



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 14/08/2012 To: 14/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.19380	8.19010	248,295
14/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.04505	1.04142	16,000
14/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.89632	0.89273	37,000
14/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.79781	0.79426	0
14/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00846	0.00959	250
14/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.01638	0.01824	7,500
14/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.01299	0.01456	24,360
14/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.01042	0.01176	7,400
14/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.04560	0.04885	2,000
14/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.03045	0.03313	25,100
14/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.02675	0.02925	250
14/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.08311	0.08664	3,000
14/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.06158	0.06504	2,000
14/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.05299	0.05635	500
14/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.14926	0.15218	0
14/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.12930	0.13249	0
14/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.12561	0.12884	300
14/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.33921	0.33847	0
14/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.26605	0.26658	0
14/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.20249	0.20429	0
14/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.70038	0.69702	0
14/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.51085	0.50830	0
14/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.46523	0.46300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.02143	0.02290	44,100
14/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.01705	0.01820	2,500
14/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00658	0.00692	246
14/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.10869	0.11419	2,000
14/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.07225	0.07648	10,425
14/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.04541	0.04837	20,360
14/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.19181	0.19874	0
14/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.18550	0.19239	0
14/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.15546	0.16208	600
14/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.40919	0.41625	0
14/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.36778	0.37494	0
14/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.28931	0.29654	3,000
14/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.63295	0.63915	1,500
14/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.58665	0.59303	0
14/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.45180	0.45875	4,000
14/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.01662	1.02166	0
14/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.91919	0.92446	0
14/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.82258	0.82814	0
14/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.11466	1.11949	0
14/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00401	0.00416	8,000
14/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00252	0.00263	0
14/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00125	0.00132	9,200
14/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.28790	8.28440	71,523
14/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.01862	0.01956	0
14/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.11657	0.12041	540
14/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.07800	0.08089	300
14/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.03713	0.03870	0
14/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.20753	0.21267	6,000
14/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.16302	0.16770	0
14/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.12992	0.13404	25,000
14/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.42396	0.42820	0
14/08/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.39702	0.00000	0
14/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.30355	0.30891	3,000
14/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.48232	0.48589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.45238	0.45631	300
14/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.16448	0.17191	6,040
14/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.14442	0.15149	15,000
14/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.31564	0.32451	6,000
14/08/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.20912	0.00000	3,000
14/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.18606	0.19380	20,000
14/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.84202	0.84964	0
14/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.67512	0.68330	300
14/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.51963	0.52827	0
14/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.14923	2.15430	0
14/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.29010	1.29649	0
14/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.92867	0.93601	0
14/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.83072	2.83516	0
14/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.38760	8.38370	21,206
14/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.11247	0.11566	500
14/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.09251	0.09526	250
14/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.07965	0.08207	250
14/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.55451	0.55899	0
14/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.23565	0.24070	180
14/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.60745	0.61141	0
14/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.16947	0.17372	500
14/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.33187	1.34002	0
14/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.21985	0.22771	1,500
14/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.94805	0.95700	0
14/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.26691	0.27529	180
14/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.54205	2.54837	0
14/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.25491	2.26156	0
14/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.92487	1.93196	0
14/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.47980	8.47570	6,487
14/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.43553	0.44202	0
14/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.43257	0.43907	0
14/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.43851	0.44500	0
14/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.69871	0.70930	0
14/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.71277	0.72337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.70573	0.71632	0
14/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.58990	8.58610	542
14/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	0.95017	0.96121	0
14/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.55714	0.57140	0
14/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.96724	0.98530	0
14/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.36027	0.37511	0
14/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.90710	8.90540	0
14/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.37020	1.40759	200
14/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.46310	0.50219	0
14/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.22430	9.22460	0
14/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.19380	8.19010	1,206
14/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.06346	0.06693	0
14/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.04560	0.04885	60
14/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.45180	0.45875	0
14/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.35966	0.36683	0
14/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.28790	8.28440	28
14/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.21013	0.21529	0
14/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.51223	0.52089	0
14/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.38760	8.38370	5
14/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
14/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.30240	0.30630	0
14/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.47980	8.47570	0
14/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.43257	0.43907	0
14/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.43851	0.44500	0
14/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.43553	0.44202	0
14/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.70573	0.71632	0
14/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.69871	0.70930	0
14/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.71277	0.72337	0
14/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.84770	12.85260	12,386
14/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.49924	1.50411	0
14/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.71654	0.72016	0
14/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.01324	0.01845	14,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.04229	0.05040	24,000
14/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.64459	0.64780	0
14/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	1.01554	1.01585	0
14/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.01884	0.01756	38,400
14/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00154	0.00151	6,000
14/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.99200	12.99720	1,940
14/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.19568	0.20715	100
14/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.11914	0.13059	100
14/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.22788	0.23881	0
14/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.27393	0.28382	0
14/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.65193	0.65662	0
14/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.78588	0.79161	100
14/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.32714	1.33339	0
14/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.90368	0.90995	0
14/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.14430	13.14870	2,356
14/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.68539	0.69720	0
14/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.61390	0.62542	200
14/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.46089	0.47145	200
14/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.75111	0.76312	0
14/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.13681	1.14442	0
14/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.71659	1.72275	0
14/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.36960	1.37672	0
14/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.24109	1.24850	200
14/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10400	0.10460	3,435
14/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00061	0.00074	0
14/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00661	0.00614	0
14/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10530	0.10590	20,018
14/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00296	0.00323	0
14/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00766	0.00733	0
14/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.09840	10.11630	25,553
14/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.65695	0.67484	0
14/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.38303	0.40017	0

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14/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.26735	0.28307	0
14/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.10693	0.11753	0
14/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00377	0.00472	15,360
14/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00443	0.00553	21,300
14/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.10603	1.08923	0
14/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.15537	1.13842	0
14/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.20853	0.20123	1,500
14/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06895	0.06677	33,360
14/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03463	0.03387	1,625
14/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00855	0.00854	10,200
14/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.22640	10.24530	53,294
14/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.11742	0.12278	100
14/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.10479	0.10963	750
14/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.06841	0.07161	100
14/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.24807	0.25779	0
14/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.14517	0.15162	0
14/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.12443	0.13007	0
14/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.28286	0.29336	0
14/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.78675	0.80364	0
14/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.06035	0.05834	5,690
14/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.35646	0.34806	375
14/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.84803	0.83477	100
14/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.73877	0.72632	0
14/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.42167	0.41249	750
14/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.34201	1.32631	0
14/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.97839	0.96433	0
14/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.89102	0.87748	0
14/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.36450	10.38340	75
14/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.25655	0.26320	0
14/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.86205	0.84980	0
14/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.65450	10.67590	435
14/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.52948	0.54027	0
14/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.07498	1.06437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.57240	8.58220	8,219
14/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.21161	0.21930	0
14/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.05921	0.05710	0
14/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.60210	8.61290	10,094
14/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.31560	0.32343	0
14/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.17350	0.17053	0
14/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.63520	8.64690	3,790
14/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.39115	0.39937	0
14/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.26595	0.26247	0
14/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.71290	8.73350	0
14/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.25610	8.24130	0
14/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.09745	0.09775	0
14/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.11135	0.12645	0
14/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.33400	8.31910	0
14/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.21819	0.21692	0
14/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.23419	0.24782	0
14/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.28530	0.28000	11,120
14/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.01500	0.01690	7,100
14/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.20460	0.20870	14,700
14/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.02660	0.02690	8,000
14/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.19530	0.19580	12,800
14/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.06650	0.06860	4,800
14/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.09770	0.09690	7,000
14/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.41040	8.42730	25
14/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.02280	0.02665	0
14/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.52240	0.50935	0
14/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.52560	8.54320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.14794	0.15419	0
14/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.66234	0.65099	0
14/08/2012	DAUS On 31 August 2012			Any day expiry	8.17440	8.17090	0
14/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.77500	0.77200	0
14/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.46100	0.45800	0
14/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.02500	0.02800	6,170
14/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.07900	0.08300	0
14/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.15500	0.16200	0
14/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.36100	0.36700	0
14/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00700	0.00700	6,170
14/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00100	0.00100	0
14/08/2012	DAUS On 28 September 2012			Any day expiry	8.20580	8.20210	0
14/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.16100	0.16400	0
14/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.08500	0.08800	7,540
14/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.51400	0.51200	0
14/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.81300	0.80900	0
14/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00700	0.00700	0
14/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.02800	0.03000	7,540
14/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.38900	0.39600	0
14/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.20500	0.21200	0
14/08/2012	DAUS On 31 October 2012			Any day expiry	8.24120	8.23760	0
14/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.57200	0.57200	0
14/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.23700	0.24000	0
14/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.85800	0.85600	0
14/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.15200	0.15600	8,220
14/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.42100	0.42800	0
14/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.01700	0.01800	0
14/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.24600	0.25200	0
14/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.05100	0.05400	8,220
14/08/2012	DAUS On 30 November 2012			Any day expiry	8.27300	8.26950	0
14/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.62400	0.62500	0
14/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.20800	0.21200	8,440
14/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.44500	0.45300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.07100	0.07600	8,440
14/08/2012	DAUS On 27 December 2012			Any day expiry	8.30180	8.29830	0
14/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.25300	0.25900	7,530
14/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.66900	0.67100	0
14/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.08700	0.09300	7,530
14/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.46100	0.47100	0
14/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.58970	6.60760	0
14/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.08448	0.09623	0
14/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.08478	0.07863	0
14/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.64050	6.65920	0
14/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.18413	0.19809	0
14/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.17363	0.16889	0
14/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.28530	1.28420	0
14/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.00882	0.00910	0
14/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05352	0.05490	0
14/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.29280	1.29200	0
14/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03029	0.03092	0
14/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07749	0.07892	0
<b>Future Open Interest</b>							<b>556,432.00</b>
<b>Option Open Interest</b>							<b>571,401.00</b>
<b>Grand Total</b>							<b>1,127,833.00</b>