



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 24/07/2012 To: 24/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.55530	8.50990	263,859
24/07/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.40679	1.36140	16,000
24/07/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.25760	1.21220	37,000
24/07/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.15839	1.11298	0
24/07/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.81501	0.77059	0
24/07/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.49692	0.45732	0
24/07/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.05947	1.01405	0
24/07/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.86300	0.81831	0
24/07/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.37655	0.34187	300
24/07/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.67406	0.63099	0
24/07/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.58358	0.54195	0
24/07/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.20910	0.18787	500
24/07/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.41952	0.38283	0
24/07/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.38352	0.34849	0
24/07/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.12768	0.11390	250
24/07/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.28726	0.25783	3,000
24/07/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.23316	0.20773	2,000
24/07/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.06139	0.05484	5,500
24/07/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.18943	0.16989	2,000
24/07/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.14084	0.12577	25,100
24/07/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.05213	0.04659	250
24/07/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.07280	0.06502	24,360
24/07/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.08691	0.07763	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.53161	0.56773	0
24/07/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.61750	0.65512	0
24/07/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.79683	0.83669	0
24/07/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.33554	0.36587	0
24/07/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.23413	0.25999	4,000
24/07/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.70609	0.74494	0
24/07/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.17786	0.19783	0
24/07/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.13196	0.14793	0
24/07/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.37238	0.40400	1,500
24/07/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.07822	0.08859	0
24/07/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.06422	0.07293	600
24/07/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.20380	0.22797	0
24/07/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.02828	0.03205	10,425
24/07/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.01876	0.02109	20,360
24/07/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.08125	0.09197	0
24/07/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.00770	0.00841	2,500
24/07/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00417	0.00415	246
24/07/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.04162	0.04742	2,000
24/07/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.00971	0.01069	44,100
24/07/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00309	0.00308	8,000
24/07/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00230	0.00230	0
24/07/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00149	0.00150	9,200
24/07/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.65140	8.60500	57,134
24/07/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.52657	0.49834	0
24/07/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.37583	0.35367	6,000
24/07/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.30249	0.28466	0
24/07/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.24588	0.23076	25,000
24/07/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.22244	0.20856	540
24/07/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.15353	0.14313	300
24/07/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.69823	0.66168	0
24/07/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.07718	0.07078	0
24/07/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.04946	0.04516	0
24/07/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.77709	0.73884	0
24/07/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.73717	0.69975	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.08577	0.09475	6,040
24/07/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.07569	0.08384	15,000
24/07/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.49806	2.54016	0
24/07/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.82578	1.86578	0
24/07/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.09683	0.10668	20,000
24/07/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.00213	1.03813	0
24/07/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.67104	0.70356	0
24/07/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.59448	0.62576	0
24/07/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.45109	0.47966	300
24/07/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.32443	0.34867	0
24/07/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.17517	0.19334	6,000
24/07/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.75240	8.70510	20,720
24/07/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.18304	0.17066	500
24/07/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.15235	0.14145	250
24/07/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.36877	0.34816	180
24/07/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.13110	0.12150	250
24/07/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.27108	0.25476	500
24/07/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.81523	0.77845	0
24/07/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.88639	0.84835	0
24/07/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.13399	0.14325	1,500
24/07/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.16283	0.17335	180
24/07/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.06868	1.09966	0
24/07/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.22870	2.26640	0
24/07/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.71637	0.74306	0
24/07/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	1.94995	1.98635	0
24/07/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.63064	1.66556	0
24/07/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.84540	8.79730	3,364
24/07/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.61523	0.58446	0
24/07/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.62284	0.59183	0
24/07/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.61902	0.58813	0
24/07/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.52362	0.54083	0
24/07/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.51744	0.53453	0
24/07/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.52983	0.54716	0
24/07/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.94590	8.88980	542

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.75324	0.69529	0
24/07/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.22511	1.15758	0
24/07/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.27921	0.26778	0
24/07/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.80734	0.80549	0
24/07/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.27980	9.18400	0
24/07/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.68627	1.56606	200
24/07/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.40647	0.38206	0
24/07/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.82010	10.77390	0
24/07/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.55530	8.50990	953
24/07/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.23821	0.21237	0
24/07/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.18943	0.16989	60
24/07/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.23413	0.25999	0
24/07/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.17291	0.19247	0
24/07/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.65140	8.60500	28
24/07/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.38011	0.35778	0
24/07/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.31871	0.34278	0
24/07/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.75240	8.70510	5
24/07/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.06240	0.01510	0
24/07/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
24/07/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.84540	8.79730	0
24/07/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.61523	0.58446	0
24/07/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.61902	0.58813	0
24/07/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.62284	0.59183	0
24/07/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.51744	0.53453	0
24/07/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.52362	0.54083	0
24/07/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.52983	0.54716	0
24/07/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.28520	13.19580	13,540
24/07/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.93734	1.85199	0
24/07/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.14795	1.06898	0
24/07/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.19739	0.17467	24,000
24/07/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.10045	0.08915	14,400
24/07/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.66525	0.74335	0

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24/07/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.36219	0.42887	0
24/07/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.01275	0.02318	38,400
24/07/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00214	0.00619	6,000
24/07/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.43310	13.34200	1,818
24/07/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.48153	0.44158	0
24/07/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.40954	0.37755	0
24/07/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.35982	0.33186	100
24/07/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.23676	0.21824	100
24/07/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.00366	1.07624	0
24/07/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.62672	0.68986	0
24/07/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.52644	0.58555	100
24/07/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.41843	0.46958	0
24/07/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.59020	13.49810	2,105
24/07/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.96209	0.00000	0
24/07/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.87600	0.00000	200
24/07/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.68661	0.00000	200
24/07/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.04010	0.97810	0
24/07/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	0.97990	1.01000	0
24/07/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.49641	0.00000	0
24/07/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.18580	0.00000	0
24/07/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.07189	0.00000	200
24/07/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10940	0.10860	3,435
24/07/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00293	0.00266	0
24/07/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00353	0.00406	0
24/07/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.11080	0.11000	50
24/07/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00568	0.00531	0
24/07/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00488	0.00531	0
24/07/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.34900	10.31810	25,940
24/07/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.90866	0.87734	0
24/07/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.62497	0.59115	0
24/07/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.49328	0.46050	0
24/07/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.27801	0.24743	0

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24/07/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.03317	0.02827	21,300
24/07/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.03032	0.02588	15,360
24/07/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.93132	0.95778	0
24/07/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.88417	0.91017	0
24/07/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.12901	0.12933	1,500
24/07/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.04428	0.04239	33,360
24/07/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.02597	0.02305	1,625
24/07/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00966	0.00924	10,200
24/07/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.47890	10.44750	52,847
24/07/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.24164	0.21913	0
24/07/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.20979	0.18887	0
24/07/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.19884	0.17874	100
24/07/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.38918	0.36051	0
24/07/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.17903	0.16036	750
24/07/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.43793	0.40885	0
24/07/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.12081	0.10656	100
24/07/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.02172	0.99010	0
24/07/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.04282	0.04260	5,690
24/07/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.14191	1.15906	0
24/07/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.25903	0.26135	375
24/07/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.80013	0.81286	0
24/07/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.31028	0.31301	750
24/07/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.71994	0.73124	0
24/07/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.68089	0.69137	100
24/07/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.58274	0.59163	0
24/07/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.61820	10.58660	75
24/07/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.36230	0.33332	0
24/07/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.71410	0.71672	0
24/07/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.89910	10.85960	435
24/07/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.64729	0.60260	0
24/07/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.94819	0.94300	0
24/07/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.74470	8.69350	7,683
24/07/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.36609	0.32290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.04139	0.04940	0
24/07/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.77870	8.72810	9,816
24/07/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.44833	0.41344	0
24/07/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.12963	0.14534	0
24/07/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.81910	8.76860	3,790
24/07/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.51563	0.48639	0
24/07/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.20653	0.22779	0
24/07/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	10.10930	10.08490	0
24/07/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.38030	8.35200	4
24/07/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.20739	0.18794	0
24/07/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.09709	0.10594	0
24/07/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.45760	8.42930	0
24/07/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.30010	0.28184	0
24/07/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.19250	0.20254	0
24/07/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.18380	0.19290	11,120
24/07/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.04710	0.04310	7,100
24/07/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.08630	0.10120	14,700
24/07/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.06190	0.05750	8,000
24/07/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.08510	0.11290	12,800
24/07/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.14500	0.12840	4,800
24/07/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.62020	8.59470	25
24/07/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.09982	0.08338	0
24/07/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.38962	0.39868	0
24/07/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.74080	8.71410	0
24/07/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.24041	0.21873	0
24/07/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.53961	0.54463	0
24/07/2012	DAAN On 24 July 2012			Any day expiry	8.45790	8.44980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	DAAN On 24 July 2012	8.19	C	Any day expiry	0.26790	0.25997	0
24/07/2012	DAAN On 24 July 2012	8.20	C	Any day expiry	0.25790	0.25000	0
24/07/2012	DAAN On 24 July 2012	8.21	C	Any day expiry	0.24790	0.24005	0
24/07/2012	DAAN On 24 July 2012	8.46	C	Any day expiry	0.00000	0.02431	0
24/07/2012	DAAN On 24 July 2012	8.41	C	Any day expiry	0.04790	0.05424	0
24/07/2012	DAAN On 24 July 2012	8.41	P	Any day expiry	0.00000	0.01444	0
24/07/2012	DAAN On 24 July 2012	8.46	P	Any day expiry	0.00210	0.03451	0
24/07/2012	DAAN On 24 July 2012	8.21	P	Any day expiry	0.00000	0.00025	0
24/07/2012	DAAN On 24 July 2012	8.20	P	Any day expiry	0.00000	0.00020	0
24/07/2012	DAAN On 24 July 2012	8.19	P	Any day expiry	0.00000	0.00017	0
24/07/2012	DAAO On 27 July 2012			Any day expiry	8.69110	8.67790	0
24/07/2012	DAAO On 27 July 2012	8.54	C	Any day expiry	0.15526	0.14469	0
24/07/2012	DAAO On 27 July 2012	8.55	C	Any day expiry	0.14591	0.13555	0
24/07/2012	DAAO On 27 July 2012	8.56	C	Any day expiry	0.13666	0.12653	0
24/07/2012	DAAO On 27 July 2012	8.57	C	Any day expiry	0.12753	0.11765	0
24/07/2012	DAAO On 27 July 2012	8.59	C	Any day expiry	0.10969	0.10033	0
24/07/2012	DAAO On 27 July 2012	8.59	P	Any day expiry	0.00859	0.01243	5,000
24/07/2012	DAAO On 27 July 2012	8.57	P	Any day expiry	0.00643	0.00975	10,000
24/07/2012	DAAO On 27 July 2012	8.56	P	Any day expiry	0.00556	0.00863	0
24/07/2012	DAAO On 27 July 2012	8.55	P	Any day expiry	0.00481	0.00765	0
24/07/2012	DAAO On 27 July 2012	8.54	P	Any day expiry	0.00416	0.00679	0
24/07/2012	DAAP On 27 July 2012			Any day expiry	6.67350	6.66160	0
24/07/2012	DAAP On 27 July 2012	6.62	C	Any day expiry	0.07441	0.06864	0
24/07/2012	DAAP On 27 July 2012	6.59	C	Any day expiry	0.09816	0.09112	0
24/07/2012	DAAP On 27 July 2012	6.60	C	Any day expiry	0.09001	0.08338	0
24/07/2012	DAAP On 27 July 2012	6.61	C	Any day expiry	0.08208	0.07587	0
24/07/2012	DAAP On 27 July 2012	6.61	P	Any day expiry	0.01858	0.02427	0
24/07/2012	DAAP On 27 July 2012	6.60	P	Any day expiry	0.01651	0.02178	0
24/07/2012	DAAP On 27 July 2012	6.59	P	Any day expiry	0.01466	0.01952	0
24/07/2012	DAAP On 27 July 2012	6.62	P	Any day expiry	0.02091	0.02704	10,000
24/07/2012	DAAQ On 30 July 2012			Any day expiry	8.46250	8.45440	0
24/07/2012	DAAQ On 30 July 2012	8.24	C	Any day expiry	0.23240	0.22689	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	DAAQ On 30 July 2012	8.25	C	Any day expiry	0.22330	0.21808	0
24/07/2012	DAAQ On 30 July 2012	8.26	C	Any day expiry	0.21428	0.20935	0
24/07/2012	DAAQ On 30 July 2012	8.40	C	Any day expiry	0.10038	0.10140	0
24/07/2012	DAAQ On 30 July 2012	8.40	P	Any day expiry	0.03788	0.04700	10,000
24/07/2012	DAAQ On 30 July 2012	8.26	P	Any day expiry	0.01178	0.01495	0
24/07/2012	DAAQ On 30 July 2012	8.25	P	Any day expiry	0.01080	0.01368	0
24/07/2012	DAAQ On 30 July 2012	8.24	P	Any day expiry	0.00990	0.01249	0
24/07/2012	DAAR On 31 July 2012			Any day expiry	6.70360	6.60000	0
24/07/2012	DAAR On 31 July 2012	6.61	C	Any day expiry	0.11496	0.00000	0
24/07/2012	DAAR On 31 July 2012	6.71	C	Any day expiry	0.04938	0.00000	0
24/07/2012	DAAR On 31 July 2012	6.59	C	Any day expiry	0.13101	0.00000	0
24/07/2012	DAAR On 31 July 2012	6.60	C	Any day expiry	0.12289	0.00000	0
24/07/2012	DAAR On 31 July 2012	6.60	P	Any day expiry	0.01929	0.00000	0
24/07/2012	DAAR On 31 July 2012	6.59	P	Any day expiry	0.01741	0.00000	0
24/07/2012	DAAR On 31 July 2012	6.71	P	Any day expiry	0.05578	0.00000	20,000
24/07/2012	DAAR On 31 July 2012	6.61	P	Any day expiry	0.02136	0.00000	0
24/07/2012	DAUS On 31 July 2012			Any day expiry	8.50060	8.45550	0
24/07/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	1.10100	1.05600	0
24/07/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.78100	0.73600	0
24/07/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.26000	0.22200	0
24/07/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.06500	0.05500	4,800
24/07/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.07400	0.11000	0
24/07/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.00900	0.01700	0
24/07/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00000	0.00100	4,800
24/07/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00000	0.00100	0
24/07/2012	DAUS On 31 August 2012			Any day expiry	8.53610	8.49080	0
24/07/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.34500	0.30900	0
24/07/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.18400	0.16100	6,170
24/07/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.13700	1.09200	0
24/07/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.82000	0.77600	0
24/07/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00400	0.00500	6,170
24/07/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.15800	0.18000	0
24/07/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.05900	0.06800	0
24/07/2012	DAUS On 28 September 2012			Any day expiry	8.56760	8.52210	0
24/07/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.86000	0.81600	0
24/07/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.40800	0.37500	0
24/07/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.25600	0.23200	7,540
24/07/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.17200	1.12700	0
24/07/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00400	0.00500	0
24/07/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.19800	0.22000	0
24/07/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.09000	0.10300	0
24/07/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.01200	0.01400	7,540
24/07/2012	DAUS On 31 October 2012			Any day expiry	8.60320	8.55750	0
24/07/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.32900	0.30600	8,220
24/07/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.21500	1.17000	0
24/07/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.90800	0.86400	0
24/07/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.47500	0.44500	0
24/07/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.12200	0.13800	0
24/07/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.02500	0.02700	8,220
24/07/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.01200	0.01300	0
24/07/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.23600	0.25900	0
24/07/2012	DAUS On 30 November 2012			Any day expiry	8.63610	8.58990	0
24/07/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.95300	0.91000	0
24/07/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.39000	0.36600	8,440
24/07/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.26400	0.28600	0
24/07/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.03700	0.04000	8,440
24/07/2012	DAUS On 27 December 2012			Any day expiry	8.66570	8.61900	0
24/07/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.99300	0.95000	0
24/07/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.43900	0.41400	7,530
24/07/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.28300	0.30500	0
24/07/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.04700	0.05100	7,530
24/07/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.72600	6.68440	0
24/07/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.19166	0.16226	0
24/07/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.05566	0.06786	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.77640	6.73400	0
24/07/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.28572	0.25984	0
24/07/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.13932	0.15584	0
24/07/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.33490	1.32790	0
24/07/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.03352	0.03029	0
24/07/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.02862	0.03239	0
24/07/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.34530	1.33830	0
24/07/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.05561	0.05247	0
24/07/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.05031	0.05417	0
<b>Future Open Interest</b>							<b>526,688.00</b>
<b>Option Open Interest</b>							<b>625,101.00</b>
<b>Grand Total</b>							<b>1,151,789.00</b>