



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 15/08/2012 To: 15/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.25540	8.19380	247,917
15/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.10627	1.04505	16,000
15/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.95711	0.89632	37,000
15/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.85809	0.79781	0
15/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00982	0.00846	250
15/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.01933	0.01638	7,500
15/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.01534	0.01299	24,360
15/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.01221	0.01042	7,400
15/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.05501	0.04560	2,000
15/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.03621	0.03045	25,100
15/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.03176	0.02675	250
15/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.09968	0.08311	3,000
15/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.07411	0.06158	2,000
15/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.06385	0.05299	500
15/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.17970	0.14926	0
15/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.15386	0.12930	0
15/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.14956	0.12561	300
15/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.38750	0.33921	0
15/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.30894	0.26605	0
15/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.23929	0.20249	0
15/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.75978	0.70038	0
15/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.56732	0.51085	0
15/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.52057	0.46523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.01517	0.02143	44,100
15/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.01192	0.01705	2,500
15/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00438	0.00658	246
15/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.08389	0.10869	2,000
15/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.05354	0.07225	11,025
15/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.03210	0.04541	20,360
15/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.15416	0.19181	0
15/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.14846	0.18550	0
15/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.12430	0.15546	600
15/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.35845	0.40919	0
15/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.31871	0.36778	0
15/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.24428	0.28931	3,000
15/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.57636	0.63295	1,500
15/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.53081	0.58665	0
15/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.39961	0.45180	4,000
15/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.95681	1.01662	0
15/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.85994	0.91919	0
15/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.76393	0.82258	0
15/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.05442	1.11466	0
15/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00269	0.00401	8,000
15/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00171	0.00252	0
15/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00087	0.00125	9,200
15/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.35070	8.28790	72,953
15/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02145	0.01862	0
15/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.12898	0.11657	540
15/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.08634	0.07800	300
15/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.04107	0.03713	0
15/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.22902	0.20753	6,000
15/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.18014	0.16302	0
15/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.14370	0.12992	25,000
15/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.46263	0.42396	0
15/08/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.43405	0.39702	0
15/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.33430	0.30355	3,000
15/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.52435	0.48232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.49273	0.45238	300
15/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.14203	0.16448	8,540
15/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.12365	0.14442	15,000
15/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.28360	0.31564	6,000
15/08/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.18335	0.20912	3,000
15/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.16193	0.18606	20,000
15/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.79300	0.84202	0
15/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.62944	0.67512	300
15/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.47832	0.51963	0
15/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.09037	2.14923	0
15/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.23564	1.29010	0
15/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.87828	0.92867	0
15/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.77075	2.83072	0
15/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.45090	8.38760	21,206
15/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.12118	0.11247	500
15/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.09954	0.09251	250
15/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.08558	0.07965	250
15/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.59066	0.55451	0
15/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.25295	0.23565	180
15/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.64938	0.60745	0
15/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.18230	0.16947	500
15/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.28140	1.33187	0
15/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.19848	0.21985	1,500
15/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.90205	0.94805	0
15/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.23976	0.26691	180
15/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.48468	2.54205	0
15/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.19864	2.25491	0
15/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.87028	1.92487	0
15/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.54370	8.47980	6,487
15/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.46161	0.43553	0
15/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.45850	0.43257	0
15/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.46474	0.43851	0
15/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.66104	0.69871	0
15/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.67480	0.71277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.66791	0.70573	0
15/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.65950	8.58990	542
15/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	0.99989	0.95017	0
15/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.59281	0.55714	0
15/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.93331	0.96724	0
15/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.34039	0.36027	0
15/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.99530	8.90710	0
15/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.43786	1.37020	200
15/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.44256	0.46310	0
15/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.33100	9.22430	0
15/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.25540	8.19380	1,206
15/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.07635	0.06346	0
15/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.05501	0.04560	60
15/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.39961	0.45180	0
15/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.31095	0.35966	0
15/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.35070	8.28790	28
15/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.23185	0.21013	0
15/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.47115	0.51223	0
15/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.45090	8.38760	5
15/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
15/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.23910	0.30240	0
15/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.54370	8.47980	0
15/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.45850	0.43257	0
15/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.46474	0.43851	0
15/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.46161	0.43553	0
15/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.66791	0.70573	0
15/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.66104	0.69871	0
15/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.67480	0.71277	0
15/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.95150	12.84770	12,377
15/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.60250	1.49924	0
15/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	0.81477	0.71654	0
15/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.01767	0.01324	14,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.05535	0.04229	24,000
15/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.55385	0.64459	0
15/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.91617	1.01554	0
15/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.01327	0.01884	38,400
15/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00100	0.00154	6,000
15/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.09780	12.99200	1,930
15/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.21806	0.19568	100
15/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.13156	0.11914	100
15/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.25439	0.22788	0
15/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.30634	0.27393	0
15/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.57854	0.65193	0
15/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.70659	0.78588	100
15/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.23376	1.32714	0
15/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.82026	0.90368	0
15/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.25180	13.14430	2,356
15/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.73675	0.68539	0
15/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.80552	0.75111	0
15/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.66173	0.61390	200
15/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.50032	0.46089	200
15/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.64852	1.71659	0
15/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.30993	1.36960	0
15/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.08372	1.13681	0
15/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.18495	1.24109	200
15/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10470	0.10400	3,435
15/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00070	0.00061	0
15/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00600	0.00661	0
15/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10600	0.10530	20,018
15/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00324	0.00296	0
15/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00724	0.00766	0
15/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.14160	10.09840	25,553
15/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.69826	0.65695	0
15/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.41793	0.38303	0

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15/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.29681	0.26735	0
15/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.12022	0.10693	0
15/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00429	0.00377	15,360
15/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00505	0.00443	21,300
15/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	1.06345	1.10603	0
15/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	1.11269	1.15537	0
15/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.17862	0.20853	1,500
15/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.05521	0.06895	33,360
15/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.02633	0.03463	1,625
15/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00666	0.00855	10,200
15/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.27070	10.22640	53,794
15/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.12404	0.11742	100
15/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.11063	0.10479	750
15/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.29960	0.28286	0
15/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.07199	0.06841	100
15/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.26287	0.24807	0
15/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.15353	0.14517	0
15/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.13149	0.12443	0
15/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.82332	0.78675	0
15/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.05262	0.06035	5,690
15/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.81079	0.84803	100
15/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.70283	0.73877	0
15/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.39217	0.42167	750
15/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	1.30129	1.34201	0
15/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.32890	0.35646	375
15/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.93993	0.97839	0
15/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.85334	0.89102	0
15/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.40880	10.36450	75
15/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.26764	0.25655	0
15/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.82884	0.86205	0
15/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.70600	10.65450	435
15/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.55054	0.52948	0
15/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	1.04454	1.07498	0

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15/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.64680	8.57240	8,199
15/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.26486	0.21161	0
15/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.03806	0.05921	0
15/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.67700	8.60210	10,094
15/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.36054	0.31560	0
15/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.14354	0.17350	0
15/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.71040	8.63520	3,790
15/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.43272	0.39115	0
15/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.23232	0.26595	0
15/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.81870	8.71290	0
15/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.33560	8.25610	0
15/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.14104	0.09745	0
15/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.07544	0.11135	0
15/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.41470	8.33400	0
15/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.25971	0.21819	0
15/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.19501	0.23419	0
15/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.28190	0.28530	11,120
15/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.01680	0.01500	7,100
15/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.16950	0.20460	14,700
15/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03220	0.02660	8,000
15/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.14250	0.19530	12,800
15/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.08570	0.06650	4,800
15/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.10740	0.09770	7,000
15/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.44860	8.41040	25
15/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.02795	0.02280	0
15/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.48935	0.52240	0
15/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.56470	8.52560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.15579	0.14794	0
15/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.63109	0.66234	0
15/08/2012	DAUS On 31 August 2012			Any day expiry	8.23610	8.17440	0
15/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.83700	0.77500	0
15/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.52000	0.46100	0
15/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.03200	0.02500	6,170
15/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.10000	0.07900	0
15/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.11400	0.15500	0
15/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.30600	0.36100	0
15/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00400	0.00700	6,170
15/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00100	0.00100	0
15/08/2012	DAUS On 28 September 2012			Any day expiry	8.26750	8.20580	0
15/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.18600	0.16100	0
15/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.09900	0.08500	7,540
15/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.56800	0.51400	0
15/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.87200	0.81300	0
15/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00500	0.00700	0
15/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.02100	0.02800	7,540
15/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.34200	0.38900	0
15/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.16900	0.20500	0
15/08/2012	DAUS On 31 October 2012			Any day expiry	8.30350	8.24120	0
15/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.62500	0.57200	0
15/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.26700	0.23700	0
15/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.91700	0.85800	0
15/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.17100	0.15200	8,220
15/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.37800	0.42100	0
15/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.01400	0.01700	0
15/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.21400	0.24600	0
15/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.04200	0.05100	8,220
15/08/2012	DAUS On 30 November 2012			Any day expiry	8.33570	8.27300	0
15/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.67600	0.62400	0
15/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.23000	0.20800	8,440
15/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.40400	0.44500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.06000	0.07100	8,440
15/08/2012	DAUS On 27 December 2012			Any day expiry	8.36460	8.30180	0
15/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.27800	0.25300	7,530
15/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.72000	0.66900	0
15/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.07500	0.08700	7,530
15/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.42300	0.46100	0
15/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.64720	6.58970	0
15/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.11649	0.08448	0
15/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.05929	0.08478	0
15/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.69770	6.64050	0
15/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.21566	0.18413	0
15/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.14796	0.17363	0
15/08/2012	RAIN On 17 September 2012			Foreign Exchange Future	15,833.03000	15,737.85000	0
15/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.29410	1.28530	0
15/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01078	0.00882	0
15/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.04668	0.05352	0
15/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.30250	1.29280	0
15/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.03362	0.03029	0
15/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07112	0.07749	0
Future Open Interest							557,945.00
Option Open Interest							574,501.00
Grand Total							1,132,446.00