



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 27/07/2012 To: 27/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.24620	8.32650	248,333
27/07/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.09903	1.17864	16,000
27/07/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.95091	1.02999	37,000
27/07/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.85283	0.93137	0
27/07/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.52671	0.59881	0
27/07/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.26895	0.32116	0
27/07/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.75625	0.83332	0
27/07/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.57095	0.64436	0
27/07/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.18650	0.22913	300
27/07/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.40314	0.46816	0
27/07/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.33190	0.38975	0
27/07/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.09856	0.12246	500
27/07/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.21458	0.26106	0
27/07/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.19060	0.23424	0
27/07/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.05860	0.07328	250
27/07/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.13714	0.16815	3,000
27/07/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.11001	0.13609	2,000
27/07/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.02813	0.03579	7,400
27/07/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.08834	0.11024	2,000
27/07/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.06469	0.08078	25,100
27/07/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.02371	0.03014	250
27/07/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.03362	0.04234	24,360
27/07/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.04016	0.05047	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.79396	0.72397	0
27/07/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.88742	0.81584	0
27/07/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.07751	1.00364	0
27/07/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.56849	0.50428	0
27/07/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.44214	0.38374	4,000
27/07/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.98193	0.90929	0
27/07/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.36381	0.30959	0
27/07/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.29094	0.24165	3,000
27/07/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.61240	0.54678	1,500
27/07/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.19440	0.15774	0
27/07/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.16838	0.13456	600
27/07/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.40236	0.34596	0
27/07/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.08570	0.06325	10,425
27/07/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.05694	0.04166	20,360
27/07/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.20030	0.16263	0
27/07/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.02475	0.01786	2,500
27/07/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.01005	0.00682	246
27/07/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.12275	0.09466	2,000
27/07/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.03051	0.02231	44,100
27/07/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00663	0.00487	8,000
27/07/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00471	0.00349	0
27/07/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00283	0.00214	9,200
27/07/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.33950	8.42010	81,238
27/07/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.35735	0.39792	0
27/07/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.25345	0.28344	6,000
27/07/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.20368	0.22837	0
27/07/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.16563	0.18610	25,000
27/07/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.14998	0.16868	540
27/07/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.10343	0.11666	300
27/07/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.48020	0.53041	0
27/07/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.05168	0.05864	0
27/07/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02836	0.03342	0
27/07/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.53894	0.59624	0
27/07/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.50886	0.56112	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.16936	0.14102	6,040
27/07/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.14944	0.12614	15,000
27/07/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.78886	2.71332	0
27/07/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.11218	2.03854	0
27/07/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.19070	0.16032	20,000
27/07/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.26393	1.19656	0
27/07/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.91048	0.84858	0
27/07/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.82612	0.76600	0
27/07/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.66418	0.60827	300
27/07/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.51395	0.46334	0
27/07/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.31785	0.27782	6,000
27/07/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.43750	8.51820	20,675
27/07/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.13644	0.14882	500
27/07/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.11311	0.12333	250
27/07/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.27418	0.29777	180
27/07/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.09786	0.10666	250
27/07/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.20119	0.21896	500
27/07/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.60721	0.65441	0
27/07/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.66363	0.71695	0
27/07/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.22613	0.19875	1,500
27/07/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.26971	0.23621	180
27/07/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.31369	1.25076	0
27/07/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.51036	2.43846	0
27/07/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.93668	0.87957	0
27/07/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.22561	2.15513	0
27/07/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.89894	1.83062	0
27/07/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.52670	8.60780	3,364
27/07/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.47795	0.51027	0
27/07/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.48416	0.51685	0
27/07/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.48104	0.51355	0
27/07/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.70434	0.65575	0
27/07/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.69746	0.64905	0
27/07/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.71125	0.66247	0
27/07/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.62790	8.70850	542

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.60112	0.63210	0
27/07/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	0.99711	1.04456	0
27/07/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.36921	0.33606	0
27/07/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.97323	0.92360	0
27/07/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.96300	9.04210	0
27/07/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.45340	1.50374	200
27/07/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.49040	0.46164	0
27/07/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.51830	10.59740	0
27/07/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.24620	8.32650	1,033
27/07/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.11245	0.13900	0
27/07/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.08834	0.11024	60
27/07/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.44214	0.38374	0
27/07/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.35625	0.30250	0
27/07/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.33950	8.42010	28
27/07/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.25630	0.28658	0
27/07/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.50680	0.45648	0
27/07/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.43750	8.51820	5
27/07/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
27/07/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.25250	0.17180	0
27/07/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.52670	8.60780	0
27/07/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.47795	0.51027	0
27/07/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.48104	0.51355	0
27/07/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.48416	0.51685	0
27/07/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.69746	0.64905	0
27/07/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.70434	0.65575	0
27/07/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.71125	0.66247	0
27/07/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.97160	13.06650	13,018
27/07/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.62476	1.71927	0
27/07/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.84634	0.93716	0
27/07/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.10649	0.13432	24,000
27/07/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.05137	0.06750	14,400
27/07/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.92977	0.85100	0

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27/07/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.58489	0.51782	0
27/07/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.02474	0.02066	38,400
27/07/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00316	0.00277	6,000
27/07/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.11800	13.21290	1,593
27/07/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.35776	0.39778	0
27/07/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.30623	0.34106	0
27/07/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.26966	0.30062	100
27/07/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.17888	0.19974	100
27/07/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.26088	1.18684	0
27/07/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.85166	0.78772	0
27/07/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.73823	0.67816	100
27/07/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.60976	0.55488	0
27/07/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.27160	13.36650	2,356
27/07/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.78912	0.83547	0
27/07/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.71301	0.75639	200
27/07/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.54791	0.58417	200
27/07/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.85861	0.90753	0
27/07/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.11701	1.07103	0
27/07/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.67631	1.61767	0
27/07/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.34141	1.28989	0
27/07/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.21752	1.16897	200
27/07/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10500	0.10640	3,435
27/07/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00135	0.00176	0
27/07/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00635	0.00536	0
27/07/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10630	0.10780	20,018
27/07/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00375	0.00434	0
27/07/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00745	0.00654	0
27/07/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.20500	10.24090	26,126
27/07/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.76797	0.80335	0
27/07/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.49281	0.52717	0
27/07/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.37278	0.40596	0
27/07/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.18217	0.21038	0

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27/07/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.01841	0.02255	21,300
27/07/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.01612	0.02055	15,360
27/07/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.06112	1.02965	0
27/07/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.01341	0.98165	0
27/07/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.17717	0.16948	1,500
27/07/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06778	0.06506	33,360
27/07/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03781	0.03627	1,625
27/07/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01297	0.01245	10,200
27/07/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.33280	10.36880	52,847
27/07/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.18697	0.20734	0
27/07/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.34929	0.38001	0
27/07/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.16160	0.17978	0
27/07/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.15301	0.17041	100
27/07/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.30790	0.33666	0
27/07/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.13743	0.15335	750
27/07/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.09191	0.10303	100
27/07/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.89050	0.92836	0
27/07/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.05770	0.05956	5,690
27/07/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.25911	1.23423	0
27/07/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.90463	0.88455	0
27/07/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.37510	0.36786	750
27/07/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.82021	0.80161	0
27/07/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.77880	0.76098	100
27/07/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.31649	0.31121	375
27/07/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.67417	0.65854	0
27/07/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.46990	10.50560	75
27/07/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.29905	0.32184	0
27/07/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.79915	0.78624	0
27/07/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.75040	10.78340	435
27/07/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.56918	0.59772	0
27/07/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.01878	1.01432	0
27/07/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.57730	8.61270	7,685
27/07/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.24294	0.26773	0

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27/07/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.08564	0.07503	0
27/07/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.60900	8.64460	9,816
27/07/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.34354	0.36612	0
27/07/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.19454	0.18152	0
27/07/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.64440	8.68200	3,790
27/07/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.41815	0.44075	0
27/07/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.28375	0.26875	0
27/07/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.93150	9.99350	0
27/07/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.18920	8.23720	0
27/07/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.10636	0.12557	0
27/07/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.18716	0.15837	0
27/07/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.26530	8.31410	0
27/07/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.20879	0.22828	0
27/07/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.29349	0.26418	0
27/07/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.23600	0.22280	11,120
27/07/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.02910	0.03390	7,100
27/07/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.18810	0.16150	14,700
27/07/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03470	0.04170	8,000
27/07/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.17770	0.14530	12,800
27/07/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.09210	0.10790	4,800
27/07/2012	CF CANDO CABK On 31 July 2012			Can-Do Future	0.01890	0.01610	0
27/07/2012	CF CANDO CABL On 31 July 2012			Can-Do Future	0.00460	0.00560	10,000
27/07/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.50290	8.53580	25
27/07/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.06781	0.07125	0
27/07/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.47491	0.44545	0
27/07/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.62110	8.65440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.20247	0.21596	0
27/07/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.62137	0.60156	0
27/07/2012	DAAO On 27 July 2012			Any day expiry	8.59080	8.59410	0
27/07/2012	DAAO On 27 July 2012	8.54	C	Any day expiry	0.05080	0.05957	0
27/07/2012	DAAO On 27 July 2012	8.55	C	Any day expiry	0.04080	0.05125	0
27/07/2012	DAAO On 27 July 2012	8.56	C	Any day expiry	0.03080	0.04337	0
27/07/2012	DAAO On 27 July 2012	8.57	C	Any day expiry	0.02080	0.03601	0
27/07/2012	DAAO On 27 July 2012	8.59	C	Any day expiry	0.00080	0.02316	0
27/07/2012	DAAO On 27 July 2012	8.59	P	Any day expiry	0.00000	0.01906	0
27/07/2012	DAAO On 27 July 2012	8.57	P	Any day expiry	0.00000	0.01191	0
27/07/2012	DAAO On 27 July 2012	8.56	P	Any day expiry	0.00000	0.00927	0
27/07/2012	DAAO On 27 July 2012	8.55	P	Any day expiry	0.00000	0.00715	0
27/07/2012	DAAO On 27 July 2012	8.54	P	Any day expiry	0.00000	0.00547	0
27/07/2012	DAAP On 27 July 2012			Any day expiry	6.63410	6.62600	0
27/07/2012	DAAP On 27 July 2012	6.62	C	Any day expiry	0.01410	0.02536	0
27/07/2012	DAAP On 27 July 2012	6.70	C	Any day expiry	0.00000	0.00424	0
27/07/2012	DAAP On 27 July 2012	6.59	C	Any day expiry	0.04410	0.04426	0
27/07/2012	DAAP On 27 July 2012	6.61	C	Any day expiry	0.02410	0.03068	0
27/07/2012	DAAP On 27 July 2012	6.60	C	Any day expiry	0.03410	0.03674	0
27/07/2012	DAAP On 27 July 2012	6.60	P	Any day expiry	0.00000	0.01074	0
27/07/2012	DAAP On 27 July 2012	6.61	P	Any day expiry	0.00000	0.01468	0
27/07/2012	DAAP On 27 July 2012	6.59	P	Any day expiry	0.00000	0.00826	0
27/07/2012	DAAP On 27 July 2012	6.70	P	Any day expiry	0.06590	0.07824	0
27/07/2012	DAAP On 27 July 2012	6.62	P	Any day expiry	0.00000	0.01936	0
27/07/2012	DAAQ On 30 July 2012			Any day expiry	8.19410	8.27550	10,000
27/07/2012	DAAQ On 30 July 2012	8.24	C	Any day expiry	0.02647	0.07275	0
27/07/2012	DAAQ On 30 July 2012	8.25	C	Any day expiry	0.02373	0.06642	0
27/07/2012	DAAQ On 30 July 2012	8.26	C	Any day expiry	0.02125	0.06038	0
27/07/2012	DAAQ On 30 July 2012	8.29	C	Any day expiry	0.01519	0.04405	10,000
27/07/2012	DAAQ On 30 July 2012	8.40	C	Any day expiry	0.00434	0.01544	0
27/07/2012	DAAQ On 30 July 2012	8.40	P	Any day expiry	0.21024	0.13994	10,000
27/07/2012	DAAQ On 30 July 2012	8.29	P	Any day expiry	0.11109	0.05855	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	DAAQ On 30 July 2012	8.26	P	Any day expiry	0.08715	0.04488	0
27/07/2012	DAAQ On 30 July 2012	8.25	P	Any day expiry	0.07963	0.04092	0
27/07/2012	DAAQ On 30 July 2012	8.24	P	Any day expiry	0.07237	0.03725	0
27/07/2012	DAAR On 31 July 2012			Any day expiry	6.61920	6.62600	20,000
27/07/2012	DAAR On 31 July 2012	6.61	C	Any day expiry	0.04432	0.05153	0
27/07/2012	DAAR On 31 July 2012	6.71	C	Any day expiry	0.01407	0.01863	0
27/07/2012	DAAR On 31 July 2012	6.59	C	Any day expiry	0.05588	0.06343	0
27/07/2012	DAAR On 31 July 2012	6.60	C	Any day expiry	0.04927	0.05665	0
27/07/2012	DAAR On 31 July 2012	6.60	P	Any day expiry	0.03007	0.03065	0
27/07/2012	DAAR On 31 July 2012	6.59	P	Any day expiry	0.02668	0.02743	0
27/07/2012	DAAR On 31 July 2012	6.71	P	Any day expiry	0.10487	0.10263	20,000
27/07/2012	DAAR On 31 July 2012	6.61	P	Any day expiry	0.03512	0.03553	10,000
27/07/2012	DAAS On 02 August 2012			Any day expiry	8.19530	8.27000	0
27/07/2012	DAAS On 02 August 2012	8.24	C	Any day expiry	0.04671	0.00000	0
27/07/2012	DAAS On 02 August 2012	8.25	C	Any day expiry	0.04341	0.00000	0
27/07/2012	DAAS On 02 August 2012	8.26	C	Any day expiry	0.04033	0.00000	0
27/07/2012	DAAS On 02 August 2012	8.30	C	Any day expiry	0.02984	0.00000	4,000
27/07/2012	DAAS On 02 August 2012	8.30	P	Any day expiry	0.13454	0.00000	0
27/07/2012	DAAS On 02 August 2012	8.26	P	Any day expiry	0.10503	0.00000	0
27/07/2012	DAAS On 02 August 2012	8.25	P	Any day expiry	0.09811	0.00000	0
27/07/2012	DAAS On 02 August 2012	8.24	P	Any day expiry	0.09141	0.00000	0
27/07/2012	DAUS On 31 July 2012			Any day expiry	8.19410	8.27330	0
27/07/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.79400	0.87300	0
27/07/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.47400	0.55400	0
27/07/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.03100	0.07200	0
27/07/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.00200	0.00800	4,800
27/07/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.31800	0.24500	0
27/07/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.08700	0.04900	0
27/07/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00000	0.00100	4,800
27/07/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00000	0.00000	0
27/07/2012	DAUS On 31 August 2012			Any day expiry	8.22760	8.30780	0
27/07/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.14700	0.19000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.07000	0.09300	6,170
27/07/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.83000	0.91000	0
27/07/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.52300	0.59900	0
27/07/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.01500	0.01100	6,170
27/07/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00200	0.00200	0
27/07/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.35200	0.29500	0
27/07/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.16900	0.13200	0
27/07/2012	DAUS On 28 September 2012			Any day expiry	8.25820	8.33860	0
27/07/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.57300	0.64400	0
27/07/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.21800	0.26200	0
27/07/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.13200	0.15900	7,540
27/07/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.86800	0.94600	0
27/07/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.01000	0.00700	0
27/07/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.38400	0.33000	0
27/07/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.21000	0.17300	0
27/07/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.03500	0.02500	7,540
27/07/2012	DAUS On 31 October 2012			Any day expiry	8.29280	8.37350	0
27/07/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.19900	0.22900	8,220
27/07/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.91400	0.99000	0
27/07/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.63100	0.69900	0
27/07/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.29200	0.33400	0
27/07/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.24900	0.21100	0
27/07/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.05800	0.04600	8,220
27/07/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.02100	0.01700	0
27/07/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.41600	0.36600	0
27/07/2012	DAUS On 30 November 2012			Any day expiry	8.32460	8.40530	0
27/07/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.68300	0.74900	0
27/07/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.25600	0.28700	8,440
27/07/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.44100	0.39200	0
27/07/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.07800	0.06400	8,440
27/07/2012	DAUS On 27 December 2012			Any day expiry	8.35330	8.43390	0
27/07/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.72700	0.79200	0
27/07/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.30200	0.33500	7,530
27/07/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.45900	0.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.09400	0.07800	7,530
27/07/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.64290	6.65000	0
27/07/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.13552	0.14046	0
27/07/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.08262	0.08046	0
27/07/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.69190	6.69920	0
27/07/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.23519	0.23983	0
27/07/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.17329	0.17063	0
27/07/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.28800	1.29960	0
27/07/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01474	0.01862	0
27/07/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05674	0.04902	0
27/07/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.29740	1.30960	0
27/07/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03609	0.04082	0
27/07/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07869	0.07122	0
Future Open Interest							594,957.00
Option Open Interest							629,001.00
Grand Total							1,223,958.00