



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 07/08/2012 To: 07/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.18660	8.19500	245,067
07/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.03872	1.04718	16,000
07/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.89063	0.89913	37,000
07/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.79275	0.80131	0
07/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.01367	0.01461	250
07/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.02456	0.02608	7,500
07/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.02002	0.02131	24,360
07/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.01647	0.01757	7,400
07/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.06011	0.06331	2,000
07/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.04232	0.04474	25,100
07/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.03779	0.04000	250
07/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.10037	0.10499	3,000
07/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.07765	0.08152	2,000
07/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.06830	0.07183	500
07/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.16656	0.17280	0
07/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.14699	0.15282	0
07/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.14334	0.14909	300
07/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.34669	0.35480	0
07/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.27749	0.28513	0
07/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.21735	0.22435	0
07/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.69658	0.70515	0
07/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.51127	0.51980	0
07/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.46712	0.47560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.03052	0.03060	44,100
07/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.02467	0.02480	2,500
07/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00998	0.01015	246
07/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.13075	0.12935	2,000
07/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.09089	0.09013	10,425
07/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.06009	0.05980	20,360
07/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.21674	0.21409	0
07/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.21039	0.20782	0
07/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.17996	0.17780	600
07/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.43170	0.42683	0
07/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.39105	0.38652	0
07/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.31377	0.30999	3,000
07/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.65119	0.64500	1,500
07/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.60572	0.59974	0
07/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.47351	0.46831	4,000
07/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.02987	1.02257	0
07/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.93342	0.92631	0
07/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.83796	0.83108	0
07/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.12707	1.11961	0
07/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00615	0.00631	8,000
07/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00403	0.00413	0
07/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00212	0.00218	9,200
07/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.28250	8.29000	78,593
07/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.08718	0.08915	300
07/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.04268	0.04367	0
07/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02206	0.02264	0
07/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.17623	0.17997	0
07/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.14202	0.14512	25,000
07/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.12808	0.13090	540
07/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.43506	0.44188	0
07/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.31745	0.32324	0
07/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.22152	0.22602	6,000
07/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.46273	0.46973	300
07/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.49185	0.49902	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.15935	0.15902	15,000
07/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.18023	0.17973	6,040
07/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.53902	0.53602	0
07/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.33495	0.33324	6,000
07/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.20256	0.20188	20,000
07/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.94558	0.94090	0
07/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.85952	0.85512	0
07/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.69373	0.68997	300
07/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.83956	2.83264	0
07/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.16018	2.15367	0
07/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.30468	1.29915	0
07/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.38220	8.38960	21,060
07/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.09948	0.10133	250
07/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.08594	0.08756	250
07/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.24677	0.25088	180
07/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.17927	0.18245	500
07/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.12033	0.12255	500
07/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.61566	0.62275	0
07/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.56373	0.57059	0
07/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.28153	0.28099	180
07/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.23346	0.23315	1,500
07/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.93813	1.93295	0
07/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.34707	1.34285	0
07/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.96457	0.96128	0
07/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.55374	2.54796	0
07/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.26728	2.26173	0
07/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.47460	8.48120	4,687
07/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.44251	0.44878	0
07/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.44547	0.45175	0
07/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.44845	0.45475	0
07/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.71385	0.71355	0
07/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.72087	0.72055	0
07/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.72791	0.72758	0
07/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.58170	8.58380	542

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.57252	0.57643	0
07/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	0.95882	0.96450	0
07/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.37712	0.38070	0
07/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.99082	0.99263	0
07/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.89120	8.88580	0
07/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.39607	1.39550	200
07/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.50487	0.50970	0
07/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.20070	9.18780	0
07/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.18660	8.19500	1,096
07/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.07967	0.08361	0
07/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.06011	0.06331	60
07/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.47351	0.46831	0
07/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.38307	0.37861	0
07/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.28250	8.29000	28
07/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.22414	0.22868	0
07/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.53164	0.52868	0
07/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.38220	8.38960	5
07/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
07/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.30780	0.30040	0
07/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.47460	8.48120	0
07/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.44251	0.44878	0
07/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.44845	0.45475	0
07/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.44547	0.45175	0
07/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.72087	0.72055	0
07/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.71385	0.71355	0
07/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.72791	0.72758	0
07/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.80760	12.77720	12,623
07/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.46089	1.43126	0
07/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.68651	0.66176	0
07/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.02365	0.02213	14,400
07/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.05752	0.05398	24,000
07/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.69992	0.72678	0

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07/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	1.06605	1.09493	0
07/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.02891	0.03456	38,400
07/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00329	0.00406	6,000
07/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.95690	12.92470	1,440
07/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.20895	0.20448	100
07/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.13440	0.13168	100
07/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.23987	0.23475	0
07/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.28356	0.27775	0
07/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.69666	0.72305	0
07/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.83297	0.86005	100
07/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.37750	1.40698	0
07/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.95205	0.97978	0
07/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.11190	13.07950	2,356
07/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.69338	0.68179	0
07/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.75837	0.74592	0
07/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.62258	0.61197	200
07/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.47059	0.46221	200
07/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.75869	1.78271	0
07/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.41068	1.43247	0
07/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.17647	1.19642	0
07/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.28148	1.30229	200
07/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10410	0.10470	3,435
07/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00086	0.00099	0
07/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00676	0.00629	0
07/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10540	0.10610	20,018
07/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00321	0.00347	0
07/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00781	0.00737	0
07/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.17020	10.17110	25,803
07/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.73062	0.73257	0
07/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.45440	0.45762	0
07/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.33398	0.33779	0
07/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.15029	0.15437	0

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07/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00653	0.00761	15,360
07/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00757	0.00881	21,300
07/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.03737	1.03771	0
07/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.08633	1.08651	0
07/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.18009	0.18327	1,500
07/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06378	0.06669	33,360
07/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03420	0.03652	1,625
07/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01042	0.01147	10,200
07/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.30140	10.30130	52,964
07/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.13322	0.13720	100
07/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.11844	0.12225	750
07/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.07582	0.07902	100
07/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.28343	0.28832	0
07/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.16556	0.16982	0
07/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.14141	0.14547	0
07/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.32229	0.32721	0
07/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.85438	0.85875	0
07/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.05298	0.05745	5,690
07/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.32089	0.32591	375
07/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.79001	0.79417	100
07/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.68416	0.68852	0
07/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.38203	0.38702	750
07/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.27442	1.27772	0
07/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.91704	0.92095	0
07/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.83182	0.83590	0
07/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.43990	10.43960	75
07/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.27815	0.28103	0
07/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.80825	0.81143	0
07/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.72640	10.72170	435
07/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.56191	0.55486	0
07/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.03551	1.03316	0
07/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.61810	8.63340	7,949
07/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.25913	0.27011	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.06103	0.05671	0
07/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.65040	8.66560	9,894
07/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.36016	0.36807	0
07/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.16976	0.16247	0
07/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.68460	8.69860	3,790
07/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.43299	0.43869	0
07/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.25839	0.25009	0
07/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.72960	8.74600	0
07/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.20570	8.19220	0
07/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.09954	0.09532	0
07/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.16384	0.17312	0
07/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.28490	8.27080	0
07/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.20926	0.20432	0
07/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.27436	0.28352	0
07/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.25550	0.25190	11,120
07/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.02320	0.02420	7,100
07/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.21250	0.20810	14,700
07/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.02880	0.02920	8,000
07/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.23630	0.25420	12,800
07/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.06770	0.06310	4,800
07/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.09500	0.09560	7,000
07/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.47010	8.47560	25
07/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.03960	0.04221	0
07/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.47950	0.47661	0
07/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.58970	8.59480	0
07/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.17285	0.17930	0
07/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.62315	0.62450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	DAAU On 10 August 2012			Any day expiry	8.14560	8.15230	0
07/08/2012	DAAU On 10 August 2012	8.14	C	Any day expiry	0.05368	0.06471	0
07/08/2012	DAAU On 10 August 2012	8.15	C	Any day expiry	0.04823	0.05914	0
07/08/2012	DAAU On 10 August 2012	8.16	C	Any day expiry	0.04399	0.05477	0
07/08/2012	DAAU On 10 August 2012	8.16	P	Any day expiry	0.05839	0.06247	0
07/08/2012	DAAU On 10 August 2012	8.15	P	Any day expiry	0.05263	0.05684	0
07/08/2012	DAAU On 10 August 2012	8.14	P	Any day expiry	0.04808	0.05241	0
07/08/2012	DANZ On 07 August 2012			Any day expiry	6.68220	6.69200	0
07/08/2012	DANZ On 07 August 2012	6.64	C	Any day expiry	0.04220	0.05893	0
07/08/2012	DANZ On 07 August 2012	6.65	C	Any day expiry	0.03220	0.05089	0
07/08/2012	DANZ On 07 August 2012	6.66	C	Any day expiry	0.02220	0.04332	0
07/08/2012	DANZ On 07 August 2012	6.71	C	Any day expiry	0.00000	0.01522	0
07/08/2012	DANZ On 07 August 2012	6.69	C	Any day expiry	0.00000	0.02398	0
07/08/2012	DANZ On 07 August 2012	6.69	P	Any day expiry	0.00780	0.02198	0
07/08/2012	DANZ On 07 August 2012	6.71	P	Any day expiry	0.02780	0.03322	0
07/08/2012	DANZ On 07 August 2012	6.66	P	Any day expiry	0.00000	0.01132	0
07/08/2012	DANZ On 07 August 2012	6.65	P	Any day expiry	0.00000	0.00889	0
07/08/2012	DANZ On 07 August 2012	6.64	P	Any day expiry	0.00000	0.00693	0
07/08/2012	DAUS On 31 August 2012			Any day expiry	8.16740	8.17560	0
07/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.77000	0.77800	0
07/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.46100	0.46900	0
07/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.03400	0.03700	6,170
07/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.09400	0.10000	0
07/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.17700	0.17400	0
07/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.37700	0.37100	0
07/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.01400	0.01300	6,170
07/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00300	0.00200	0
07/08/2012	DAUS On 28 September 2012			Any day expiry	8.19890	8.20700	0
07/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.17700	0.18200	0
07/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.10000	0.10400	7,540
07/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.51600	0.52300	0
07/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.80900	0.81700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.01000	0.01000	0
07/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.03700	0.03600	7,540
07/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.41100	0.40700	0
07/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.22800	0.22500	0
07/08/2012	DAUS On 31 October 2012			Any day expiry	8.23520	8.24270	0
07/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.57600	0.58200	0
07/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.25100	0.25600	0
07/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.85600	0.86300	0
07/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.16600	0.17000	8,220
07/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.44100	0.43700	0
07/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.02100	0.02000	0
07/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.26600	0.26300	0
07/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.06100	0.05900	8,220
07/08/2012	DAUS On 30 November 2012			Any day expiry	8.26750	8.27490	0
07/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.62900	0.63600	0
07/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.22200	0.22600	8,440
07/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.46500	0.46100	0
07/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.08200	0.08100	8,440
07/08/2012	DAUS On 27 December 2012			Any day expiry	8.29640	8.30390	0
07/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.26700	0.27300	7,530
07/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.67500	0.68200	0
07/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.09900	0.09800	7,530
07/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.48100	0.47900	0
07/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.67370	6.71290	0
07/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.14434	0.17243	0
07/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.06064	0.04953	0
07/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.72610	6.76500	0
07/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.24260	0.26822	0
07/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.14650	0.13322	0
07/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.28190	1.28170	0
07/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01070	0.01083	0
07/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05880	0.05913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.29040	1.29030	0
07/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03175	0.03191	0
07/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.08135	0.08161	0
<b>Future Open Interest</b>							<b>557,405.00</b>
<b>Option Open Interest</b>							<b>565,401.00</b>
<b>Grand Total</b>							<b>1,122,806.00</b>