



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 26/10/2012 To: 26/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.91500	10.00460	0
26/10/2012	\$ / R On 14-December-12	7.80	C	Foreign Exchange Future	0.91099	0.98264	0
26/10/2012	\$ / R On 14-December-12	7.80	P	Foreign Exchange Future	0.00339	0.00294	43,500
26/10/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.76465	0.83518	0
26/10/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.00705	0.00548	15,000
26/10/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.57964	1.64293	200
26/10/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.32034	0.30913	0
26/10/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.66943	0.73886	0
26/10/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.01183	0.00916	20,000
26/10/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.79551	0.85715	0
26/10/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.07271	0.06195	180
26/10/2012	\$ / R On 14-December-12	8.25	C	Foreign Exchange Future	0.48944	0.55452	0
26/10/2012	\$ / R On 14-December-12	8.25	P	Foreign Exchange Future	0.03184	0.02482	2,500
26/10/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.44864	0.51195	3,000
26/10/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.04104	0.03225	6,000
26/10/2012	\$ / R On 14-December-12	8.32	C	Foreign Exchange Future	0.43281	0.49534	0
26/10/2012	\$ / R On 14-December-12	8.32	P	Foreign Exchange Future	0.04521	0.03564	0
26/10/2012	\$ / R On 14-December-12	8.35	C	Foreign Exchange Future	0.40962	0.47091	0
26/10/2012	\$ / R On 14-December-12	8.35	P	Foreign Exchange Future	0.05202	0.04121	400
26/10/2012	\$ / R On 18-March-13	8.50	C	Foreign Exchange Future	0.51423	0.55981	0
26/10/2012	\$ / R On 18-March-13	8.50	P	Foreign Exchange Future	0.19143	0.16461	3,376
26/10/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.24507	0.29328	6,000
26/10/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.13747	0.11358	500
26/10/2012	\$ / R On 14-December-12	8.70	C	Foreign Exchange Future	0.19439	0.23654	44,500
26/10/2012	\$ / R On 14-December-12	8.70	P	Foreign Exchange Future	0.18679	0.15684	0
26/10/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.55327	0.59214	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.36777	0.33444	0
26/10/2012	\$ / R On 13-December-13	8.75	C	Foreign Exchange Future	0.82317	0.86221	0
26/10/2012	\$ / R On 13-December-13	8.75	P	Foreign Exchange Future	0.46877	0.43721	750
26/10/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.54451	0.58281	0
26/10/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.37901	0.34511	0
26/10/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.15608	0.18816	1,000
26/10/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.24848	0.20846	300
26/10/2012	\$ / R On 14-December-12	8.82	C	Foreign Exchange Future	0.14933	0.18032	0
26/10/2012	\$ / R On 14-December-12	8.82	P	Foreign Exchange Future	0.26173	0.22062	100
26/10/2012	\$ / R On 18-March-13	8.85	C	Foreign Exchange Future	0.34764	0.38107	200
26/10/2012	\$ / R On 18-March-13	8.85	P	Foreign Exchange Future	0.37484	0.33587	0
26/10/2012	\$ / R On 14-December-12	8.90	C	Foreign Exchange Future	0.12511	0.15195	1,000
26/10/2012	\$ / R On 14-December-12	8.90	P	Foreign Exchange Future	0.31751	0.27225	0
26/10/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.72185	0.75588	0
26/10/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.61745	0.58088	750
26/10/2012	\$ / R On 14-December-12	9.01	C	Foreign Exchange Future	0.09812	0.11999	0
26/10/2012	\$ / R On 14-December-12	9.01	P	Foreign Exchange Future	0.40052	0.35029	0
26/10/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.26538	0.29094	10,000
26/10/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.54258	0.49574	0
26/10/2012	\$ / R On 14-December-12	9.20	C	Foreign Exchange Future	0.06523	0.08011	1,000
26/10/2012	\$ / R On 14-December-12	9.20	P	Foreign Exchange Future	0.55763	0.50041	0
26/10/2012	\$ / R On 14-December-12	9.23	C	Foreign Exchange Future	0.06137	0.07523	0
26/10/2012	\$ / R On 14-December-12	9.23	P	Foreign Exchange Future	0.58377	0.52553	0
26/10/2012	\$ / R On 14-December-12	9.25	C	Foreign Exchange Future	0.05894	0.07215	9,250
26/10/2012	\$ / R On 14-December-12	9.25	P	Foreign Exchange Future	0.60134	0.54245	0
26/10/2012	\$ / R On 18-March-13	9.35	C	Foreign Exchange Future	0.20478	0.22436	200
26/10/2012	\$ / R On 18-March-13	9.35	P	Foreign Exchange Future	0.73198	0.67916	0
26/10/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.03641	0.04450	1,300
26/10/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.82881	0.76480	0
26/10/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.16825	0.18417	500
26/10/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	0.89545	0.83897	0
26/10/2012	\$ / R On 13-December-13	9.69	C	Foreign Exchange Future	0.50623	0.53151	750
26/10/2012	\$ / R On 13-December-13	9.69	P	Foreign Exchange Future	1.09183	1.04651	0
26/10/2012	\$ / R On 18-March-13	10.00	C	Foreign Exchange Future	0.11167	0.12195	21,000
26/10/2012	\$ / R On 18-March-13	10.00	P	Foreign Exchange Future	1.28887	1.22675	0
26/10/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.09457	0.10301	500
26/10/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.47177	1.40781	0
26/10/2012	\$ / R On 13-December-13	10.27	C	Foreign Exchange Future	0.38652	0.40542	750
26/10/2012	\$ / R On 13-December-13	10.27	P	Foreign Exchange Future	1.55212	1.50042	0
26/10/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.00809	0.00988	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.70049	1.63018	0
26/10/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.07253	0.07860	250
26/10/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	1.79973	1.73340	0
26/10/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.05798	0.06322	250
26/10/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.08518	2.01802	0
26/10/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.00284	0.00353	0
26/10/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.39524	2.32383	0
26/10/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.92550	8.99770	10
26/10/2012	\$ / R MAXI On 14-December-12	8.30	C	Foreign Exchange Future	0.44783	0.51095	158
26/10/2012	\$ / R MAXI On 14-December-12	8.30	P	Foreign Exchange Future	0.04023	0.03125	0
26/10/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.25028	0.29763	0
26/10/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.13268	0.10793	0
26/10/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.41586	0.45498	0
26/10/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.28306	0.24978	0
26/10/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.55327	0.59214	0
26/10/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.36777	0.33444	0
26/10/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.54887	0.58745	0
26/10/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.37337	0.33975	0
26/10/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.54451	0.58281	0
26/10/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.37901	0.34511	0
26/10/2012	\$ / R MAXI On 14-December-12	8.80	C	Foreign Exchange Future	0.15608	0.18816	158
26/10/2012	\$ / R MAXI On 14-December-12	8.80	P	Foreign Exchange Future	0.24848	0.20846	0
26/10/2012	£ / R On 14-June-13			Foreign Exchange Future	14.35290	14.50470	261
26/10/2012	£ / R On 14-June-13	12.00	C	Foreign Exchange Future	2.39060	2.53837	0
26/10/2012	£ / R On 14-June-13	12.00	P	Foreign Exchange Future	0.03770	0.03367	699
26/10/2012	£ / R On 14-December-12	12.25	C	Foreign Exchange Future	1.76415	1.91459	0
26/10/2012	£ / R On 14-December-12	12.25	P	Foreign Exchange Future	0.00255	0.00189	11,100
26/10/2012	£ / R On 14-June-13	13.00	C	Foreign Exchange Future	1.47231	1.60570	0
26/10/2012	£ / R On 14-June-13	13.00	P	Foreign Exchange Future	0.11941	0.10100	699
26/10/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.68673	0.82477	0
26/10/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.04513	0.03207	0
26/10/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.84885	0.96293	0
26/10/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	0.18645	0.14843	0
26/10/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.54445	0.66804	0
26/10/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.08285	0.05534	100
26/10/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.74203	0.84353	0
26/10/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	0.24963	0.19903	200
26/10/2012	£ / R On 14-June-13	13.79	C	Foreign Exchange Future	0.92080	1.01482	0
26/10/2012	£ / R On 14-June-13	13.79	P	Foreign Exchange Future	0.35790	0.30012	0
26/10/2012	£ / R On 14-June-13	13.80	C	Foreign Exchange Future	0.91536	1.00841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	£ / R On 14-June-13	13.80	P	Foreign Exchange Future	0.36246	0.30371	0
26/10/2012	£ / R On 14-June-13	13.81	C	Foreign Exchange Future	0.90995	1.00253	0
26/10/2012	£ / R On 14-June-13	13.81	P	Foreign Exchange Future	0.36705	0.30783	0
26/10/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.63036	0.72057	200
26/10/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	0.33796	0.27607	0
26/10/2012	£ / R On 14-December-12	13.95	C	Foreign Exchange Future	0.29495	0.38516	11,100
26/10/2012	£ / R On 14-December-12	13.95	P	Foreign Exchange Future	0.23335	0.17246	0
26/10/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.19531	0.25771	100
26/10/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	0.38371	0.29501	0
26/10/2012	£ / R On 14-June-13	14.40	C	Foreign Exchange Future	0.64163	0.00000	0
26/10/2012	£ / R On 14-June-13	14.40	P	Foreign Exchange Future	0.68873	0.00000	0
26/10/2012	£ / R On 14-June-13	14.65	C	Foreign Exchange Future	0.55560	0.00000	0
26/10/2012	£ / R On 14-June-13	14.65	P	Foreign Exchange Future	0.85270	0.00000	200
26/10/2012	£ / R On 14-June-13	14.80	C	Foreign Exchange Future	0.51041	0.00000	200
26/10/2012	£ / R On 14-June-13	14.80	P	Foreign Exchange Future	0.95751	0.00000	0
26/10/2012	£ / R On 14-June-13	15.30	C	Foreign Exchange Future	0.38899	0.00000	200
26/10/2012	£ / R On 14-June-13	15.30	P	Foreign Exchange Future	1.33609	0.00000	0
26/10/2012	¥ / R On 18-March-13			Foreign Exchange Future	0.11100	0.11110	1,893
26/10/2012	¥ / R On 18-March-13	0.09	C	Foreign Exchange Future	0.02112	0.02121	0
26/10/2012	¥ / R On 18-March-13	0.09	P	Foreign Exchange Future	0.00012	0.00011	0
26/10/2012	¥ / R On 18-March-13	0.10	C	Foreign Exchange Future	0.01201	0.01209	0
26/10/2012	¥ / R On 18-March-13	0.10	P	Foreign Exchange Future	0.00101	0.00099	0
26/10/2012	¥ / R On 18-March-13	0.11	C	Foreign Exchange Future	0.00550	0.00555	0
26/10/2012	¥ / R On 18-March-13	0.11	P	Foreign Exchange Future	0.00450	0.00445	0
26/10/2012	€ / R On 13-December-13			Foreign Exchange Future	11.81830	11.93530	435
26/10/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	1.76513	1.88406	0
26/10/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.00143	0.00126	5,690
26/10/2012	€ / R On 14-December-12	9.85	C	Foreign Exchange Future	1.41686	1.53549	0
26/10/2012	€ / R On 14-December-12	9.85	P	Foreign Exchange Future	0.00316	0.00269	13,800
26/10/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.97438	1.09085	0
26/10/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.01068	0.00805	375
26/10/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.87846	0.99402	0
26/10/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.01476	0.01122	750
26/10/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.50337	0.60485	0
26/10/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.05967	0.04205	0
26/10/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.40639	0.49919	0
26/10/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.09269	0.06639	100
26/10/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.64019	0.72649	0
26/10/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.18629	0.15299	0
26/10/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.37200	0.46157	13,900

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.10830	0.07877	0
26/10/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.30842	0.39110	750
26/10/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.14472	0.10830	0
26/10/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	1.03346	1.11638	0
26/10/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.41516	0.38108	0
26/10/2012	€ / R On 14-June-13	11.24	C	Foreign Exchange Future	0.68178	0.75696	0
26/10/2012	€ / R On 14-June-13	11.24	P	Foreign Exchange Future	0.35498	0.31056	0
26/10/2012	€ / R On 14-June-13	11.25	C	Foreign Exchange Future	0.67673	0.75155	0
26/10/2012	€ / R On 14-June-13	11.25	P	Foreign Exchange Future	0.35993	0.31515	0
26/10/2012	€ / R On 14-June-13	11.26	C	Foreign Exchange Future	0.67171	0.74617	0
26/10/2012	€ / R On 14-June-13	11.26	P	Foreign Exchange Future	0.36491	0.31977	0
26/10/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.13671	0.18237	100
26/10/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	0.37301	0.29957	0
26/10/2012	€ / R On 18-March-13	12.64	C	Foreign Exchange Future	0.12796	0.15031	27,600
26/10/2012	€ / R On 18-March-13	12.64	P	Foreign Exchange Future	1.34406	1.24681	0
26/10/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.41180	9.50650	0
26/10/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.54301	0.61819	0
26/10/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.01511	0.01109	0
26/10/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.60878	0.67079	0
26/10/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.07748	0.06129	0
26/10/2012	AU\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.34770	0.42440	0
26/10/2012	AU\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2012	AU\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.33770	0.41440	0
26/10/2012	AU\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2012	AU\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.32770	0.40440	0
26/10/2012	AU\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2012	AU\$ / R On 16-September-13	8.89	C	Foreign Exchange Future	0.57386	0.61368	0
26/10/2012	AU\$ / R On 16-September-13	8.89	P	Foreign Exchange Future	0.32676	0.29258	0
26/10/2012	AU\$ / R On 16-September-13	8.90	C	Foreign Exchange Future	0.56883	0.60830	0
26/10/2012	AU\$ / R On 16-September-13	8.90	P	Foreign Exchange Future	0.33173	0.29720	0
26/10/2012	AU\$ / R On 16-September-13	8.91	C	Foreign Exchange Future	0.56384	0.60296	0
26/10/2012	AU\$ / R On 16-September-13	8.91	P	Foreign Exchange Future	0.33674	0.30186	0
26/10/2012	CAD/ R On 18-March-13			Foreign Exchange Future	8.81540	8.91910	25
26/10/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.42695	0.51236	0
26/10/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.05755	0.03976	0
26/10/2012	CAD/ R On 18-March-13	8.64	C	Foreign Exchange Future	0.39055	0.45504	0
26/10/2012	CAD/ R On 18-March-13	8.64	P	Foreign Exchange Future	0.21515	0.17594	0
26/10/2012	CAD/ R On 18-March-13	8.65	C	Foreign Exchange Future	0.38511	0.44905	0
26/10/2012	CAD/ R On 18-March-13	8.65	P	Foreign Exchange Future	0.21971	0.17995	0
26/10/2012	CAD/ R On 18-March-13	8.66	C	Foreign Exchange Future	0.37973	0.44312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	CAD/ R On 18-March-13	8.66	P	Foreign Exchange Future	0.22433	0.18402	0
26/10/2012	CF CANDO CABM On 14-December-12			Can-Do Future	0.18940	0.22230	7,000
26/10/2012	CF CANDO CABN On 14-December-12			Can-Do Future	0.19270	0.19450	0
26/10/2012	CF CANDO CABO On 14-December-12			Can-Do Future	0.00780	0.00580	0
26/10/2012	CF CANDO CABP On 14-December-12			Can-Do Future	0.00950	0.00730	0
26/10/2012	CF CANDO CABR On 14-December-12			Can-Do Future	0.23200	0.21940	0
26/10/2012	CF CANDO CABS On 14-December-12			Can-Do Future	0.00530	0.00390	0
26/10/2012	CF CANDO CABT On 14-December-12			Can-Do Future	0.00000	0.00000	0
26/10/2012	CF CANDO CABU On 14-December-12			Can-Do Future	0.20050	0.20040	14,500
26/10/2012	CF CANDO CABV On 14-December-12			Can-Do Future	0.24150	0.22670	3,700
26/10/2012	CF CANDO CABW On 14-December-12			Can-Do Future	0.00530	0.00390	4,600
26/10/2012	CF CANDO CABX On 14-December-12			Can-Do Future	0.12900	0.12850	32,250
26/10/2012	CF CANDO CABY On 14-December-12			Can-Do Future	0.25680	0.30990	13,800
26/10/2012	CF CANDO CABZ On 14-December-12			Can-Do Future	0.05250	0.06310	52,750
26/10/2012	CF CANDO CACA On 20-December-12			Can-Do Future	6,069.49000	7,165.30000	10
26/10/2012	CF CANDO CACB On 20-December-12			Can-Do Future	7,286.66000	8,879.43000	10
26/10/2012	CF CANDO CACC On 21-November-12			Can-Do Future	3,844.09000	3,940.65000	10
26/10/2012	CF CANDO CACD On 20-December-12			Can-Do Future	4,425.25000	4,468.86000	10
26/10/2012	CHF / R On 18-March-13			Foreign Exchange Future	9.45420	9.55010	100
26/10/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.34002	0.41451	0
26/10/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.06432	0.04371	0
26/10/2012	CHF / R On 18-March-13	9.14	C	Foreign Exchange Future	0.50421	0.57026	0
26/10/2012	CHF / R On 18-March-13	9.14	P	Foreign Exchange Future	0.19001	0.16016	0
26/10/2012	CHF / R On 18-March-13	9.15	C	Foreign Exchange Future	0.49852	0.56412	0
26/10/2012	CHF / R On 18-March-13	9.15	P	Foreign Exchange Future	0.19432	0.16402	0
26/10/2012	CHF / R On 18-March-13	9.16	C	Foreign Exchange Future	0.49289	0.55803	0
26/10/2012	CHF / R On 18-March-13	9.16	P	Foreign Exchange Future	0.19869	0.16793	0
26/10/2012	DABE On 02-November-12			Any day expiry	8.65580	8.72740	0
26/10/2012	DABE On 02-November-12	8.43	C	Any day expiry	0.23585	0.30420	0
26/10/2012	DABE On 02-November-12	8.43	P	Any day expiry	0.01005	0.00680	0
26/10/2012	DABE On 02-November-12	8.44	C	Any day expiry	0.22689	0.29492	0
26/10/2012	DABE On 02-November-12	8.44	P	Any day expiry	0.01109	0.00752	0
26/10/2012	DABE On 02-November-12	8.45	C	Any day expiry	0.21803	0.28570	0
26/10/2012	DABE On 02-November-12	8.45	P	Any day expiry	0.01223	0.00830	0
26/10/2012	DABE On 02-November-12	8.60	C	Any day expiry	0.10116	0.15891	10,000
26/10/2012	DABE On 02-November-12	8.60	P	Any day expiry	0.04536	0.03151	0
26/10/2012	DABE On 02-November-12	8.70	C	Any day expiry	0.05176	0.09244	10,000
26/10/2012	DABE On 02-November-12	8.70	P	Any day expiry	0.09596	0.06504	0
26/10/2012	DABE On 02-November-12	8.75	C	Any day expiry	0.03709	0.06644	0
26/10/2012	DABE On 02-November-12	8.75	P	Any day expiry	0.13129	0.08904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	DABG On 07-November-12			Any day expiry	8.66190	8.73360	0
26/10/2012	DABG On 07-November-12	8.49	C	Any day expiry	0.20168	0.26260	0
26/10/2012	DABG On 07-November-12	8.49	P	Any day expiry	0.02978	0.01900	0
26/10/2012	DABG On 07-November-12	8.50	C	Any day expiry	0.19393	0.25424	0
26/10/2012	DABG On 07-November-12	8.50	P	Any day expiry	0.03203	0.02064	0
26/10/2012	DABG On 07-November-12	8.51	C	Any day expiry	0.18633	0.24599	0
26/10/2012	DABG On 07-November-12	8.51	P	Any day expiry	0.03443	0.02239	0
26/10/2012	DABG On 07-November-12	8.70	C	Any day expiry	0.07526	0.11479	15,000
26/10/2012	DABG On 07-November-12	8.70	P	Any day expiry	0.11336	0.08119	0
26/10/2012	DABM USD On 22-November-12			Any day expiry	8.68020	8.75210	0
26/10/2012	DABM USD On 22-November-12	8.68	C	Any day expiry	0.13859	0.18028	0
26/10/2012	DABM USD On 22-November-12	8.68	P	Any day expiry	0.13839	0.10818	0
26/10/2012	DABM USD On 22-November-12	8.75	C	Any day expiry	0.11074	0.14443	10,000
26/10/2012	DABM USD On 22-November-12	8.75	P	Any day expiry	0.18054	0.14233	0
26/10/2012	DABM USD On 22-November-12	9.00	C	Any day expiry	0.05005	0.06730	20,000
26/10/2012	DABM USD On 22-November-12	9.00	P	Any day expiry	0.36985	0.31520	0
26/10/2012	DABN AUD On 31-October-12			Any day expiry	8.96370	9.04270	4,500
26/10/2012	DABN AUD On 31-October-12	8.99	C	Any day expiry	0.03709	0.08632	0
26/10/2012	DABN AUD On 31-October-12	8.99	P	Any day expiry	0.06339	0.03362	0
26/10/2012	DABN AUD On 31-October-12	9.00	C	Any day expiry	0.03377	0.07937	0
26/10/2012	DABN AUD On 31-October-12	9.00	P	Any day expiry	0.07006	0.03667	0
26/10/2012	DABN AUD On 31-October-12	9.01	C	Any day expiry	0.03071	0.07267	0
26/10/2012	DABN AUD On 31-October-12	9.01	P	Any day expiry	0.07701	0.03997	0
26/10/2012	DABN AUD On 31-October-12	9.08	C	Any day expiry	0.01565	0.03767	0
26/10/2012	DABN AUD On 31-October-12	9.08	P	Any day expiry	0.13195	0.07497	4,500
26/10/2012	DAUS On 26-April-13			Any day expiry	8.86890	8.94150	0
26/10/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.25340	1.32500	0
26/10/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.00000	0.00000	0
26/10/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.00843	1.07985	0
26/10/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.00433	0.00375	0
26/10/2012	DAUS On 26-February-13	7.85	C	Any day expiry	0.97816	1.04666	0
26/10/2012	DAUS On 26-February-13	7.85	P	Any day expiry	0.02896	0.02516	0
26/10/2012	DAUS On 26-April-13	8.00	C	Any day expiry	0.94183	1.00598	0
26/10/2012	DAUS On 26-April-13	8.00	P	Any day expiry	0.07293	0.06448	7,500
26/10/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.40415	0.47549	0
26/10/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.00075	0.00049	0
26/10/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.32823	0.37892	0
26/10/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.11413	0.09282	0
26/10/2012	DAUS On 26-February-13	8.60	C	Any day expiry	0.41960	0.46276	0
26/10/2012	DAUS On 26-February-13	8.60	P	Any day expiry	0.22040	0.19126	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2012	DAUS On 26-February-13	8.61	C	Any day expiry	0.41445	0.45720	0
26/10/2012	DAUS On 26-February-13	8.61	P	Any day expiry	0.22525	0.19570	0
26/10/2012	DAUS On 26-February-13	8.62	C	Any day expiry	0.40935	0.45170	0
26/10/2012	DAUS On 26-February-13	8.62	P	Any day expiry	0.23015	0.20020	0
26/10/2012	DAUS On 26-February-13	8.72	C	Any day expiry	0.36136	0.39972	0
26/10/2012	DAUS On 26-February-13	8.72	P	Any day expiry	0.28216	0.24822	0
26/10/2012	DAUS On 26-April-13	9.02	C	Any day expiry	0.35928	0.38854	7,500
26/10/2012	DAUS On 26-April-13	9.02	P	Any day expiry	0.51038	0.46704	0
26/10/2012	DAUS On 26-April-13	9.04	C	Any day expiry	0.35278	0.38152	0
26/10/2012	DAUS On 26-April-13	9.04	P	Any day expiry	0.52388	0.48002	0
26/10/2012	DAUS On 26-April-13	9.05	C	Any day expiry	0.34959	0.37807	0
26/10/2012	DAUS On 26-April-13	9.05	P	Any day expiry	0.53069	0.48657	0
26/10/2012	DAUS On 26-April-13	9.06	C	Any day expiry	0.34642	0.37465	0
26/10/2012	DAUS On 26-April-13	9.06	P	Any day expiry	0.53752	0.49315	0
26/10/2012	NZ\$ / R On 18-March-13			Foreign Exchange Future	7.20290	7.25520	0
26/10/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.52292	0.57481	0
26/10/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.00432	0.00361	0
26/10/2012	NZ\$ / R On 18-March-13	6.89	C	Foreign Exchange Future	0.40053	0.44002	0
26/10/2012	NZ\$ / R On 18-March-13	6.89	P	Foreign Exchange Future	0.08763	0.07482	0
26/10/2012	NZ\$ / R On 18-March-13	6.90	C	Foreign Exchange Future	0.39361	0.43243	0
26/10/2012	NZ\$ / R On 18-March-13	6.90	P	Foreign Exchange Future	0.09071	0.07723	0
26/10/2012	NZ\$ / R On 18-March-13	6.91	C	Foreign Exchange Future	0.38678	0.42526	0
26/10/2012	NZ\$ / R On 18-March-13	6.91	P	Foreign Exchange Future	0.09388	0.08006	0
26/10/2012	YUAN/R On 18-March-13			Foreign Exchange Future	1.39510	1.40780	0
26/10/2012	YUAN/R On 18-March-13	1.29	C	Foreign Exchange Future	0.11887	0.12952	0
26/10/2012	YUAN/R On 18-March-13	1.29	P	Foreign Exchange Future	0.01377	0.01172	0
26/10/2012	YUAN/R On 18-March-13	1.30	C	Foreign Exchange Future	0.11123	0.12157	0
26/10/2012	YUAN/R On 18-March-13	1.30	P	Foreign Exchange Future	0.01613	0.01377	0
26/10/2012	YUAN/R On 18-March-13	1.31	C	Foreign Exchange Future	0.10386	0.11386	0
26/10/2012	YUAN/R On 18-March-13	1.31	P	Foreign Exchange Future	0.01876	0.01606	0
26/10/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.05858	0.06938	0
26/10/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.01098	0.00848	0
<b>Futures Open Interest</b>							<b>651,755.00</b>
<b>Options Open Interest</b>							<b>534,935.00</b>
<b>Total</b>							<b>1,186,690.00</b>