



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 16/08/2012 To: 16/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.25440	8.25540	249,509
16/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.10513	1.10627	16,000
16/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.95585	0.95711	37,000
16/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.85669	0.85809	0
16/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00841	0.00982	250
16/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.01728	0.01933	8,500
16/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.01351	0.01534	24,360
16/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.01060	0.01221	7,400
16/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.05211	0.05501	2,000
16/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.03360	0.03621	25,100
16/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.02926	0.03176	250
16/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.09666	0.09968	3,000
16/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.07109	0.07411	2,000
16/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.06088	0.06385	500
16/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.17694	0.17970	0
16/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.15113	0.15386	0
16/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.14680	0.14956	300
16/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.38526	0.38750	0
16/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.30640	0.30894	0
16/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.23657	0.23929	0
16/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.75820	0.75978	0
16/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.56540	0.56732	0
16/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.51858	0.52057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.01418	0.01517	44,100
16/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.01100	0.01192	2,500
16/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00380	0.00438	246
16/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.08217	0.08389	2,000
16/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.05200	0.05354	11,025
16/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.03086	0.03210	20,360
16/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.15240	0.15416	0
16/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.14673	0.14846	0
16/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.12254	0.12430	600
16/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.35648	0.35845	0
16/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.31669	0.31871	0
16/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.24226	0.24428	3,000
16/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.57486	0.57636	1,500
16/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.52920	0.53081	0
16/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.39771	0.39961	4,000
16/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.95620	0.95681	0
16/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.85911	0.85994	0
16/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.76288	0.76393	0
16/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.05401	1.05442	0
16/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00229	0.00269	8,000
16/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00145	0.00171	0
16/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00073	0.00087	9,200
16/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.35060	8.35070	73,026
16/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.01982	0.02145	0
16/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.12469	0.12898	540
16/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.08258	0.08634	300
16/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.03853	0.04107	0
16/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.22471	0.22902	6,000
16/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.17567	0.18014	0
16/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.13933	0.14370	25,000
16/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.46037	0.46263	0
16/08/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.43152	0.43405	0
16/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.33077	0.33430	3,000
16/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.52260	0.52435	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.49072	0.49273	300
16/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.14012	0.14203	8,540
16/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.12200	0.12365	15,000
16/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.28017	0.28360	6,000
16/08/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.18092	0.18335	3,000
16/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.15977	0.16193	20,000
16/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.78873	0.79300	0
16/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.62507	0.62944	300
16/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.47411	0.47832	0
16/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.08793	2.09037	0
16/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.23198	1.23564	0
16/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.87409	0.87828	0
16/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.76922	2.77075	0
16/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.45180	8.45090	21,206
16/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.11891	0.12118	500
16/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.09766	0.09954	250
16/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.08398	0.08558	250
16/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.58908	0.59066	0
16/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.24949	0.25295	180
16/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.64844	0.64938	0
16/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.17930	0.18230	500
16/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.27750	1.28140	0
16/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.19664	0.19848	1,500
16/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.89769	0.90205	0
16/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.23728	0.23976	180
16/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.48218	2.48468	0
16/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.19586	2.19864	0
16/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.86711	1.87028	0
16/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.54500	8.54370	6,487
16/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.45753	0.46161	0
16/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.45442	0.45850	0
16/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.46066	0.46474	0
16/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.65566	0.66104	0
16/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.66942	0.67480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.66253	0.66791	0
16/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.66130	8.65950	542
16/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	0.99621	0.99989	0
16/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.58862	0.59281	0
16/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.92732	0.93331	0
16/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.33491	0.34039	0
16/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.99780	8.99530	0
16/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.43467	1.43786	200
16/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.43687	0.44256	0
16/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.33420	9.33100	0
16/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.25440	8.25540	1,210
16/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.07333	0.07635	0
16/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.05211	0.05501	60
16/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.39771	0.39961	0
16/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.30893	0.31095	0
16/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.35060	8.35070	28
16/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.22756	0.23185	0
16/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.46696	0.47115	0
16/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.45180	8.45090	5
16/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.23820	0.23910	0
16/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.54500	8.54370	0
16/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.45442	0.45850	0
16/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.46066	0.46474	0
16/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.45753	0.46161	0
16/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.66253	0.66791	0
16/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.65566	0.66104	0
16/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.66942	0.67480	0
16/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.99150	12.95150	12,376
16/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.64220	1.60250	0
16/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.85158	0.81477	0
16/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.02024	0.01767	14,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.06189	0.05535	24,000
16/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.52039	0.55385	0
16/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.87874	0.91617	0
16/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.01008	0.01327	38,400
16/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00070	0.00100	6,000
16/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.13940	13.09780	1,930
16/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.23092	0.21806	100
16/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.14223	0.13156	100
16/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.26811	0.25439	0
16/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.32128	0.30634	0
16/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.55188	0.57854	0
16/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.67871	0.70659	100
16/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.20283	1.23376	0
16/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.79152	0.82026	0
16/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.29560	13.25180	2,356
16/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.75088	0.73675	0
16/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.82087	0.80552	0
16/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.67449	0.66173	200
16/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.51002	0.50032	200
16/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.61442	1.64852	0
16/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.27889	1.30993	0
16/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.05527	1.08372	0
16/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.15528	1.18495	200
16/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10420	0.10470	3,435
16/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00059	0.00070	0
16/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00639	0.00600	0
16/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10550	0.10600	20,018
16/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00304	0.00324	0
16/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00754	0.00724	0
16/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.20860	10.14160	25,803
16/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.76339	0.69826	0
16/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.47581	0.41793	0

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16/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.34748	0.29681	0
16/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.14753	0.12022	0
16/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00484	0.00429	15,360
16/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00570	0.00505	21,300
16/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.99710	1.06345	0
16/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.04624	1.11269	0
16/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.13893	0.17862	1,500
16/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.03888	0.05521	33,360
16/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.01721	0.02633	1,625
16/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00479	0.00666	10,200
16/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.34050	10.27070	53,794
16/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.13806	0.12404	100
16/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.12346	0.11063	750
16/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.32880	0.29960	0
16/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.08126	0.07199	100
16/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.28769	0.26287	0
16/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.17026	0.15353	0
16/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.14617	0.13149	0
16/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.88008	0.82332	0
16/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.03958	0.05262	5,690
16/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.75567	0.81079	100
16/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.64976	0.70283	0
16/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.34719	0.39217	750
16/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.24076	1.30129	0
16/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.28830	0.32890	375
16/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.88296	0.93993	0
16/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.79756	0.85334	0
16/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.48120	10.40880	75
16/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.28745	0.26764	0
16/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.77625	0.82884	0
16/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.78460	10.70600	435
16/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.58385	0.55054	0
16/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.99925	1.04454	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.65290	8.64680	8,179
16/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.26884	0.26486	0
16/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.03594	0.03806	0
16/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.67830	8.67700	10,094
16/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.36048	0.36054	0
16/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.14218	0.14354	0
16/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.71180	8.71040	3,790
16/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.43291	0.43272	0
16/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.23111	0.23232	0
16/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.83620	8.81870	0
16/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.34960	8.33560	0
16/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.14979	0.14104	0
16/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.07019	0.07544	0
16/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.42850	8.41470	0
16/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.26553	0.25971	0
16/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.18703	0.19501	0
16/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.24610	0.28190	11,120
16/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.02140	0.01680	7,100
16/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.16710	0.16950	14,700
16/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03210	0.03220	8,000
16/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.12160	0.14250	12,800
16/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.09430	0.08570	4,800
16/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.10600	0.10740	7,000
16/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.50390	8.44860	25
16/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.03100	0.02795	0
16/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.43710	0.48935	0
16/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.62240	8.56470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.16898	0.15579	0
16/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.58658	0.63109	0
16/08/2012	DAUS On 31 August 2012			Any day expiry	8.23520	8.23610	0
16/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.83600	0.83700	0
16/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.51900	0.52000	0
16/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.02900	0.03200	6,170
16/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.09600	0.10000	0
16/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.11100	0.11400	0
16/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.30400	0.30600	0
16/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00400	0.00400	6,170
16/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00100	0.00100	0
16/08/2012	DAUS On 28 September 2012			Any day expiry	8.26660	8.26750	0
16/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.18300	0.18600	0
16/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.09500	0.09900	7,540
16/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.56600	0.56800	0
16/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.87100	0.87200	0
16/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00400	0.00500	0
16/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.01900	0.02100	7,540
16/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.33800	0.34200	0
16/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.16600	0.16900	0
16/08/2012	DAUS On 31 October 2012			Any day expiry	8.30290	8.30350	0
16/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.62300	0.62500	0
16/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.26300	0.26700	0
16/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.91500	0.91700	0
16/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.16700	0.17100	8,220
16/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.37400	0.37800	0
16/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.01200	0.01400	0
16/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.21000	0.21400	0
16/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.04000	0.04200	8,220
16/08/2012	DAUS On 30 November 2012			Any day expiry	8.33540	8.33570	0
16/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.67400	0.67600	0
16/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.22600	0.23000	8,440
16/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.40100	0.40400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.05900	0.06000	8,440
16/08/2012	DAUS On 27 December 2012			Any day expiry	8.36470	8.36460	0
16/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.27400	0.27800	7,530
16/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.71900	0.72000	0
16/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.07400	0.07500	7,530
16/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.41900	0.42300	0
16/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.67330	6.64720	0
16/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.13356	0.11649	0
16/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.05026	0.05929	0
16/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.72370	6.69770	0
16/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.22828	0.21566	0
16/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.13458	0.14796	0
16/08/2012	RAIN On 17 September 2012			Foreign Exchange Future	15,866.93000	15,833.03000	0
16/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.29410	1.29410	0
16/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01026	0.01078	0
16/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.04616	0.04668	0
16/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.30040	1.30250	0
16/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03231	0.03362	0
16/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07191	0.07112	0
<b>Future Open Interest</b>							<b>559,843.00</b>
<b>Option Open Interest</b>							<b>575,501.00</b>
<b>Grand Total</b>							<b>1,135,344.00</b>