



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 28/06/2012 To: 28/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.53050	8.51110	306,195
28/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.38612	1.36929	16,000
28/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.23882	1.22291	37,000
28/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.14129	1.12616	0
28/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.12569	0.13571	24,360
28/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11109	0.12044	5,500
28/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.09862	0.10729	250
28/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.20083	0.21251	25,100
28/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.18731	0.19883	250
28/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.14282	0.15344	8,500
28/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.28828	0.29795	2,000
28/06/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.26679	0.27836	3,500
28/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.24835	0.26009	2,000
28/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.45011	0.45412	0
28/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.41904	0.42429	0
28/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.33578	0.34404	0
28/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.67772	0.67287	0
28/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.59518	0.59332	0
28/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.51723	0.51847	0
28/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.04450	1.03030	0
28/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.85403	0.84386	0
28/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.80875	0.79980	0
28/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.02825	0.03870	44,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.02353	0.03276	2,500
28/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.01400	0.01920	246
28/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.08673	0.10737	2,000
28/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.06468	0.08222	6,625
28/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.04723	0.06177	20,360
28/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.20528	0.23294	0
28/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.13854	0.16319	8,000
28/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.11960	0.14302	200
28/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.31785	0.34899	4,000
28/06/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.28629	0.31726	0
28/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.25778	0.28685	0
28/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.61232	0.64234	0
28/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.45681	0.48773	1,500
28/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.42033	0.45141	0
28/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.86812	0.89619	0
28/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.78059	0.80934	0
28/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.69519	0.72461	0
28/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.01079	0.01506	8,000
28/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00832	0.01181	0
28/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00562	0.00819	9,200
28/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.63360	8.61300	53,511
28/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.11330	0.11876	0
28/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.07762	0.08193	0
28/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.30403	0.31384	25,000
28/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.27973	0.28944	540
28/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.20508	0.21357	300
28/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.57080	0.57716	0
28/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.43204	0.44106	6,000
28/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.36113	0.37106	0
28/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.80102	0.79842	0
28/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.72815	0.72732	0
28/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.76410	0.76240	300
28/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.13050	0.14940	6,040
28/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.14455	0.16432	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.11742	0.13542	15,000
28/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.52753	0.55806	300
28/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.39844	0.42806	0
28/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.23720	0.26416	6,000
28/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.07148	1.10057	0
28/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.74613	0.77644	0
28/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.67043	0.70084	0
28/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.54402	2.56893	0
28/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.87970	1.90576	0
28/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.73920	8.71660	19,377
28/06/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.16274	0.16854	250
28/06/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.31720	0.32597	500
28/06/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.22164	0.22889	500
28/06/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.18704	0.19335	250
28/06/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.91182	0.91038	0
28/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.84558	0.84562	0
28/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.41881	0.42783	180
28/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.77961	0.81123	0
28/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.20638	0.22902	180
28/06/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.17262	0.19378	1,500
28/06/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	1.99784	2.02675	0
28/06/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.68244	1.71229	0
28/06/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.12800	1.15937	0
28/06/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.27354	2.30194	0
28/06/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.83540	8.81260	1,350
28/06/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.66436	0.67679	0
28/06/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.65700	0.66954	0
28/06/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.66066	0.67315	0
28/06/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.57526	0.61055	0
28/06/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.58160	0.61694	0
28/06/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.56896	0.60419	0
28/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.93040	8.90480	542
28/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.22643	1.24603	0
28/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.77116	0.80362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.84076	0.89882	0
28/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.29603	0.34123	0
28/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.35220	9.32630	0
28/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.73427	1.79328	200
28/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.38207	0.46698	0
28/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.76020	10.73760	0
28/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.53050	8.51110	915
28/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.29275	0.30231	0
28/06/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.24835	0.26009	60
28/06/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.31785	0.34899	0
28/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.25225	0.28121	0
28/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.63360	8.61300	18
28/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.43604	0.44501	0
28/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.39244	0.42201	0
28/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.73920	8.71660	5
28/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.04920	0.02660	0
28/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
28/06/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.83540	8.81260	0
28/06/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.65700	0.66954	0
28/06/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.66066	0.67315	0
28/06/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.66436	0.67679	0
28/06/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.56896	0.60419	0
28/06/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.57526	0.61055	0
28/06/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.58160	0.61694	0
28/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.22360	13.24180	53,312
28/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.88585	1.90645	0
28/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.11224	1.13870	0
28/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.26490	0.29696	24,000
28/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.17111	0.19399	14,400
28/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.79751	0.80219	0
28/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.49130	0.50516	0
28/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.03864	0.04689	38,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01225	0.01465	6,000
28/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.38010	13.39720	1,780
28/06/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.44076	0.48119	100
28/06/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.31791	0.35114	100
28/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.55312	0.59763	0
28/06/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.48811	0.53059	0
28/06/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.65801	0.68339	100
28/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.54302	0.57043	0
28/06/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.13781	1.15394	0
28/06/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.76066	0.78399	0
28/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.54070	13.55460	1,905
28/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.09640	1.12107	0
28/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.08570	1.09647	0
28/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10760	0.10680	3,433
28/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00323	0.00314	0
28/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00563	0.00634	0
28/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10910	0.10830	0
28/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00575	0.00562	0
28/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00665	0.00732	0
28/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.60950	10.61150	27,373
28/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.16959	1.17292	0
28/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.88369	0.88934	0
28/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.74810	0.75622	0
28/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.50756	0.52052	0
28/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.11700	0.12512	21,300
28/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.10954	0.11723	15,360
28/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.75004	0.75573	0
28/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.70750	0.71362	0
28/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.09806	0.10902	1,500
28/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.03860	0.04472	33,360
28/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.02419	0.02784	1,625
28/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01009	0.01142	10,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.75000	10.75010	52,680
28/06/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.34566	0.36383	100
28/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.31654	0.33462	750
28/06/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.22583	0.24296	100
28/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.59963	0.61654	0
28/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.40598	0.42405	0
28/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.65700	0.67321	0
28/06/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.36135	0.37954	0
28/06/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.29498	1.30321	0
28/06/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.04498	0.05311	5,690
28/06/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.56135	0.57944	100
28/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.20700	0.22311	375
28/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.47598	0.49395	0
28/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.24963	0.26644	750
28/06/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.97583	0.99286	0
28/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.66654	0.68452	0
28/06/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.59566	0.61373	0
28/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.89660	10.89410	75
28/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.52773	0.54837	0
28/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.60113	0.62427	0
28/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.18190	11.17330	435
28/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.81409	0.83725	0
28/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.83219	0.86395	0
28/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.42540	8.41360	0
28/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	1.02500	1.01400	0
28/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.17500	0.16500	0
28/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.00000	0.00100	0
28/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
28/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.48870	8.50860	5,916
28/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.26520	0.28190	0
28/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.19650	0.19330	0
28/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.53220	8.55030	11,926

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.37582	0.39216	0
28/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.30362	0.30186	0
28/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.57730	8.59430	3,790
28/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.46109	0.47647	0
28/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.39379	0.39217	0
28/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.80220	9.79970	0
28/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.23950	8.27840	4
28/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.17294	0.20590	0
28/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.20344	0.19750	0
28/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.32460	8.36480	0
28/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.27875	0.31182	0
28/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.30415	0.29702	0
28/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.12410	0.11810	11,120
28/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05900	0.05970	7,100
28/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.11870	0.12520	14,700
28/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.04160	0.03800	8,000
28/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.15330	0.15450	12,800
28/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.09680	0.08950	4,800
28/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.84180	8.84350	10,210
28/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.21594	0.23070	0
28/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.28414	0.29720	0
28/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.97380	8.97330	0
28/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.38050	0.37822	0
28/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.44670	0.44492	0
28/06/2012	DAUS On 29 June 2012			Any day expiry	8.43870	8.41360	0
28/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	1.03900	1.01400	0
28/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.71900	0.69400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.19000	0.17200	0
28/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.01100	0.01800	5,480
28/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.08200	0.11400	0
28/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.00100	0.00800	0
28/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00000	0.00000	5,480
28/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
28/06/2012	DAUS On 31 July 2012			Any day expiry	8.47180	8.45280	0
28/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.29200	0.29400	0
28/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.15200	0.16000	4,800
28/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	1.07300	1.05500	0
28/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.75700	0.74000	0
28/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00500	0.00700	4,800
28/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00100	0.00200	0
28/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.19000	0.21700	0
28/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.07000	0.09100	0
28/06/2012	DAUS On 31 August 2012			Any day expiry	8.51020	8.49080	0
28/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.80700	0.79600	0
28/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.37800	0.38500	0
28/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.24100	0.25400	6,170
28/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.11600	1.10000	0
28/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00600	0.00900	0
28/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.24100	0.27300	0
28/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.11800	0.14400	0
28/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.01700	0.02500	6,170
28/06/2012	DAUS On 28 September 2012			Any day expiry	8.54350	8.52410	0
28/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.31100	0.32000	7,540
28/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.15800	1.14300	0
28/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.85500	0.84600	0
28/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.44500	0.45000	0
28/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.15200	0.17600	0
28/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.03200	0.04200	7,540
28/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.01500	0.01900	0
28/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.27800	0.30600	0
28/06/2012	DAUS On 31 October 2012			Any day expiry	8.58220	8.56220	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.51500	0.52000	0
28/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.38400	0.39200	8,220
28/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.20500	1.19100	0
28/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.91200	0.90300	0
28/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.05000	0.06100	8,220
28/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.02300	0.02900	0
28/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.31200	0.34000	0
28/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.18300	0.20800	0
28/06/2012	DAUS On 30 November 2012			Any day expiry	8.61720	8.59690	0
28/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.44300	0.45200	8,440
28/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.96200	0.95400	0
28/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.06500	0.07700	8,440
28/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.33600	0.36500	0
28/06/2012	DAUS On 27 December 2012			Any day expiry	8.64880	8.62800	0
28/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	1.00600	0.99700	0
28/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.49200	0.50100	7,530
28/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.35300	0.38300	0
28/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.07700	0.08900	7,530
28/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.67250	6.69260	0
28/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.18762	0.21097	0
28/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.10512	0.10837	0
28/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.72860	6.74780	0
28/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.30238	0.32386	0
28/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.20378	0.20606	0
28/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.33800	1.33510	0
28/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.04554	0.04673	0
28/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.03754	0.04163	0
28/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.35230	1.34910	0
28/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.06992	0.07117	0
28/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.05762	0.06207	0

