



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 13/08/2012 To: 13/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.19010	8.12250	249,691
13/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.04142	0.97475	16,000
13/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.89273	0.82691	37,000
13/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.79426	0.72965	0
13/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00959	0.00960	250
13/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.01824	0.01744	7,500
13/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.01456	0.01415	24,360
13/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.01176	0.01160	7,400
13/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.04885	0.04466	2,000
13/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.03313	0.03083	25,100
13/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.02925	0.02737	250
13/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.08664	0.07641	3,000
13/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.06504	0.05773	2,000
13/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.05635	0.05073	500
13/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.15218	0.13278	0
13/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.13249	0.11586	0
13/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.12884	0.11272	300
13/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.33847	0.29434	0
13/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.26658	0.22903	0
13/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.20429	0.17335	0
13/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.69702	0.63394	0
13/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.50830	0.45038	0
13/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.46300	0.40859	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.02290	0.03609	44,100
13/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.01820	0.02788	2,500
13/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00692	0.01144	246
13/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.11419	0.15085	2,000
13/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.07648	0.10653	10,425
13/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.04837	0.07184	20,360
13/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.19874	0.25022	0
13/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.19239	0.24336	0
13/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.16208	0.21028	600
13/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.41625	0.47823	0
13/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.37494	0.43523	0
13/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.29654	0.35391	3,000
13/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.63915	0.70487	1,500
13/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.59303	0.65833	0
13/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.45875	0.52216	4,000
13/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.02166	1.08910	0
13/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.92446	0.99165	0
13/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.82814	0.89494	0
13/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.11949	1.18710	0
13/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00416	0.00715	8,000
13/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00263	0.00441	0
13/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00132	0.00225	9,200
13/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.28440	8.21700	71,523
13/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.08089	0.07739	300
13/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.03870	0.03782	0
13/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.01956	0.01716	0
13/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.16770	0.15724	0
13/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.13404	0.12641	25,000
13/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.12041	0.11382	540
13/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.42820	0.39488	0
13/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.30891	0.28620	0
13/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.21267	0.19794	6,000
13/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.45631	0.42115	300
13/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.48589	0.44885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.15149	0.18185	15,000
13/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.17191	0.20415	6,040
13/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.52827	0.58094	0
13/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.32451	0.36920	6,000
13/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.19380	0.22788	20,000
13/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.93601	0.99682	0
13/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.84964	0.90941	0
13/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.68330	0.74024	300
13/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.83516	2.90016	0
13/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.15430	2.22082	0
13/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.29649	1.36039	0
13/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.38370	8.31590	21,206
13/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.09526	0.09231	250
13/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.08207	0.07797	250
13/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.24070	0.22883	180
13/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.17372	0.16608	500
13/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.11566	0.11140	500
13/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.61141	0.57540	0
13/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.55899	0.52598	0
13/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.27529	0.31008	180
13/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.22771	0.25950	1,500
13/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.93196	1.99550	0
13/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.34002	1.40018	0
13/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.95700	1.01293	0
13/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.54837	2.61207	0
13/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.26156	2.32641	0
13/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.47570	8.40730	6,487
13/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.43907	0.41645	0
13/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.44202	0.41923	0
13/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.44500	0.42204	0
13/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.70930	0.75474	0
13/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.71632	0.76193	0
13/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.72337	0.76915	0
13/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.58610	8.51500	542

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.57140	0.54653	0
13/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	0.96121	0.91737	0
13/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.37511	0.40237	0
13/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.98530	1.03153	0
13/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.90540	8.82040	0
13/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.40759	1.35182	200
13/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.50219	0.53142	0
13/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.22460	9.12590	0
13/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.19010	8.12250	1,126
13/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.06693	0.05937	0
13/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.04885	0.04466	60
13/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.45875	0.52216	0
13/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.36683	0.42687	0
13/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.28440	8.21700	28
13/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.21529	0.20034	0
13/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.52089	0.57334	0
13/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.38370	8.31590	5
13/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
13/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.30630	0.37410	0
13/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.47570	8.40730	0
13/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.43907	0.41645	0
13/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.44500	0.42204	0
13/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.44202	0.41923	0
13/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.71632	0.76193	0
13/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.70930	0.75474	0
13/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.72337	0.76915	0
13/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.85260	12.73850	12,387
13/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.50411	1.39132	0
13/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.72016	0.61877	0
13/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.01845	0.01514	14,400
13/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.05040	0.04073	24,000
13/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.64780	0.75223	0

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13/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	1.01585	1.12664	0
13/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.01756	0.03027	38,400
13/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00151	0.00282	6,000
13/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.99720	12.88370	1,940
13/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.20715	0.18647	100
13/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.13059	0.11856	100
13/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.23881	0.21497	0
13/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.28382	0.25499	0
13/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.65662	0.74129	0
13/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.79161	0.88127	100
13/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.33339	1.43486	0
13/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.90995	1.00277	0
13/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.14870	13.03530	2,356
13/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.69720	0.64439	0
13/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.62542	0.57630	200
13/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.47145	0.43107	200
13/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.76312	0.70711	0
13/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.14442	1.20181	0
13/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.72275	1.79577	0
13/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.37672	1.44100	0
13/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.24850	1.30909	200
13/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10460	0.10390	3,435
13/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00074	0.00070	0
13/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00614	0.00680	0
13/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10590	0.10520	20,018
13/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00323	0.00307	0
13/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00733	0.00787	0
13/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.11630	10.00340	25,553
13/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.67484	0.56706	0
13/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.40017	0.31218	0
13/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.28307	0.21122	0
13/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.11753	0.08595	0

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13/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00472	0.00342	15,360
13/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00553	0.00397	21,300
13/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.08923	1.20057	0
13/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.13842	1.25002	0
13/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.20123	0.28255	1,500
13/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06677	0.10782	33,360
13/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03387	0.05878	1,625
13/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00854	0.01366	10,200
13/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.24530	10.13230	53,294
13/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.12278	0.10519	100
13/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.10963	0.09400	750
13/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.07161	0.06096	100
13/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.25779	0.21949	0
13/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.15162	0.12976	0
13/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.13007	0.11140	0
13/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.29336	0.24994	0
13/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.80364	0.70235	0
13/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.05834	0.07005	5,690
13/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.34806	0.41764	375
13/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.83477	0.92910	100
13/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.72632	0.81746	0
13/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.41249	0.48719	750
13/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.32631	1.42866	0
13/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.96433	1.06170	0
13/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.87748	0.97289	0
13/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.38340	10.26980	75
13/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.26320	0.23116	0
13/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.84980	0.93136	0
13/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.67590	10.55840	435
13/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.54027	0.49666	0
13/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.06437	1.13826	0
13/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.58220	8.54800	8,199
13/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.21930	0.20447	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.05710	0.07647	0
13/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.61290	8.57960	10,094
13/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.32343	0.31122	0
13/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.17053	0.19162	0
13/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.64690	8.61440	3,790
13/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.39937	0.38880	0
13/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.26247	0.28440	0
13/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.73350	8.68400	0
13/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.24130	8.18810	0
13/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.09775	0.08866	0
13/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.12645	0.17056	0
13/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.31910	8.26650	0
13/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.21692	0.20042	0
13/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.24782	0.28392	0
13/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.28000	0.28160	11,120
13/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.01690	0.01250	7,100
13/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.20870	0.24150	14,700
13/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.02690	0.02250	8,000
13/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.19580	0.26410	12,800
13/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.06860	0.05460	4,800
13/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.09690	0.08570	7,000
13/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.42730	8.33480	25
13/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.02665	0.02099	0
13/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.50935	0.59619	0
13/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.54320	8.45040	0
13/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.15419	0.14216	0
13/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.65099	0.73176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	DAUS On 31 August 2012			Any day expiry	8.17090	8.10340	0
13/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.77200	0.70500	0
13/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.45800	0.39800	0
13/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.02800	0.02500	6,170
13/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.08300	0.07000	0
13/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.16200	0.21700	0
13/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.36700	0.43200	0
13/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00700	0.01500	6,170
13/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00100	0.00200	0
13/08/2012	DAUS On 28 September 2012			Any day expiry	8.20210	8.13450	0
13/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.16400	0.14500	0
13/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.08800	0.07900	7,540
13/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.51200	0.45700	0
13/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.80900	0.74600	0
13/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00700	0.01200	0
13/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.03000	0.04300	7,540
13/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.39600	0.45500	0
13/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.21200	0.26100	0
13/08/2012	DAUS On 31 October 2012			Any day expiry	8.23760	8.17020	0
13/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.57200	0.52000	0
13/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.24000	0.21900	0
13/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.85600	0.79400	0
13/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.15600	0.14300	8,220
13/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.42800	0.48300	0
13/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.01800	0.02400	0
13/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.25200	0.29900	0
13/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.05400	0.07000	8,220
13/08/2012	DAUS On 30 November 2012			Any day expiry	8.26950	8.20210	0
13/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.62500	0.57500	0
13/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.21200	0.19700	8,440
13/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.45300	0.50500	0
13/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.07600	0.09300	8,440
13/08/2012	DAUS On 27 December 2012			Any day expiry	8.29830	8.23080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.25900	0.24100	7,530
13/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.67100	0.62100	0
13/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.09300	0.11000	7,530
13/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.47100	0.52000	0
13/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.60760	6.58880	0
13/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.09623	0.09295	0
13/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.07863	0.09415	0
13/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.65920	6.64040	0
13/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.19809	0.19268	0
13/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.16889	0.18228	0
13/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.28420	1.27390	0
13/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.00910	0.00809	0
13/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05490	0.06419	0
13/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.29200	1.28220	0
13/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03092	0.02875	0
13/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07892	0.08655	0
Future Open Interest							557,729.00
Option Open Interest							565,401.00
Grand Total							1,123,130.00