02987	0
22/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.10783	1.21727	0
22/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.78891	0.88567	0
22/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.56158	2.69310	0
22/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.73060	8.59040	19,550
22/06/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.25133	0.00000	500
22/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.87891	0.78141	0
22/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.46221	0.40967	180
22/06/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.35518	0.31547	500
22/06/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.94109	0.83969	0
22/06/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.21049	0.24929	1,000
22/06/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.17458	1.27507	0
22/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.83161	0.91927	0
22/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.24831	0.29101	180
22/06/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.72073	0.00000	0
22/06/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.82680	8.68450	1,350
22/06/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.71271	0.64117	0
22/06/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.70543	0.63422	0
22/06/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.70906	0.63768	0
22/06/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.63226	0.70318	0
22/06/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.63863	0.70972	0
22/06/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.62591	0.69667	0
22/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.91670	8.77270	542
22/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.26337	1.16774	0
22/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.82812	0.76106	0
22/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.91142	0.98836	0
22/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.34667	0.39504	0
22/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.33340	9.19000	0
22/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.80385	1.71484	200
22/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.47045	0.52484	0
22/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.74870	10.61360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.52530	8.38970	865
22/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.32966	0.26776	0
22/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.29436	0.36806	0
22/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.62630	8.48860	18
22/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.47538	0.41135	0
22/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.43908	0.51275	0
22/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.73060	8.59040	5
22/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.04060	0.00000	0
22/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.00000	0.09960	0
22/06/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.82680	8.68450	0
22/06/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.71271	0.63938	0
22/06/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.70906	0.63603	0
22/06/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.70543	0.63270	0
22/06/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.63863	0.70820	0
22/06/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.63226	0.70153	0
22/06/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.62591	0.69488	0
22/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.26640	13.13900	61,770
22/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.93239	1.80671	0
22/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.16594	1.04811	0
22/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.21669	0.18075	14,400
22/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.32548	0.27389	24,000
22/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.50908	0.58489	0
22/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.80029	0.89175	0
22/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.04954	0.05911	38,400
22/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01599	0.01771	6,000
22/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.41940	13.29080	1,780
22/06/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.51197	0.00000	100
22/06/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.37689	0.00000	100
22/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.63123	0.56363	0
22/06/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.56281	0.00000	0
22/06/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.69341	0.00000	100
22/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.58183	0.64283	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.15749	0.00000	0
22/06/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.79257	0.00000	0
22/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.57700	13.44700	1,905
22/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.17490	1.09403	0
22/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.12790	1.17703	0
22/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10600	0.10470	3,433
22/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00318	0.00289	0
22/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00718	0.00819	0
22/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10740	0.10610	0
22/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00551	0.00503	0
22/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00811	0.00893	0
22/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.69850	10.58710	27,373
22/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.26016	1.15253	0
22/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.97245	0.87232	0
22/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.83768	0.74148	0
22/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.59277	0.51196	0
22/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.16051	0.13168	21,300
22/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.15092	0.12391	15,360
22/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.70242	0.78681	0
22/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.66201	0.74458	0
22/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.09427	0.12486	1,500
22/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.03918	0.05438	33,360
22/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.02395	0.03522	1,625
22/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01166	0.01543	10,200
22/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.83640	10.72330	52,680
22/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.38229	0.33751	750
22/06/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.28090	0.00000	100
22/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.47948	0.42418	0
22/06/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.43115	0.00000	0
22/06/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.41411	0.00000	100
22/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.73922	0.66546	0
22/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.68071	0.61032	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.24431	0.28702	750
22/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.20282	0.24216	375
22/06/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.57771	0.00000	0
22/06/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.54475	0.00000	100
22/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.46308	0.52088	0
22/06/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.94450	0.00000	0
22/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.64589	0.71421	0
22/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.98220	10.86640	75
22/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.60327	0.54399	0
22/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.59107	0.64759	0
22/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.26340	11.14380	435
22/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.90301	0.83850	0
22/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.83961	0.89470	0
22/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.42600	8.29200	2,360
22/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	1.02600	0.89200	0
22/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.20100	0.10600	0
22/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.02500	0.06400	0
22/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
22/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.50010	8.43540	5,990
22/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.28869	0.25917	0
22/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.20859	0.24377	0
22/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.54140	8.47620	11,786
22/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.39882	0.37179	0
22/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.31742	0.35559	0
22/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.58470	8.51910	3,790
22/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.48479	0.46013	0
22/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.41009	0.45103	0
22/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.77400	9.73220	0
22/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.28660	8.18860	4
22/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.22334	0.18361	0
22/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.20674	0.26501	0
22/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.36950	8.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.33448	0.29246	0
22/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.31498	0.37146	0
22/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.11110	0.11870	11,120
22/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.06280	0.05440	7,100
22/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.12020	0.14560	14,700
22/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03570	0.03180	8,000
22/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.14980	0.20030	12,800
22/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.08320	0.07170	4,800
22/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.91610	8.82520	17,705
22/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.27310	0.23091	0
22/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.26700	0.31571	0
22/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	9.04430	8.95210	0
22/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.43901	0.38567	0
22/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.43471	0.47357	0
22/06/2012	DAUS On 29 June 2012			Any day expiry	8.42720	8.29330	0
22/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	1.02700	0.89300	0
22/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.70800	0.57500	0
22/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.20200	0.11300	0
22/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.05400	0.02800	5,480
22/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.13700	0.24500	0
22/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.02500	0.07000	0
22/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00100	0.00200	5,480
22/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
22/06/2012	DAUS On 31 July 2012			Any day expiry	8.46740	8.33280	0
22/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.32100	0.24100	0
22/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.18900	0.13800	4,800
22/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	1.07000	0.93700	0
22/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.75700	0.63100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.01000	0.01800	4,800
22/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00300	0.00400	0
22/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.23200	0.31500	0
22/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.10400	0.15800	0
22/06/2012	DAUS On 31 August 2012			Any day expiry	8.50510	8.36980	0
22/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.81100	0.69300	0
22/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.40700	0.32800	0
22/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.27800	0.22100	6,170
22/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.11500	0.98500	0
22/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.01000	0.01500	0
22/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.28300	0.36100	0
22/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.15200	0.20800	0
22/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.02600	0.04300	6,170
22/06/2012	DAUS On 28 September 2012			Any day expiry	8.53820	8.40240	0
22/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.34900	0.28700	7,540
22/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.15800	1.03000	0
22/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.86100	0.74700	0
22/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.47600	0.39500	0
22/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.18800	0.24300	0
22/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.04300	0.06500	7,540
22/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.02000	0.02800	0
22/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.32100	0.39500	0
22/06/2012	DAUS On 31 October 2012			Any day expiry	8.57600	8.43930	0
22/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.54600	0.46500	0
22/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.42100	0.35600	8,220
22/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.20600	1.08100	0
22/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.91900	0.80700	0
22/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.06300	0.08800	8,220
22/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.03000	0.04200	0
22/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.35500	0.42700	0
22/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.22000	0.27600	0
22/06/2012	DAUS On 30 November 2012			Any day expiry	8.61030	8.47290	0
22/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.48100	0.41400	8,440
22/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.97000	0.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.08000	0.10700	8,440
22/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.38100	0.45100	0
22/06/2012	DAUS On 27 December 2012			Any day expiry	8.64120	8.50310	0
22/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	1.01500	0.90400	0
22/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.53100	0.46200	7,530
22/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.40000	0.46900	0
22/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.09400	0.12100	7,530
22/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.69660	6.63720	0
22/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.22406	0.18718	0
22/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.11746	0.13998	0
22/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.75060	6.69100	0
22/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.33639	0.30068	0
22/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.21579	0.23968	0
22/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.33690	1.31470	0
22/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.05170	0.04115	0
22/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.04480	0.05645	0
22/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.35130	1.32860	0
22/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.07622	0.06502	0
22/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.06492	0.07642	0
Future Open Interest							624,667.00
Option Open Interest							571,711.00
Grand Total							1,196,378.00