



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 18/06/2012 To: 18/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.35820	8.36910	0
18/06/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.00000	0.00129	0
18/06/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.00000	0.00011	0
18/06/2012	\$ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.15820	0.18401	0
18/06/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.00000	0.02342	0
18/06/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.00000	0.00269	0
18/06/2012	\$ / R On 18 June 2012	7.80	C	Foreign Exchange Future	0.55820	0.56925	0
18/06/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.35820	0.37105	0
18/06/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.25820	0.27469	0
18/06/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.70820	0.71912	0
18/06/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.65820	0.66913	0
18/06/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.60820	0.61917	0
18/06/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.35820	1.36910	0
18/06/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	1.30820	1.31910	0
18/06/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.60820	1.61910	0
18/06/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.85820	0.86910	0
18/06/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.00000	0.00007	0
18/06/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.00000	0.00003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.00000	0.00002	0
18/06/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.00000	0.00559	0
18/06/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.00000	0.00195	0
18/06/2012	\$ / R On 18 June 2012	7.80	P	Foreign Exchange Future	0.00000	0.00015	0
18/06/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.39180	0.38359	0
18/06/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.14180	0.15432	0
18/06/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.00000	0.01491	0
18/06/2012	\$ / R On 18 June 2012	10.30	P	Foreign Exchange Future	1.94180	1.93090	0
18/06/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	0.89180	0.88101	0
18/06/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.49180	0.48219	0
18/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.45310	8.47950	316,745
18/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.31579	1.34340	16,000
18/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.17159	1.19988	37,000
18/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.07674	1.10562	0
18/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14787	0.16676	5,500
18/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.13408	0.15174	250
18/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.22530	0.24972	250
18/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.18147	0.20303	8,500
18/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.16357	0.18376	24,360
18/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.31736	0.34606	2,000
18/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.28266	0.31000	2,000
18/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.23827	0.26344	25,100
18/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.45374	0.48518	0
18/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.42757	0.45870	0
18/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.35726	0.38713	0
18/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.64761	0.67942	0
18/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.57525	0.60723	0
18/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.51039	0.54226	0
18/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.98322	1.01278	0
18/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.76485	0.79608	0
18/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.80606	0.83702	0
18/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.05296	0.05752	2,500
18/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.06175	0.06658	44,100
18/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.03012	0.03328	246

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.15729	0.16276	2,000
18/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.12215	0.12773	6,625
18/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.09451	0.09992	20,360
18/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.30416	0.30763	0
18/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.22447	0.22920	5,000
18/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.20064	0.20568	100
18/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.53517	0.53394	0
18/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.42956	0.43050	4,000
18/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.36426	0.36656	0
18/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.81047	0.80426	0
18/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.72837	0.72353	0
18/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.57220	0.57022	1,500
18/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.98098	0.97224	0
18/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.89477	0.88726	0
18/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.02364	0.02612	8,000
18/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01849	0.02038	0
18/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.01269	0.01390	9,200
18/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.55400	8.58040	52,266
18/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.10230	0.11325	0
18/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.31903	0.34571	540
18/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.24338	0.26573	300
18/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.14354	0.15836	0
18/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.46302	0.49534	6,000
18/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.39723	0.42737	0
18/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.34264	0.37045	25,000
18/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.75056	0.78528	300
18/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.71855	0.75340	0
18/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.58583	0.62018	0
18/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.78355	0.81811	0
18/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.17955	0.18771	15,000
18/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.33183	0.33978	6,000
18/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.21455	0.22300	20,000
18/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.19656	0.20488	6,040
18/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.78864	0.79005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.64323	0.64697	300
18/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.50902	0.51494	0
18/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.98954	1.97796	0
18/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.18938	1.18533	0
18/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.86503	0.86531	0
18/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.64830	2.63285	0
18/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.65790	8.68300	19,545
18/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.84568	0.88861	0
18/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.45996	0.49665	180
18/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.90206	0.91365	0
18/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.28778	0.30561	180
18/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.84280	8.86580	542
18/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.82028	0.89840	0
18/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.22988	1.30474	0
18/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.38708	0.43894	0
18/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.97748	1.03260	0
18/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.36480	9.38940	0
18/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.85631	1.93432	200
18/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.49151	0.54492	0
18/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.66850	10.69310	0
18/06/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.35820	8.36910	0
18/06/2012	\$ / R MAXI On 18 June 2012	8.38	C	Foreign Exchange Future	0.00000	0.05920	0
18/06/2012	\$ / R MAXI On 18 June 2012	8.38	P	Foreign Exchange Future	0.02180	0.07010	0
18/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.45310	8.47950	871
18/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.32107	0.34991	0
18/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.35797	0.36041	0
18/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.55400	8.58040	2
18/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.46664	0.49907	0
18/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.50264	0.50867	0
18/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.65790	8.68300	0
18/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.03210	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	£ / R On 18 June 2012			Foreign Exchange Future	13.08530	13.09100	0
18/06/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.98530	1.99100	0
18/06/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.58530	0.59317	0
18/06/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.00000	0.00217	0
18/06/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.24950	13.25910	76,897
18/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.91870	1.93040	0
18/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.15931	1.17341	0
18/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.37077	0.37958	24,000
18/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.26213	0.26635	14,400
18/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.86263	0.85725	0
18/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.57127	0.57048	0
18/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.05981	0.06431	38,400
18/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01920	0.02130	6,000
18/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.40520	13.41530	1,630
18/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.67081	0.67906	0
18/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.63561	0.63376	0
18/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.56540	13.57320	1,855
18/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.20668	1.25325	0
18/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.17128	1.21005	0
18/06/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10592	0.10630	0
18/06/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00000	0.00013	0
18/06/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00408	0.00383	0
18/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10720	0.10780	3,433
18/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00405	0.00438	0
18/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00685	0.00658	0
18/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10870	0.10930	0
18/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00638	0.00694	0
18/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00768	0.00764	0
18/06/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.52440	10.56930	0
18/06/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	1.07440	1.12178	0
18/06/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.92440	0.97510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.72440	0.78498	0
18/06/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.00000	0.22407	0
18/06/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.67440	0.73894	0
18/06/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.22440	0.37307	0
18/06/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.47440	0.56378	0
18/06/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.00000	0.04448	0
18/06/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.00000	0.10377	0
18/06/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.00000	0.01964	0
18/06/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.02560	0.20477	0
18/06/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.00000	0.01568	0
18/06/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.00000	0.00580	0
18/06/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.00000	0.00248	0
18/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.65120	10.71710	29,973
18/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.17389	0.20170	15,360
18/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.81193	0.88102	0
18/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.58478	0.64863	0
18/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.18343	0.21290	21,300
18/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.94043	1.00977	0
18/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.21983	1.28980	0
18/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01863	0.02270	10,200
18/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03923	0.04267	1,625
18/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.73223	0.69580	0
18/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.13358	0.13153	1,500
18/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06073	0.06392	33,360
18/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.77269	0.73460	0
18/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.79030	10.85650	52,680
18/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.68456	0.73892	0
18/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.49463	0.54025	0
18/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.73955	0.79581	0
18/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.40137	0.44009	750
18/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.71107	0.68359	0
18/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.24925	0.23931	375
18/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.52433	0.50375	0
18/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.29425	0.28242	750

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18/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.93720	11.00320	75
18/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.63019	0.67114	0
18/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.66299	0.63794	0
18/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.17110	11.23550	435
18/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.92238	0.97146	0
18/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.95128	0.93596	0
18/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.35330	8.37920	2,360
18/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	0.95400	0.98000	0
18/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.16800	0.20400	0
18/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.06500	0.07500	0
18/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00100	0.00100	0
18/06/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.41760	8.41920	0
18/06/2012	AU\$ / R On 18 June 2012	8.37	C	Foreign Exchange Future	0.04760	0.07855	0
18/06/2012	AU\$ / R On 18 June 2012	8.37	P	Foreign Exchange Future	0.00000	0.02935	0
18/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.46150	8.46250	5,862
18/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.30057	0.30815	0
18/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.25907	0.26565	0
18/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.50520	8.50730	11,786
18/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.41619	0.42213	0
18/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.37099	0.37483	0
18/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.55270	8.55520	3,790
18/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.50847	0.51203	0
18/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.46577	0.46683	0
18/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.76940	9.77740	0
18/06/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.14250	8.17720	0
18/06/2012	CAD/ R On 18 June 2012	8.17	C	Foreign Exchange Future	0.00000	0.04846	0
18/06/2012	CAD/ R On 18 June 2012	8.17	P	Foreign Exchange Future	0.02750	0.04126	0
18/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.23130	8.26980	33
18/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.21360	0.24732	0
18/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.25230	0.24752	0
18/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.31700	8.35530	0
18/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.32782	0.36306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.36082	0.35776	0
18/06/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.35820	0.37170	0
18/06/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.00000	0.00000	0
18/06/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.00000	0.00000	0
18/06/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.00000	0.00050	0
18/06/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.00000	0.00000	0
18/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.11200	0.10430	11,120
18/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05290	0.05160	7,100
18/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.13220	0.12330	14,700
18/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03120	0.02950	8,000
18/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.16060	0.15740	12,800
18/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.08090	0.07730	4,800
18/06/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.76350	8.79770	0
18/06/2012	CHF / R On 18 June 2012	8.77	C	Foreign Exchange Future	0.00000	0.07798	0
18/06/2012	CHF / R On 18 June 2012	8.77	P	Foreign Exchange Future	0.00650	0.05028	0
18/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.87600	8.93410	18,785
18/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.32311	0.32660	0
18/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.35711	0.30250	0
18/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	9.00700	9.06620	0
18/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.49596	0.50884	0
18/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.52896	0.48264	0
18/06/2012	DAUS On 29 June 2012			Any day expiry	8.35450	8.38040	0
18/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	0.95500	0.98100	0
18/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.63700	0.66500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.17400	0.21000	0
18/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.06400	0.09200	5,480
18/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.22000	0.22200	0
18/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.07000	0.08000	0
18/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00300	0.00500	5,480
18/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00100	0.00100	0
18/06/2012	DAUS On 31 July 2012			Any day expiry	8.39450	8.42060	0
18/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.29600	0.32800	0
18/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.18300	0.21200	4,800
18/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.99900	1.02700	0
18/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.69300	0.72300	0
18/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.01900	0.02200	4,800
18/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00500	0.00600	0
18/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.29900	0.30100	0
18/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.15200	0.15700	0
18/06/2012	DAUS On 31 August 2012			Any day expiry	8.43240	8.45880	0
18/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.75500	0.78700	0
18/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.38500	0.41700	0
18/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.27100	0.30100	6,170
18/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	1.04900	1.07800	0
18/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.01700	0.01900	0
18/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.34900	0.35200	0
18/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.20300	0.20800	0
18/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.04300	0.04800	6,170
18/06/2012	DAUS On 28 September 2012			Any day expiry	8.46590	8.49220	0
18/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.34000	0.36900	7,540
18/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.09400	1.12400	0
18/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.81100	0.84200	0
18/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.45400	0.48500	0
18/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.23800	0.24300	0
18/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.06500	0.07000	7,540
18/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.02800	0.03200	0
18/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.38400	0.38700	0
18/06/2012	DAUS On 31 October 2012			Any day expiry	8.50370	8.53000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.52400	0.55700	0
18/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.41100	0.44100	8,220
18/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.14700	1.17700	0
18/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.87100	0.90400	0
18/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.08700	0.09400	8,220
18/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.04300	0.04700	0
18/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.41700	0.42100	0
18/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.27000	0.27700	0
18/06/2012	DAUS On 30 November 2012			Any day expiry	8.53800	8.56440	0
18/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.47000	0.50200	8,440
18/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.92400	0.95700	0
18/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.10600	0.11300	8,440
18/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.44200	0.44800	0
18/06/2012	DAUS On 27 December 2012			Any day expiry	8.56860	8.59480	0
18/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.96800	1.00300	0
18/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.51900	0.55300	7,530
18/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.46000	0.46800	0
18/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.11900	0.12800	7,530
18/06/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.60550	6.58860	0
18/06/2012	NZ\$ / R On 18 June 2012	6.53	C	Foreign Exchange Future	0.07550	0.08307	0
18/06/2012	NZ\$ / R On 18 June 2012	6.53	P	Foreign Exchange Future	0.00000	0.02447	0
18/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.66450	6.65210	0
18/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.21562	0.21834	0
18/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.14112	0.15624	0
18/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.70550	6.69360	0
18/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.32701	0.33028	0
18/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.25151	0.26668	0
18/06/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.31470	1.31470	0
18/06/2012	YUAN/R On 18 June 2012	1.31	C	Foreign Exchange Future	0.00470	0.01258	0
18/06/2012	YUAN/R On 18 June 2012	1.31	P	Foreign Exchange Future	0.00000	0.00788	0
18/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.32680	1.32940	0
18/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.05093	0.05450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05413	0.05510	0
18/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.34120	1.34400	0
18/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.07539	0.07982	0
18/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07419	0.07582	0
Future Open Interest							658,085.00
Option Open Interest							569,011.00
Grand Total							1,227,096.00