



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 30/07/2012 To: 30/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.26180	8.24620	247,394
30/07/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.11415	1.09903	16,000
30/07/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.96569	0.95091	37,000
30/07/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.86728	0.85283	0
30/07/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.53828	0.52671	0
30/07/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.27405	0.26895	0
30/07/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.77017	0.75625	0
30/07/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.58311	0.57095	0
30/07/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.18854	0.18650	300
30/07/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.41239	0.40314	0
30/07/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.33910	0.33190	0
30/07/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.09747	0.09856	500
30/07/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.21770	0.21458	0
30/07/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.19280	0.19060	0
30/07/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.05669	0.05860	250
30/07/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.13733	0.13714	3,000
30/07/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.10927	0.11001	2,000
30/07/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.02631	0.02813	7,400
30/07/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.08697	0.08834	2,000
30/07/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.06285	0.06469	25,100
30/07/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.02199	0.02371	250
30/07/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.03171	0.03362	24,360
30/07/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.03819	0.04016	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.77639	0.79396	0
30/07/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.86991	0.88742	0
30/07/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.06019	1.07751	0
30/07/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.55105	0.56849	0
30/07/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.42517	0.44214	4,000
30/07/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.96451	0.98193	0
30/07/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.34747	0.36381	0
30/07/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.27553	0.29094	3,000
30/07/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.59489	0.61240	1,500
30/07/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.18100	0.19440	0
30/07/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.15590	0.16838	600
30/07/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.38567	0.40236	0
30/07/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.07730	0.08570	10,425
30/07/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.05059	0.05694	20,360
30/07/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.18674	0.20030	0
30/07/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.02131	0.02475	2,500
30/07/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00837	0.01005	246
30/07/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.11225	0.12275	2,000
30/07/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.02648	0.03051	44,100
30/07/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00548	0.00663	8,000
30/07/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00389	0.00471	0
30/07/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00235	0.00283	9,200
30/07/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.35620	8.33950	80,859
30/07/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.36097	0.35735	0
30/07/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.25484	0.25345	6,000
30/07/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.20414	0.20368	0
30/07/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.16550	0.16563	25,000
30/07/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.14966	0.14998	540
30/07/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.10265	0.10343	300
30/07/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.48664	0.48020	0
30/07/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.05073	0.05168	0
30/07/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02757	0.02836	0
30/07/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.54666	0.53894	0
30/07/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.51593	0.50886	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.15973	0.16936	6,040
30/07/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.14046	0.14944	15,000
30/07/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.77137	2.78886	0
30/07/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.09453	2.11218	0
30/07/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.18044	0.19070	20,000
30/07/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.24645	1.26393	0
30/07/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.89346	0.91048	0
30/07/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.80930	0.82612	0
30/07/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.64794	0.66418	300
30/07/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.49864	0.51395	0
30/07/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.30477	0.31785	6,000
30/07/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.45560	8.43750	20,665
30/07/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.13658	0.13644	500
30/07/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.11318	0.11311	250
30/07/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.27529	0.27418	180
30/07/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.09792	0.09786	250
30/07/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.20166	0.20119	500
30/07/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.61387	0.60721	0
30/07/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.67148	0.66363	0
30/07/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.21588	0.22613	1,500
30/07/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.25827	0.26971	180
30/07/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.29606	1.31369	0
30/07/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.49232	2.51036	0
30/07/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.91969	0.93668	0
30/07/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.20758	2.22561	0
30/07/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.88098	1.89894	0
30/07/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.54740	8.52670	3,264
30/07/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.48155	0.47795	0
30/07/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.48784	0.48416	0
30/07/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.48468	0.48104	0
30/07/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.68728	0.70434	0
30/07/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.68044	0.69746	0
30/07/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.69415	0.71125	0
30/07/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.64470	8.62790	542

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.60324	0.60112	0
30/07/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.00421	0.99711	0
30/07/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.35951	0.36921	0
30/07/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.95854	0.97323	0
30/07/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.94170	8.96300	0
30/07/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.43410	1.45340	200
30/07/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.49240	0.49040	0
30/07/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.53460	10.51830	0
30/07/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.26180	8.24620	1,033
30/07/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.11179	0.11245	0
30/07/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.08697	0.08834	60
30/07/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.42517	0.44214	0
30/07/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.33999	0.35625	0
30/07/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.35620	8.33950	28
30/07/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.25774	0.25630	0
30/07/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.49154	0.50680	0
30/07/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.45560	8.43750	5
30/07/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
30/07/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.23440	0.25250	0
30/07/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.54740	8.52670	0
30/07/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.48155	0.47795	0
30/07/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.48468	0.48104	0
30/07/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.48784	0.48416	0
30/07/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.68044	0.69746	0
30/07/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.68728	0.70434	0
30/07/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.69415	0.71125	0
30/07/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.96330	12.97160	12,838
30/07/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.61628	1.62476	0
30/07/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.83717	0.84634	0
30/07/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.10154	0.10649	24,000
30/07/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.04848	0.05137	14,400
30/07/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.93518	0.92977	0

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30/07/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.58824	0.58489	0
30/07/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.02387	0.02474	38,400
30/07/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00298	0.00316	6,000
30/07/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.11130	13.11800	1,593
30/07/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.35186	0.35776	0
30/07/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.30112	0.30623	0
30/07/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.26520	0.26966	100
30/07/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.17596	0.17888	100
30/07/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.26466	1.26088	0
30/07/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.85390	0.85166	0
30/07/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.73982	0.73823	100
30/07/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.61056	0.60976	0
30/07/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.26660	13.27160	2,356
30/07/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.77937	0.78912	0
30/07/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.70349	0.71301	200
30/07/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.53911	0.54791	200
30/07/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.84870	0.85861	0
30/07/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.11210	1.11701	0
30/07/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.67251	1.67631	0
30/07/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.33689	1.34141	0
30/07/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.21277	1.21752	200
30/07/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10570	0.10500	3,435
30/07/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00151	0.00135	0
30/07/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00581	0.00635	0
30/07/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10700	0.10630	20,018
30/07/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00398	0.00375	0
30/07/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00698	0.00745	0
30/07/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.12330	10.20500	26,126
30/07/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.68939	0.76797	0
30/07/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.42320	0.49281	0
30/07/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.31088	0.37278	0
30/07/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.14464	0.18217	0

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30/07/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.01323	0.01841	21,300
30/07/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.01154	0.01612	15,360
30/07/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.13824	1.06112	0
30/07/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.08993	1.01341	0
30/07/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.22134	0.17717	1,500
30/07/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.08758	0.06778	33,360
30/07/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.04990	0.03781	1,625
30/07/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01609	0.01297	10,200
30/07/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.25210	10.33280	52,964
30/07/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.16619	0.18697	0
30/07/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.14365	0.16160	0
30/07/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.13597	0.15301	100
30/07/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.31130	0.34929	0
30/07/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.27529	0.30790	0
30/07/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.12207	0.13743	750
30/07/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.08151	0.09191	100
30/07/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.81933	0.89050	0
30/07/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.06723	0.05770	5,690
30/07/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.32941	1.25911	0
30/07/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.96997	0.90463	0
30/07/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.42319	0.37510	750
30/07/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.35920	0.31649	375
30/07/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.88387	0.82021	0
30/07/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.84155	0.77880	100
30/07/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.73409	0.67417	0
30/07/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.38990	10.46990	75
30/07/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.27937	0.29905	0
30/07/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.85947	0.79915	0
30/07/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.66580	10.75040	435
30/07/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.54738	0.56918	0
30/07/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.08158	1.01878	0
30/07/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.62710	8.57730	7,700
30/07/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.27308	0.24294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.06598	0.08564	0
30/07/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.65920	8.60900	9,816
30/07/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.37101	0.34354	0
30/07/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.17181	0.19454	0
30/07/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.69400	8.64440	3,790
30/07/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.44301	0.41815	0
30/07/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.25901	0.28375	0
30/07/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.97490	9.93150	0
30/07/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.22630	8.18920	0
30/07/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.11235	0.10636	0
30/07/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.15605	0.18716	0
30/07/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.30330	8.26530	0
30/07/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.21790	0.20879	0
30/07/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.26460	0.29349	0
30/07/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.25810	0.23600	11,120
30/07/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.02240	0.02910	7,100
30/07/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.18540	0.18810	14,700
30/07/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03530	0.03470	8,000
30/07/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.17880	0.17770	12,800
30/07/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.09040	0.09210	4,800
30/07/2012	CF CANDO CABK On 31 July 2012			Can-Do Future	0.02460	0.01890	0
30/07/2012	CF CANDO CABL On 31 July 2012			Can-Do Future	0.00040	0.00460	10,000
30/07/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.42840	8.50290	25
30/07/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.04662	0.06781	0
30/07/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.52822	0.47491	0
30/07/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.54710	8.62110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.16712	0.20247	0
30/07/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.66002	0.62137	0
30/07/2012	DAAQ On 30 July 2012			Any day expiry	8.20280	8.19410	0
30/07/2012	DAAQ On 30 July 2012	8.24	C	Any day expiry	0.00000	0.02647	0
30/07/2012	DAAQ On 30 July 2012	8.25	C	Any day expiry	0.00000	0.02373	0
30/07/2012	DAAQ On 30 July 2012	8.26	C	Any day expiry	0.00000	0.02125	0
30/07/2012	DAAQ On 30 July 2012	8.29	C	Any day expiry	0.00000	0.01519	0
30/07/2012	DAAQ On 30 July 2012	8.40	C	Any day expiry	0.00000	0.00434	0
30/07/2012	DAAQ On 30 July 2012	8.40	P	Any day expiry	0.19720	0.21024	0
30/07/2012	DAAQ On 30 July 2012	8.29	P	Any day expiry	0.08720	0.11109	0
30/07/2012	DAAQ On 30 July 2012	8.26	P	Any day expiry	0.05720	0.08715	0
30/07/2012	DAAQ On 30 July 2012	8.25	P	Any day expiry	0.04720	0.07963	0
30/07/2012	DAAQ On 30 July 2012	8.24	P	Any day expiry	0.03720	0.07237	0
30/07/2012	DAAR On 31 July 2012			Any day expiry	6.63860	6.61920	16,000
30/07/2012	DAAR On 31 July 2012	6.61	C	Any day expiry	0.04068	0.04432	0
30/07/2012	DAAR On 31 July 2012	6.71	C	Any day expiry	0.00400	0.01407	0
30/07/2012	DAAR On 31 July 2012	6.59	C	Any day expiry	0.05603	0.05588	0
30/07/2012	DAAR On 31 July 2012	6.60	C	Any day expiry	0.04812	0.04927	0
30/07/2012	DAAR On 31 July 2012	6.60	P	Any day expiry	0.00952	0.03007	0
30/07/2012	DAAR On 31 July 2012	6.59	P	Any day expiry	0.00743	0.02668	0
30/07/2012	DAAR On 31 July 2012	6.71	P	Any day expiry	0.07540	0.10487	20,000
30/07/2012	DAAR On 31 July 2012	6.61	P	Any day expiry	0.01208	0.03512	10,000
30/07/2012	DAAS On 02 August 2012			Any day expiry	8.21050	8.19530	0
30/07/2012	DAAS On 02 August 2012	8.24	C	Any day expiry	0.03884	0.04671	0
30/07/2012	DAAS On 02 August 2012	8.25	C	Any day expiry	0.03544	0.04341	0
30/07/2012	DAAS On 02 August 2012	8.26	C	Any day expiry	0.03230	0.04033	0
30/07/2012	DAAS On 02 August 2012	8.30	C	Any day expiry	0.02211	0.02984	4,000
30/07/2012	DAAS On 02 August 2012	8.30	P	Any day expiry	0.11161	0.13454	0
30/07/2012	DAAS On 02 August 2012	8.26	P	Any day expiry	0.08180	0.10503	0
30/07/2012	DAAS On 02 August 2012	8.25	P	Any day expiry	0.07494	0.09811	0
30/07/2012	DAAS On 02 August 2012	8.24	P	Any day expiry	0.06834	0.09141	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	DAUS On 31 July 2012			Any day expiry	8.21050	8.19410	0
30/07/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.81100	0.79400	0
30/07/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.49100	0.47400	0
30/07/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.01600	0.03100	0
30/07/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.00000	0.00200	4,800
30/07/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.30000	0.31800	0
30/07/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.05600	0.08700	0
30/07/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.00100	0.00000	4,800
30/07/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00100	0.00000	0
30/07/2012	DAUS On 31 August 2012			Any day expiry	8.24300	8.22760	0
30/07/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.14700	0.14700	0
30/07/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.06800	0.07000	6,170
30/07/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.84500	0.83000	0
30/07/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.53600	0.52300	0
30/07/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.01300	0.01500	6,170
30/07/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00200	0.00200	0
30/07/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.33500	0.35200	0
30/07/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.15400	0.16900	0
30/07/2012	DAUS On 28 September 2012			Any day expiry	8.27390	8.25820	0
30/07/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.58400	0.57300	0
30/07/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.22100	0.21800	0
30/07/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.13200	0.13200	7,540
30/07/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.88200	0.86800	0
30/07/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00800	0.01000	0
30/07/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.36800	0.38400	0
30/07/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.19700	0.21000	0
30/07/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.03000	0.03500	7,540
30/07/2012	DAUS On 31 October 2012			Any day expiry	8.30930	8.29280	0
30/07/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.19900	0.19900	8,220
30/07/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.92700	0.91400	0
30/07/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.64100	0.63100	0
30/07/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.29500	0.29200	0
30/07/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.23600	0.24900	0
30/07/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.05200	0.05800	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.01800	0.02100	0
30/07/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.40000	0.41600	0
30/07/2012	DAUS On 30 November 2012			Any day expiry	8.34130	8.32460	0
30/07/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.69400	0.68300	0
30/07/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.25700	0.25600	8,440
30/07/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.42600	0.44100	0
30/07/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.07300	0.07800	8,440
30/07/2012	DAUS On 27 December 2012			Any day expiry	8.37010	8.35330	0
30/07/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.73800	0.72700	0
30/07/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.30400	0.30200	7,530
30/07/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.44400	0.45900	0
30/07/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.08800	0.09400	7,530
30/07/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.66200	6.64290	0
30/07/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.14307	0.13552	0
30/07/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.07107	0.08262	0
30/07/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.71220	6.69190	0
30/07/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.24237	0.23519	0
30/07/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.16017	0.17329	0
30/07/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.29040	1.28800	0
30/07/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01455	0.01474	0
30/07/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05415	0.05674	0
30/07/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.30010	1.29740	0
30/07/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03635	0.03609	0
30/07/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07625	0.07869	0
Future Open Interest							579,481.00
Option Open Interest							609,001.00
Grand Total							1,188,482.00