



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 24/08/2012 To: 24/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.41750	8.31140	248,894
24/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.26764	1.16167	16,000
24/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.11779	1.01196	37,000
24/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.01798	0.91233	0
24/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00691	0.00543	250
24/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.01693	0.01281	3,000
24/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.01259	0.00972	24,360
24/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.00952	0.00731	7,400
24/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.06710	0.04641	2,000
24/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.03859	0.02736	25,100
24/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.03205	0.02333	250
24/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.13593	0.09527	3,000
24/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.09616	0.06674	2,000
24/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.08044	0.05568	500
24/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.26444	0.19179	0
24/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.22806	0.16153	0
24/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.22110	0.15583	300
24/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.52571	0.42669	0
24/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.43179	0.33989	0
24/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.34432	0.26086	0
24/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.91831	0.81300	0
24/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.72008	0.61648	0
24/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.67096	0.56813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.00346	0.00673	44,100
24/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.00258	0.00508	2,500
24/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00081	0.00160	246
24/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.02682	0.04946	2,000
24/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.01429	0.02849	7,525
24/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.00821	0.01529	20,360
24/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.06360	0.10443	0
24/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.06056	0.10013	0
24/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.04694	0.08039	600
24/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.21294	0.29428	0
24/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.17866	0.25534	0
24/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.11843	0.18387	3,000
24/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.41455	0.51193	1,500
24/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.37109	0.46596	0
24/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.24960	0.33501	4,000
24/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.79202	0.89591	0
24/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.69509	0.79832	0
24/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.59943	0.70141	0
24/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.88941	0.99403	0
24/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00048	0.00093	8,000
24/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00029	0.00056	0
24/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00014	0.00027	9,200
24/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.51600	8.40780	76,889
24/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02358	0.01912	0
24/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.14480	0.12509	540
24/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.09256	0.08105	300
24/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.04082	0.03668	0
24/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.21013	0.17946	0
24/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.16327	0.14062	29,500
24/08/2012	\$ / R On 14 December 2012	9.01	C	Foreign Exchange Future	0.16130	0.13896	500
24/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.40954	0.34930	3,000
24/08/2012	\$ / R On 14 December 2012	8.50	C	Foreign Exchange Future	0.31100	0.00000	0
24/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.27267	0.23271	6,000
24/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.56829	0.48961	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.53149	0.45853	0
24/08/2012	\$ / R On 14 December 2012	8.25	C	Foreign Exchange Future	0.43779	0.37438	0
24/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.60628	0.52222	300
24/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.64537	0.55903	0
24/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.07937	0.10123	15,000
24/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.09028	0.11442	13,790
24/08/2012	\$ / R On 14 December 2012	8.25	P	Foreign Exchange Future	0.17179	0.21658	2,500
24/08/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.11549	0.15073	3,000
24/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.10229	0.13181	20,000
24/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.35667	0.42491	0
24/08/2012	\$ / R On 14 December 2012	8.50	P	Foreign Exchange Future	0.29500	0.00000	2,500
24/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.19354	0.24150	6,000
24/08/2012	\$ / R On 14 December 2012	9.01	P	Foreign Exchange Future	0.65530	0.74116	0
24/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.64727	0.73282	0
24/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.49413	0.57166	300
24/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.92482	2.02888	0
24/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.07656	1.17325	0
24/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.72880	0.81729	0
24/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.60758	2.71132	0
24/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.61770	8.50830	21,487
24/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.13072	0.11922	500
24/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.10610	0.09706	250
24/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.09009	0.08285	250
24/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.69298	0.61830	0
24/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28616	0.25700	180
24/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.20257	0.18269	500
24/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.76278	0.68353	0
24/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.14508	0.17523	1,500
24/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.13487	1.22439	0
24/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.76846	0.84870	0
24/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.17528	0.21000	180
24/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.32239	2.42455	0
24/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.03840	2.13876	0
24/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.71302	1.81092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.70960	8.59830	6,492
24/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.52279	0.47645	0
24/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.52640	0.47973	0
24/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.51921	0.47320	0
24/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.56961	0.63490	0
24/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.55680	0.62143	0
24/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.56319	0.62815	0
24/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.82900	8.71610	542
24/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.10603	1.02826	0
24/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.65530	0.60962	0
24/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.82630	0.89352	0
24/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.27703	0.31216	0
24/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.15490	9.04740	0
24/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.54275	1.46428	200
24/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.38785	0.41688	0
24/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.48080	9.37870	0
24/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.41750	8.31140	1,240
24/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.09962	0.06918	0
24/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.06710	0.04641	60
24/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.24960	0.33501	0
24/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.17212	0.24778	0
24/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.51600	8.40780	77
24/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.27628	0.23580	0
24/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.35028	0.41800	0
24/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.61770	8.50830	15
24/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
24/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.07230	0.18170	0
24/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.70960	8.59830	0
24/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.51921	0.47320	0
24/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.52640	0.47973	0
24/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.52279	0.47645	0
24/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.56319	0.62815	0
24/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.55680	0.62143	0

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24/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.56961	0.63490	0
24/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.30970	13.20160	11,995
24/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.95979	1.85177	0
24/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.16206	1.05536	0
24/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.03657	0.02654	14,400
24/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.11873	0.08889	24,000
24/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.25903	0.33729	0
24/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.57687	0.67494	0
24/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.00236	0.00376	38,400
24/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00009	0.00017	6,000
24/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.46280	13.35180	1,955
24/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.31718	0.28050	100
24/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.18903	0.16662	100
24/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.37050	0.32823	0
24/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.44904	0.39591	0
24/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.35624	0.41411	0
24/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.45770	0.52643	100
24/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	0.92623	1.01482	0
24/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.55438	0.62870	0
24/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.62150	13.50800	2,355
24/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.89158	0.83759	0
24/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.80441	0.75424	200
24/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.97098	0.91368	0
24/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.61476	0.57367	200
24/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.39326	1.46567	0
24/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	0.87948	0.93568	0
24/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.08291	1.14624	0
24/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	0.97008	1.02959	200
24/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10710	0.10600	3,435
24/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00075	0.00055	0
24/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00365	0.00455	0
24/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10840	0.10730	20,018

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00384	0.00340	0
24/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00544	0.00610	0
24/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.53830	10.45940	23,986
24/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.08940	1.01094	0
24/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.79148	0.71390	0
24/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.64384	0.56749	0
24/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.36548	0.30074	0
24/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00793	0.00597	15,360
24/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00958	0.00720	21,300
24/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.67128	0.74780	0
24/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.71963	0.79657	0
24/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.02718	0.04134	1,500
24/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.00554	0.00809	33,360
24/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.00318	0.00450	1,625
24/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00110	0.00154	10,200
24/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.67440	10.59330	54,594
24/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.20705	0.18312	100
24/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.52747	0.47230	0
24/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.18164	0.16071	750
24/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.11142	0.09950	100
24/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.46396	0.41311	0
24/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.26233	0.23213	0
24/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.22111	0.19554	0
24/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.19946	1.12200	0
24/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.02506	0.02870	5,690
24/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.49671	0.55224	100
24/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.40793	0.45883	0
24/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.18956	0.21981	750
24/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.93702	1.00620	0
24/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.60724	0.66741	0
24/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.15307	0.17900	375
24/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.53265	0.58982	0
24/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.81760	10.73520	250

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24/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.39611	0.36431	0
24/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.54851	0.59911	0
24/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.12490	11.03820	435
24/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.73583	0.70130	0
24/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.81093	0.86310	0
24/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.73980	8.70010	8,141
24/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.33451	0.30050	0
24/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.01471	0.02040	0
24/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.76870	8.72720	10,094
24/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.40717	0.37806	0
24/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.09847	0.11086	0
24/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.80380	8.76070	3,801
24/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.46955	0.44443	0
24/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.17575	0.19373	0
24/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.90170	8.86800	0
24/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.48050	8.37980	0
24/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.23884	0.16566	0
24/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.02834	0.05586	0
24/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.56160	8.45930	25
24/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.34054	0.27706	0
24/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.12894	0.16776	0
24/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.06550	0.09840	11,120
24/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.06360	0.04720	7,100
24/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.06920	0.11890	14,700
24/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.05090	0.03420	8,000
24/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.02080	0.04080	12,800
24/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.19780	0.15150	4,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.13840	0.11560	7,000
24/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.77540	8.71210	25
24/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.07298	0.06185	0
24/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.20758	0.25975	0
24/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.89640	8.83110	25
24/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.24118	0.22665	0
24/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.38478	0.43555	0
24/08/2012	DAAV On 28 August 2012			Any day expiry	8.39600	8.28850	0
24/08/2012	DAAV On 28 August 2012	8.24	C	Any day expiry	0.16310	0.07990	7,000
24/08/2012	DAAV On 28 August 2012	8.31	C	Any day expiry	0.10312	0.04009	0
24/08/2012	DAAV On 28 August 2012	8.32	C	Any day expiry	0.09529	0.03641	0
24/08/2012	DAAV On 28 August 2012	8.33	C	Any day expiry	0.08770	0.03303	0
24/08/2012	DAAV On 28 August 2012	8.33	P	Any day expiry	0.02170	0.07453	0
24/08/2012	DAAV On 28 August 2012	8.32	P	Any day expiry	0.01929	0.06791	0
24/08/2012	DAAV On 28 August 2012	8.31	P	Any day expiry	0.01712	0.06159	0
24/08/2012	DAAV On 28 August 2012	8.24	P	Any day expiry	0.00710	0.03140	0
24/08/2012	DAAW On 30 August 2012			Any day expiry	6.79890	6.76670	1,500
24/08/2012	DAAW On 30 August 2012	6.74	C	Any day expiry	0.08144	0.06137	0
24/08/2012	DAAW On 30 August 2012	6.75	C	Any day expiry	0.07414	0.05512	0
24/08/2012	DAAW On 30 August 2012	6.76	C	Any day expiry	0.06713	0.05020	0
24/08/2012	DAAW On 30 August 2012	6.82	C	Any day expiry	0.03416	0.00000	0
24/08/2012	DAAW On 30 August 2012	6.77	C	Any day expiry	0.06041	0.04562	0
24/08/2012	DAAW On 30 August 2012	6.77	P	Any day expiry	0.03151	0.04892	10,000
24/08/2012	DAAW On 30 August 2012	6.82	P	Any day expiry	0.05526	0.00000	5,000
24/08/2012	DAAW On 30 August 2012	6.76	P	Any day expiry	0.02823	0.04350	0
24/08/2012	DAAW On 30 August 2012	6.75	P	Any day expiry	0.02524	0.03842	0
24/08/2012	DAAW On 30 August 2012	6.74	P	Any day expiry	0.02254	0.03467	0
24/08/2012	DAUS On 31 August 2012			Any day expiry	8.39810	8.29200	0
24/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.99800	0.89200	0
24/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.67800	0.57200	0
24/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.02700	0.01500	6,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.16600	0.09300	0
24/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.01800	0.05100	0
24/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.13900	0.23300	0
24/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00000	0.00000	6,170
24/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00000	0.00000	0
24/08/2012	DAUS On 28 September 2012			Any day expiry	8.43060	8.32390	0
24/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.26300	0.19800	0
24/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.12800	0.09500	7,540
24/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.71800	0.61600	0
24/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.03200	0.92600	0
24/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00100	0.00200	0
24/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.00700	0.01200	7,540
24/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.20700	0.28100	0
24/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.08200	0.12400	0
24/08/2012	DAUS On 31 October 2012			Any day expiry	8.46750	8.36020	0
24/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.76800	0.66900	0
24/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.34400	0.28000	0
24/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.07400	0.96900	0
24/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.21100	0.17100	8,220
24/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.25400	0.32100	0
24/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.00700	0.00900	0
24/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.12700	0.17000	0
24/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.02100	0.02900	8,220
24/08/2012	DAUS On 30 November 2012			Any day expiry	8.50070	8.39270	0
24/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.81500	0.71900	0
24/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.27800	0.23400	8,440
24/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.28700	0.35100	0
24/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.03400	0.04600	8,440
24/08/2012	DAUS On 27 December 2012			Any day expiry	8.53020	8.42190	0
24/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.33100	0.28500	7,530
24/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.85700	0.76300	0
24/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.04700	0.06100	7,530
24/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.31100	0.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.81050	6.77800	0
24/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.23407	0.20650	0
24/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.01357	0.01850	0
24/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.86190	6.82840	0
24/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.31290	0.28943	0
24/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.08100	0.09103	0
24/08/2012	RAIN On 17 September 2012			Foreign Exchange Future	16,289.90000	16,127.82000	0
24/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.32290	1.30620	0
24/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01678	0.01112	0
24/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.02388	0.03492	0
24/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.33010	1.31250	0
24/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.04206	0.03498	0
24/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.05196	0.06248	0
Future Open Interest							563,790.00
Option Open Interest							603,751.00
Grand Total							1,167,541.00