



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 29/06/2012 To: 29/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.28490	8.53050	289,885
29/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.14308	1.38612	16,000
29/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.99703	1.23882	37,000
29/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.90071	1.14129	0
29/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.08509	0.12569	24,360
29/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.07553	0.11109	5,500
29/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.06720	0.09862	250
29/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.13308	0.20083	25,100
29/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.12441	0.18731	250
29/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.09611	0.14282	8,500
29/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.19005	0.28828	2,000
29/06/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.17665	0.26679	3,500
29/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16431	0.24835	2,000
29/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.30039	0.45011	0
29/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.27745	0.41904	0
29/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.22041	0.33578	0
29/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.47391	0.67772	0
29/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.40903	0.59518	0
29/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.35125	0.51723	0
29/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.80707	1.04450	0
29/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.63175	0.85403	0
29/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.59043	0.80875	0
29/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.05553	0.02825	44,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.04685	0.02353	2,500
29/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.02217	0.01400	246
29/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.16635	0.08673	2,000
29/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.12413	0.06468	6,625
29/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.08901	0.04723	20,360
29/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.33551	0.20528	0
29/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.24255	0.13854	8,000
29/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.21549	0.11960	400
29/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.47941	0.31785	4,000
29/06/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.44175	0.28629	0
29/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.40515	0.25778	0
29/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.81121	0.61232	0
29/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.63951	0.45681	1,500
29/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.59818	0.42033	0
29/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.08230	0.86812	0
29/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.99063	0.78059	0
29/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.90019	0.69519	0
29/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.01581	0.01079	8,000
29/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01213	0.00832	0
29/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00818	0.00562	9,200
29/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.38770	8.63360	51,848
29/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.08647	0.11330	0
29/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.05351	0.07762	0
29/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.23115	0.30403	25,000
29/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.21298	0.27973	540
29/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.15605	0.20508	300
29/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.43466	0.57080	0
29/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.32799	0.43204	6,000
29/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.27416	0.36113	0
29/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.61280	0.80102	0
29/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.55341	0.72815	0
29/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.58091	0.76410	300
29/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.19321	0.13050	6,040
29/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.21571	0.14455	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.17510	0.11742	15,000
29/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.68646	0.52753	300
29/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.54029	0.39844	0
29/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.34696	0.23720	6,000
29/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.26835	1.07148	0
29/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.92528	0.74613	0
29/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.84345	0.67043	0
29/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.76581	2.54402	0
29/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.09877	1.87970	0
29/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.49280	8.73920	19,377
29/06/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.13666	0.16274	250
29/06/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.25995	0.31720	500
29/06/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.18438	0.22164	500
29/06/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.15577	0.18704	250
29/06/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.73905	0.91182	0
29/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.68165	0.84558	0
29/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.34122	0.41881	180
29/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.94842	0.77961	0
29/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.28885	0.20638	180
29/06/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.24625	0.17262	1,500
29/06/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.21297	1.99784	0
29/06/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.89158	1.68244	0
29/06/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.31715	1.12800	0
29/06/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.49386	2.27354	0
29/06/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.58790	8.83540	1,350
29/06/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.55627	0.66436	0
29/06/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.54986	0.65700	0
29/06/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.55306	0.66066	0
29/06/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.71516	0.57526	0
29/06/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.72196	0.58160	0
29/06/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.70837	0.56896	0
29/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.68220	8.93040	542
29/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.05797	1.22643	0
29/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.66531	0.77116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.98311	0.84076	0
29/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.37577	0.29603	0
29/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.10290	9.35220	0
29/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.58543	1.73427	200
29/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.48253	0.38207	0
29/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.51820	10.76020	0
29/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.28490	8.53050	1,065
29/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.19287	0.29275	0
29/06/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.16431	0.24835	60
29/06/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.47941	0.31785	0
29/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.39797	0.25225	0
29/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.38770	8.63360	18
29/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.33100	0.43604	0
29/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.53330	0.39244	0
29/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.49280	8.73920	5
29/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.04920	0
29/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.19720	0.00000	0
29/06/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.58790	8.83540	0
29/06/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.54986	0.65700	0
29/06/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.55306	0.66066	0
29/06/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.55627	0.66436	0
29/06/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.70837	0.56896	0
29/06/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.71516	0.57526	0
29/06/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.72196	0.58160	0
29/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.00100	13.22360	30,658
29/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.66504	1.88585	0
29/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.90025	1.11224	0
29/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.18176	0.26490	24,000
29/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.11007	0.17111	14,400
29/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.95907	0.79751	0
29/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.63076	0.49130	0
29/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.04925	0.03864	38,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01404	0.01225	6,000
29/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.15860	13.38010	1,780
29/06/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.33898	0.44076	100
29/06/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.23968	0.31791	100
29/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.43096	0.55312	0
29/06/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.37753	0.48811	0
29/06/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.76893	0.65801	100
29/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.64236	0.54302	0
29/06/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.28108	1.13781	0
29/06/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.88038	0.76066	0
29/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.31930	13.54070	1,905
29/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.97461	1.09640	0
29/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.18531	1.08570	0
29/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10410	0.10760	3,433
29/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00210	0.00323	0
29/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00800	0.00563	0
29/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10560	0.10910	0
29/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00434	0.00575	0
29/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00874	0.00665	0
29/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.51700	10.60950	27,432
29/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.07739	1.16959	0
29/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.79667	0.88369	0
29/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.66456	0.74810	0
29/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.43650	0.50756	0
29/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.09041	0.11700	21,300
29/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.08429	0.10954	15,360
29/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.81729	0.75004	0
29/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.77341	0.70750	0
29/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.11950	0.09806	1,500
29/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.04756	0.03860	33,360
29/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.02967	0.02419	1,625
29/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01039	0.01009	10,200

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29/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.65950	10.75000	52,680
29/06/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.30252	0.34566	100
29/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.27620	0.31654	750
29/06/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.19521	0.22583	100
29/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.53657	0.59963	0
29/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.35742	0.40598	0
29/06/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.31676	0.36135	0
29/06/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.20601	1.29498	0
29/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.59099	0.65700	0
29/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.23149	0.20700	375
29/06/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.04651	0.04498	5,690
29/06/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.60726	0.56135	100
29/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.51792	0.47598	0
29/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.27707	0.24963	750
29/06/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.03571	0.97583	0
29/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.71670	0.66654	0
29/06/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.64302	0.59566	0
29/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.80750	10.89660	75
29/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.47758	0.52773	0
29/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.64008	0.60113	0
29/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.09100	11.18190	435
29/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.74869	0.81409	0
29/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.85769	0.83219	0
29/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.42860	8.48870	5,916
29/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.22573	0.26520	0
29/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.21713	0.19650	0
29/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.47170	8.53220	11,446
29/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.33708	0.37582	0
29/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.32538	0.30362	0
29/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.51630	8.57730	3,790
29/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.42172	0.46109	0
29/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.41542	0.39379	0
29/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.75490	9.80220	0

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29/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.11800	8.23950	4
29/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.13366	0.17294	0
29/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.28566	0.20344	0
29/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.20350	8.32460	0
29/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.23301	0.27875	0
29/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.37951	0.30415	0
29/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.13240	0.12410	11,120
29/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05490	0.05900	7,100
29/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.16720	0.11870	14,700
29/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03010	0.04160	8,000
29/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.22400	0.15330	12,800
29/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.07610	0.09680	4,800
29/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.77020	8.84180	2,132
29/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.18706	0.21594	0
29/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.32686	0.28414	0
29/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.90200	8.97380	0
29/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.33978	0.38050	0
29/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.47778	0.44670	0
29/06/2012	DAUS On 29 June 2012			Any day expiry	8.20870	8.43870	0
29/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	0.80900	1.03900	0
29/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.48900	0.71900	0
29/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.00000	0.19000	0
29/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.00000	0.01100	0
29/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.30100	0.08200	0
29/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.04100	0.00100	0
29/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00000	0.00000	0
29/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	DAUS On 31 July 2012			Any day expiry	8.22740	8.47180	0
29/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.14800	0.29200	0
29/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.07500	0.15200	4,800
29/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.83000	1.07300	0
29/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.52100	0.75700	0
29/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.01400	0.00500	4,800
29/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00300	0.00100	0
29/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.35800	0.19000	0
29/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.17100	0.07000	0
29/06/2012	DAUS On 31 August 2012			Any day expiry	8.26510	8.51020	0
29/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.58200	0.80700	0
29/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.23600	0.37800	0
29/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.15000	0.24100	6,170
29/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.87500	1.11600	0
29/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.01000	0.00600	0
29/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.39500	0.24100	0
29/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.22100	0.11800	0
29/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.03700	0.01700	6,170
29/06/2012	DAUS On 28 September 2012			Any day expiry	8.29770	8.54350	0
29/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.21200	0.31100	7,540
29/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.91800	1.15800	0
29/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.63700	0.85500	0
29/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.30400	0.44500	0
29/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.25600	0.15200	0
29/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.05900	0.03200	7,540
29/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.02000	0.01500	0
29/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.42400	0.27800	0
29/06/2012	DAUS On 31 October 2012			Any day expiry	8.33620	8.58220	0
29/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.37300	0.51500	0
29/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.27700	0.38400	8,220
29/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.97000	1.20500	0
29/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.69800	0.91200	0
29/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.08200	0.05000	8,220
29/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.03400	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.45100	0.31200	0
29/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.28700	0.18300	0
29/06/2012	DAUS On 30 November 2012			Any day expiry	8.37130	8.61720	0
29/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.33200	0.44300	8,440
29/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.75000	0.96200	0
29/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.09900	0.06500	8,440
29/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.47100	0.33600	0
29/06/2012	DAUS On 27 December 2012			Any day expiry	8.40290	8.64880	0
29/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.79400	1.00600	0
29/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.37800	0.49200	7,530
29/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.48500	0.35300	0
29/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.11100	0.07700	7,530
29/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.62180	6.67250	0
29/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.15617	0.18762	0
29/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.12437	0.10512	0
29/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.67830	6.72860	0
29/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.26912	0.30238	0
29/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.22082	0.20378	0
29/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.30020	1.33800	0
29/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.02921	0.04554	0
29/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05901	0.03754	0
29/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.31450	1.35230	0
29/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.05246	0.06992	0
29/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07796	0.05762	0
Future Open Interest							564,296.00
Option Open Interest							574,201.00
Grand Total							1,138,497.00