



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 14/06/2012 To: 14/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.42290	8.37640	187,342
14/06/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.00040	0.00051	0
14/06/2012	\$ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.00000	0.00001	0
14/06/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.04543	0.04167	0
14/06/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.00743	0.00854	0
14/06/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.00367	0.00462	5,000
14/06/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.42516	0.38126	0
14/06/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.32863	0.28802	6,700
14/06/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.23662	0.20197	7,000
14/06/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.72300	0.67683	0
14/06/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.67307	0.62703	0
14/06/2012	\$ / R On 18 June 2012	7.80	C	Foreign Exchange Future	0.62319	0.57734	0
14/06/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	1.37290	1.32640	0
14/06/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.92291	0.87649	0
14/06/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.77296	0.72669	6,700
14/06/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.42290	1.37640	0
14/06/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.67290	1.62640	0
14/06/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
14/06/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.00006	0.00029	6,800
14/06/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.00001	0.00009	12,000
14/06/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
14/06/2012	\$ / R On 18 June 2012	7.80	P	Foreign Exchange Future	0.00029	0.00094	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.00017	0.00063	5,000
14/06/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.00010	0.00043	10,000
14/06/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.01372	0.02557	0
14/06/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.00573	0.01162	6,832
14/06/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.00226	0.00486	2,000
14/06/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.43077	0.47822	0
14/06/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.33453	0.38214	132
14/06/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.12253	0.16527	100
14/06/2012	\$ / R On 18 June 2012	10.30	P	Foreign Exchange Future	1.87710	1.92361	0
14/06/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	0.82750	0.87411	0
14/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.53240	8.48900	176,495
14/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.39536	1.35191	16,000
14/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.25147	1.20807	37,000
14/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.15688	1.11355	0
14/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.16618	0.16030	250
14/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.22110	0.21340	9,500
14/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.20051	0.19351	24,360
14/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.18230	0.17590	5,500
14/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.33453	0.32209	2,000
14/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.28543	0.27510	25,100
14/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.27095	0.26122	250
14/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.49130	0.46913	0
14/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.41651	0.39901	0
14/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.37296	0.35839	2,000
14/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.72154	0.68704	0
14/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.64756	0.61661	0
14/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.57828	0.55131	0
14/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.06365	1.02042	0
14/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.88241	0.84239	0
14/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.84069	0.80184	0
14/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.05829	0.06284	44,100
14/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.05001	0.05339	2,500
14/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.03125	0.03142	246
14/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.14588	0.16231	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.11516	0.12761	6,625
14/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.08914	0.09804	20,360
14/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.34056	0.36939	0
14/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.28411	0.31001	0
14/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.20890	0.23013	5,000
14/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.53855	0.57222	1,500
14/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.50303	0.53610	0
14/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.40213	0.43309	4,000
14/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.84990	0.88690	0
14/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.76811	0.80451	0
14/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.68870	0.72440	0
14/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.93378	0.97130	0
14/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.02448	0.02455	8,000
14/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01907	0.01907	0
14/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.01296	0.01291	9,200
14/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.63330	8.58930	31,549
14/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.28290	0.27546	300
14/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.16948	0.00000	0
14/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.12102	0.00000	0
14/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.45208	0.44129	0
14/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.39265	0.38340	25,000
14/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.36664	0.35798	540
14/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.79252	0.76529	0
14/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.65104	0.63285	0
14/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.52238	0.51012	6,000
14/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.82472	0.79589	300
14/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.85788	0.82750	0
14/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.17458	0.18820	15,000
14/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.19142	0.20659	6,040
14/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.48908	0.52082	0
14/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.31774	0.34355	6,000
14/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.20922	0.22599	20,000
14/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.83334	0.86868	0
14/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.75935	0.79410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.61878	0.65199	300
14/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.58772	0.00000	0
14/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.93618	0.00000	0
14/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.14960	1.18616	0
14/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.73660	8.69290	19,545
14/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.51963	0.50912	180
14/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.92414	0.89997	0
14/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.28754	0.30707	180
14/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.88303	0.91622	0
14/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.92860	8.88380	542
14/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.32603	1.29888	0
14/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.90824	0.89377	0
14/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.97964	1.00997	0
14/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.39743	0.41508	0
14/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.44100	9.39420	0
14/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.95267	1.89585	200
14/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.51167	0.50165	0
14/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.74470	10.69790	0
14/06/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.42290	8.37640	61
14/06/2012	\$ / R MAXI On 18 June 2012	8.38	C	Foreign Exchange Future	0.09740	0.00000	0
14/06/2012	\$ / R MAXI On 18 June 2012	8.38	P	Foreign Exchange Future	0.05450	0.00000	0
14/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.53240	8.48900	870
14/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.37710	0.00000	0
14/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.33470	0.00000	0
14/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.63330	8.58930	2
14/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.52615	0.00000	0
14/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.48285	0.00000	0
14/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.73660	8.69290	0
14/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.04660	0.00000	0
14/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2012	£ / R On 18 June 2012			Foreign Exchange Future	13.08970	13.05070	78,370
14/06/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.98970	1.95070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.59577	0.55997	0
14/06/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.00607	0.00927	0
14/06/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
14/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.25460	13.22040	10,686
14/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.92677	1.89366	0
14/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.17160	1.14435	0
14/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.39164	0.38887	24,000
14/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.27799	0.27946	14,400
14/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.87339	0.90906	0
14/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.58704	0.61847	0
14/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.06700	0.07395	38,400
14/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.02217	0.02326	6,000
14/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.40840	13.37160	1,500
14/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.69324	0.00000	0
14/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.65484	0.00000	0
14/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.56690	13.52790	1,855
14/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.25530	0.00000	0
14/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.21840	0.00000	0
14/06/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10620	0.10550	520
14/06/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00020	0.00000	0
14/06/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00400	0.00000	0
14/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10780	0.10700	3,329
14/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00459	0.00000	0
14/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00679	0.00000	0
14/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10920	0.10850	0
14/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00695	0.00000	0
14/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00775	0.00000	0
14/06/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.60950	10.53080	43,505
14/06/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	1.15950	1.08080	0
14/06/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	1.00950	0.93083	0
14/06/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.80954	0.73106	0
14/06/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.10376	0.06639	5,120

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.75959	0.68123	0
14/06/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.31659	0.24772	800
14/06/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.56065	0.48351	5,120
14/06/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.00115	0.00271	5,120
14/06/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.00709	0.01692	0
14/06/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.00009	0.00043	5,120
14/06/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.04426	0.08559	5,120
14/06/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.00004	0.00026	1,000
14/06/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.00000	0.00003	1,000
14/06/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.00000	0.00000	15,360
14/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.75640	10.68150	25,220
14/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.21436	0.20425	15,360
14/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.91235	0.84812	0
14/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.67431	0.62294	0
14/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.22597	0.21475	21,300
14/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	1.04279	0.97470	0
14/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.32690	1.25401	0
14/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.02050	0.02252	10,200
14/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03639	0.04320	1,625
14/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.66957	0.73325	0
14/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.11791	0.14144	1,500
14/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.05595	0.06662	33,360
14/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.70796	0.77275	0
14/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.89690	10.81980	20,612
14/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.76519	0.00000	0
14/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.56284	0.00000	0
14/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.82575	0.00000	0
14/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.46005	0.00000	750
14/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.66315	0.00000	0
14/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.22885	0.00000	375
14/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.48594	0.00000	0
14/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.26829	0.00000	750
14/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	11.04420	10.96630	75
14/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.70080	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.62660	0.00000	0
14/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.28210	11.19830	435
14/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	1.00527	0.00000	0
14/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.92317	0.00000	0
14/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.43110	8.38910	2,360
14/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	1.03200	0.99000	0
14/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.24500	0.21900	0
14/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.06400	0.08000	0
14/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00100	0.00100	0
14/06/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.40770	8.37130	2,617
14/06/2012	AU\$ / R On 18 June 2012	8.37	C	Foreign Exchange Future	0.07748	0.00000	0
14/06/2012	AU\$ / R On 18 June 2012	8.37	P	Foreign Exchange Future	0.03978	0.00000	0
14/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.45080	8.41570	4,672
14/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.30155	0.00000	0
14/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.27075	0.00000	0
14/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.49530	8.46000	11,786
14/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.41557	0.00000	0
14/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.38027	0.00000	0
14/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.54340	8.50760	3,790
14/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.50699	0.00000	0
14/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.47359	0.00000	0
14/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.75670	9.73800	0
14/06/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.21570	8.17390	42
14/06/2012	CAD/ R On 18 June 2012	8.17	C	Foreign Exchange Future	0.07575	0.00000	0
14/06/2012	CAD/ R On 18 June 2012	8.17	P	Foreign Exchange Future	0.03005	0.00000	0
14/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.30720	8.26830	0
14/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.26417	0.00000	0
14/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.22697	0.00000	0
14/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.39160	8.35250	0
14/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.38427	0.00000	0
14/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.34267	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.42350	0.37810	2,835
14/06/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.00000	0.00000	0
14/06/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.00000	0.00000	8,000
14/06/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.00160	0.00480	0
14/06/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.00000	0.00000	16,000
14/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.10310	0.10180	11,120
14/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05250	0.05340	7,100
14/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.11440	0.12200	14,700
14/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.02920	0.02750	8,000
14/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.15970	0.16730	12,800
14/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.07870	0.07430	4,800
14/06/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.83440	8.76960	19,917
14/06/2012	CHF / R On 18 June 2012	8.77	C	Foreign Exchange Future	0.10589	0.00000	0
14/06/2012	CHF / R On 18 June 2012	8.77	P	Foreign Exchange Future	0.04149	0.00000	0
14/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.96990	8.90840	75
14/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.36151	0.00000	0
14/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.30161	0.00000	0
14/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	9.10180	9.03970	0
14/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.53224	0.00000	0
14/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.47044	0.00000	0
14/06/2012	DAUS On 29 June 2012			Any day expiry	8.43220	8.39040	0
14/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	1.03300	0.99100	0
14/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.71600	0.67600	0
14/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.24900	0.22500	0
14/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.11600	0.10500	5,480



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.19400	0.22500	0
14/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.06700	0.08500	0
14/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00400	0.00600	5,480
14/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00100	0.00100	0
14/06/2012	DAUS On 31 July 2012			Any day expiry	8.46920	8.43050	0
14/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.36000	0.33900	0
14/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.23600	0.22300	4,800
14/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	1.07500	1.03700	0
14/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.76700	0.73000	0
14/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.01800	0.02000	4,800
14/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00600	0.00700	0
14/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.27700	0.30300	0
14/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.14100	0.15900	0
14/06/2012	DAUS On 31 August 2012			Any day expiry	8.50760	8.46840	0
14/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.82900	0.79300	0
14/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.44800	0.42800	0
14/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.32500	0.31300	6,170
14/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.12500	1.08600	0
14/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.01700	0.01800	0
14/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.32700	0.35500	0
14/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.19000	0.21000	0
14/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.04100	0.04500	6,170
14/06/2012	DAUS On 28 September 2012			Any day expiry	8.54530	8.50150	0
14/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.39600	0.38200	7,540
14/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.17400	1.13100	0
14/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.88700	0.84800	0
14/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.51800	0.49600	0
14/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.22300	0.24500	0
14/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.06200	0.06700	7,540
14/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.02900	0.03000	0
14/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.36100	0.39100	0
14/06/2012	DAUS On 31 October 2012			Any day expiry	8.58300	8.53910	0
14/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.58900	0.56900	0
14/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.46900	0.45500	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.22700	1.18200	0
14/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.94800	0.90900	0
14/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.08500	0.09000	8,220
14/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.04400	0.04300	0
14/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.39600	0.42600	0
14/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.25600	0.28000	0
14/06/2012	DAUS On 30 November 2012			Any day expiry	8.61730	8.57340	0
14/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.53100	0.51700	8,440
14/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	1.00100	0.96300	0
14/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.10400	0.11000	8,440
14/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.42400	0.45400	0
14/06/2012	DAUS On 27 December 2012			Any day expiry	8.64770	8.60380	0
14/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	1.04800	1.00900	0
14/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.58100	0.56700	7,530
14/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.44300	0.47300	0
14/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.12000	0.12500	7,530
14/06/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.57990	6.52560	0
14/06/2012	NZ\$ / R On 18 June 2012	6.53	C	Foreign Exchange Future	0.08403	0.00000	0
14/06/2012	NZ\$ / R On 18 June 2012	6.53	P	Foreign Exchange Future	0.03413	0.00000	0
14/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.64160	6.58960	0
14/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.21433	0.00000	0
14/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.16273	0.00000	0
14/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.68370	6.63120	0
14/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.33100	0.00000	0
14/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.27730	0.00000	0
14/06/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.32210	1.31500	0
14/06/2012	YUAN/R On 18 June 2012	1.31	C	Foreign Exchange Future	0.01825	0.00000	0
14/06/2012	YUAN/R On 18 June 2012	1.31	P	Foreign Exchange Future	0.00615	0.00000	0
14/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.33650	1.32980	0
14/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.05862	0.00000	0
14/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05212	0.00000	0
14/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.35090	1.34420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.08382	0.00000	0
14/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07292	0.00000	0
<b>Future Open Interest</b>							<b>733,127.00</b>
<b>Option Open Interest</b>							<b>728,235.00</b>
<b>Grand Total</b>							<b>1,461,362.00</b>