



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 16/07/2012 To: 16/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.30330	8.33690	243,800
16/07/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.15664	1.19054	16,000
16/07/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.00855	1.04256	37,000
16/07/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.91044	0.94453	0
16/07/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.03803	0.04380	250
16/07/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.06018	0.06855	7,500
16/07/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.05151	0.05880	24,360
16/07/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.04421	0.05077	5,500
16/07/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.12039	0.13529	2,000
16/07/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.09143	0.10329	25,100
16/07/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.08383	0.09488	250
16/07/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.17636	0.19556	3,000
16/07/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.14558	0.16254	2,000
16/07/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.13234	0.14825	500
16/07/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.26273	0.28812	0
16/07/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.23727	0.26170	0
16/07/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.23242	0.25664	300
16/07/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.45732	0.48952	0
16/07/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.38460	0.41339	0
16/07/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.31965	0.34685	0
16/07/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.81383	0.84723	0
16/07/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.58401	0.61693	0
16/07/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.62842	0.66149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.02512	0.02459	2,500
16/07/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.03071	0.03003	44,100
16/07/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.01053	0.01033	246
16/07/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.11635	0.10995	2,000
16/07/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.08130	0.07649	8,925
16/07/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.05402	0.05262	20,360
16/07/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.18912	0.17974	0
16/07/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.18397	0.17480	4,500
16/07/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.15944	0.15122	600
16/07/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.37904	0.36135	0
16/07/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.34228	0.32564	0
16/07/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.27306	0.25866	0
16/07/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.58053	0.55798	1,500
16/07/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.53813	0.51639	0
16/07/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.41709	0.39839	4,000
16/07/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.94091	0.91387	0
16/07/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.84821	0.82190	0
16/07/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.75688	0.73165	0
16/07/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.03473	1.00690	0
16/07/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00714	0.00763	8,000
16/07/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00525	0.00566	0
16/07/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00334	0.00364	9,200
16/07/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.40430	8.43760	54,275
16/07/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.12002	0.12970	300
16/07/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.06157	0.06662	0
16/07/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.03572	0.04134	0
16/07/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.23051	0.24766	0
16/07/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.18892	0.20339	25,000
16/07/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.17173	0.18504	540
16/07/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.52545	0.55366	0
16/07/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.39622	0.42131	0
16/07/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.28445	0.30452	6,000
16/07/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.59002	0.62213	0
16/07/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.55543	0.58732	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.15113	0.14972	6,040
16/07/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.13572	0.13453	15,000
16/07/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.48015	0.46692	0
16/07/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.29192	0.28371	6,000
16/07/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.17115	0.16606	20,000
16/07/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.86743	0.84744	0
16/07/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.78462	0.76579	0
16/07/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.62621	0.61006	300
16/07/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.73142	2.70374	0
16/07/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.05727	2.02902	0
16/07/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.21572	1.19210	0
16/07/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.51040	8.54260	19,868
16/07/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.12357	0.12987	250
16/07/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.10705	0.11245	250
16/07/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.29640	0.31049	180
16/07/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.21832	0.22920	500
16/07/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.14883	0.15622	500
16/07/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.65070	0.67631	0
16/07/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.71316	0.73978	0
16/07/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.20276	0.19718	1,500
16/07/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.24030	0.23371	180
16/07/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.83843	1.81362	0
16/07/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.25792	1.23660	0
16/07/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.88600	0.86789	0
16/07/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.44665	2.41985	0
16/07/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.16317	2.13727	0
16/07/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.60650	8.63870	1,751
16/07/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.50303	0.52752	0
16/07/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.50959	0.53429	0
16/07/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.50630	0.53090	0
16/07/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.64980	0.64220	0
16/07/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.64309	0.63559	0
16/07/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.65653	0.64882	0
16/07/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.70010	8.73300	542

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.61035	0.64024	0
16/07/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.02483	1.06101	0
16/07/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.32473	0.32801	0
16/07/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.91025	0.90724	0
16/07/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.01790	9.05670	0
16/07/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46420	1.47966	200
16/07/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.44630	0.42296	0
16/07/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.55440	10.58700	0
16/07/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.30330	8.33690	1,113
16/07/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.14839	0.16557	0
16/07/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.12039	0.13529	60
16/07/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.41709	0.39839	0
16/07/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.33509	0.31867	0
16/07/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.40430	8.43760	28
16/07/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.28752	0.30774	0
16/07/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.47322	0.46014	0
16/07/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.51040	8.54260	5
16/07/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
16/07/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.17960	0.14740	0
16/07/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.60650	8.63870	0
16/07/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.50303	0.52752	0
16/07/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.50630	0.53090	0
16/07/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.50959	0.53429	0
16/07/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.64309	0.63559	0
16/07/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.64980	0.64220	0
16/07/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.65653	0.64882	0
16/07/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.96390	12.96200	13,258
16/07/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.62427	1.62277	0
16/07/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.85134	0.84932	0
16/07/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.13488	0.14612	24,000
16/07/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.07041	0.08211	14,400
16/07/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.95651	0.97011	0

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16/07/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.62098	0.63412	0
16/07/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.03744	0.03732	38,400
16/07/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01037	0.01077	6,000
16/07/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.11950	13.11690	1,783
16/07/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.28584	0.29391	100
16/07/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.19272	0.20136	100
16/07/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.37466	0.38154	0
16/07/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.32282	0.33042	0
16/07/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.75332	0.76352	100
16/07/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.62516	0.63464	0
16/07/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.27322	1.28446	0
16/07/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.86634	0.87701	0
16/07/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.28200	13.27840	1,905
16/07/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.86839	0.87666	0
16/07/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.11639	1.12826	0
16/07/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10550	0.10530	3,433
16/07/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00175	0.00183	0
16/07/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00625	0.00653	0
16/07/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10690	0.10680	50
16/07/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00416	0.00425	0
16/07/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00726	0.00745	0
16/07/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.17050	10.21550	26,365
16/07/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.73860	0.78380	0
16/07/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.47223	0.51573	0
16/07/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.35949	0.40161	0
16/07/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.18783	0.22041	0
16/07/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.02956	0.03799	21,300
16/07/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.02708	0.03503	15,360
16/07/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.10658	1.06953	0
16/07/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.05906	1.02249	0
16/07/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.21733	0.20491	1,500
16/07/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.08899	0.08611	33,360

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16/07/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.05173	0.05023	1,625
16/07/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01810	0.01830	10,200
16/07/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.30790	10.35290	52,847
16/07/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.16035	0.17891	100
16/07/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.34726	0.38088	0
16/07/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.14507	0.16215	750
16/07/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.09976	0.11209	100
16/07/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.30949	0.33928	0
16/07/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.19328	0.21494	0
16/07/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.16875	0.18809	0
16/07/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.87304	0.91683	0
16/07/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.06514	0.06393	5,690
16/07/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.81085	0.78519	100
16/07/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.70538	0.68204	0
16/07/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.40159	0.38638	750
16/07/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.29186	1.25919	0
16/07/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.93717	0.90925	0
16/07/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.33936	0.32798	375
16/07/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.85245	0.82601	0
16/07/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.45500	10.49980	75
16/07/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.30016	0.32441	0
16/07/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.81516	0.79461	0
16/07/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.73550	10.78400	435
16/07/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.55134	0.58442	0
16/07/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.01584	1.00042	0
16/07/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.44930	8.47350	6,323
16/07/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.17913	0.19671	0
16/07/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.14983	0.14321	0
16/07/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.49040	8.51390	9,461
16/07/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.29608	0.31094	0
16/07/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.26568	0.25704	0
16/07/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.53760	8.56010	3,790
16/07/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.38593	0.39960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.35833	0.34950	0
16/07/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.82520	9.82350	0
16/07/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.16100	8.21720	4
16/07/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.11056	0.13584	0
16/07/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.21956	0.18864	0
16/07/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.24430	8.30030	0
16/07/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.20544	0.23346	0
16/07/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.31114	0.28316	0
16/07/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.19680	0.18710	11,120
16/07/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.02950	0.03390	7,100
16/07/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.17810	0.17000	14,700
16/07/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03670	0.03750	8,000
16/07/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.21460	0.21870	12,800
16/07/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.08480	0.08290	4,800
16/07/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.47340	8.51080	50
16/07/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.08782	0.09104	0
16/07/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.52442	0.49024	0
16/07/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.59970	8.63660	0
16/07/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.22093	0.22681	0
16/07/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.66123	0.63021	0
16/07/2012	DAAK On 17 July 2012			Any day expiry	8.42180	8.44590	6,000
16/07/2012	DAAK On 17 July 2012	8.34	C	Any day expiry	0.08461	0.11478	0
16/07/2012	DAAK On 17 July 2012	8.35	C	Any day expiry	0.07550	0.10600	0
16/07/2012	DAAK On 17 July 2012	8.36	C	Any day expiry	0.06664	0.09740	0
16/07/2012	DAAK On 17 July 2012	8.37	C	Any day expiry	0.05810	0.08899	10,000
16/07/2012	DAAK On 17 July 2012	8.47	C	Any day expiry	0.00541	0.02501	10,000
16/07/2012	DAAK On 17 July 2012	8.47	P	Any day expiry	0.05361	0.04911	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	DAAK On 17 July 2012	8.37	P	Any day expiry	0.00630	0.01309	0
16/07/2012	DAAK On 17 July 2012	8.36	P	Any day expiry	0.00484	0.01150	0
16/07/2012	DAAK On 17 July 2012	8.35	P	Any day expiry	0.00370	0.01010	0
16/07/2012	DAAK On 17 July 2012	8.34	P	Any day expiry	0.00281	0.00888	0
16/07/2012	DAAL On 17 July 2012			Any day expiry	8.23040	8.26300	10,000
16/07/2012	DAAL On 17 July 2012	8.19	C	Any day expiry	0.05390	0.09503	0
16/07/2012	DAAL On 17 July 2012	8.21	C	Any day expiry	0.03991	0.08016	0
16/07/2012	DAAL On 17 July 2012	8.20	C	Any day expiry	0.04668	0.08748	10,000
16/07/2012	DAAL On 17 July 2012	8.20	P	Any day expiry	0.01628	0.02448	0
16/07/2012	DAAL On 17 July 2012	8.21	P	Any day expiry	0.01951	0.02716	0
16/07/2012	DAAL On 17 July 2012	8.19	P	Any day expiry	0.01350	0.02203	0
16/07/2012	DAAM On 20 July 2012			Any day expiry	6.56480	6.58000	5,000
16/07/2012	DAAM On 20 July 2012	6.59	C	Any day expiry	0.03000	0.04537	0
16/07/2012	DAAM On 20 July 2012	6.60	C	Any day expiry	0.02677	0.04046	0
16/07/2012	DAAM On 20 July 2012	6.61	C	Any day expiry	0.02387	0.03681	0
16/07/2012	DAAM On 20 July 2012	6.61	P	Any day expiry	0.06907	0.06681	0
16/07/2012	DAAM On 20 July 2012	6.60	P	Any day expiry	0.06197	0.06046	10,000
16/07/2012	DAAM On 20 July 2012	6.59	P	Any day expiry	0.05520	0.05537	0
16/07/2012	DAUS On 31 July 2012			Any day expiry	8.24540	8.27900	0
16/07/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.84600	0.88000	0
16/07/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.52800	0.56200	0
16/07/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.09500	0.12100	0
16/07/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.02900	0.04200	4,800
16/07/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.29400	0.27300	0
16/07/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.10000	0.09200	0
16/07/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00300	0.00300	4,800
16/07/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00100	0.00100	0
16/07/2012	DAUS On 31 August 2012			Any day expiry	8.28290	8.31650	0
16/07/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.19500	0.21900	0
16/07/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.10500	0.12100	6,170
16/07/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.88700	0.92000	0
16/07/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.58000	0.61400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.01700	0.01800	6,170
16/07/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00400	0.00400	0
16/07/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.33200	0.31500	0
16/07/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.16200	0.15300	0
16/07/2012	DAUS On 28 September 2012			Any day expiry	8.31590	8.34950	0
16/07/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.63100	0.66400	0
16/07/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.26500	0.29000	0
16/07/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.16800	0.18600	7,540
16/07/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.92600	0.96100	0
16/07/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.01000	0.01200	0
16/07/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.36200	0.34700	0
16/07/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.19900	0.19100	0
16/07/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.03500	0.03500	7,540
16/07/2012	DAUS On 31 October 2012			Any day expiry	8.35370	8.38720	0
16/07/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.23500	0.25400	8,220
16/07/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.97500	1.01000	0
16/07/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.69000	0.72200	0
16/07/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.33700	0.36200	0
16/07/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.23300	0.22500	0
16/07/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.05600	0.05500	8,220
16/07/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.02100	0.02300	0
16/07/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.39100	0.37700	0
16/07/2012	DAUS On 30 November 2012			Any day expiry	8.38820	8.42160	0
16/07/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.74000	0.77300	0
16/07/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.28900	0.31000	8,440
16/07/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.41100	0.39800	0
16/07/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.07200	0.07100	8,440
16/07/2012	DAUS On 27 December 2012			Any day expiry	8.41930	8.45250	0
16/07/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.78300	0.81600	0
16/07/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.33400	0.35600	7,530
16/07/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.42500	0.41400	0
16/07/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.08400	0.08400	7,530
16/07/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.58660	6.60140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.11236	0.12519	0
16/07/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.11576	0.11379	0
16/07/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.64070	6.65500	0
16/07/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.21425	0.22799	0
16/07/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.20355	0.20299	0
16/07/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.29850	1.30390	0
16/07/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.02097	0.02400	0
16/07/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05247	0.05010	0
16/07/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.31130	1.31720	0
16/07/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.04283	0.04661	0
16/07/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07153	0.06941	0
<b>Future Open Interest</b>							<b>520,681.00</b>
<b>Option Open Interest</b>							<b>617,501.00</b>
<b>Grand Total</b>							<b>1,138,182.00</b>