



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 27/08/2012 To: 27/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.41690	8.41750	252,309
27/08/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.26696	1.26764	16,000
27/08/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.11705	1.11779	37,000
27/08/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.01718	1.01798	0
27/08/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00501	0.00691	250
27/08/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.01351	0.01693	3,000
27/08/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.00984	0.01259	24,360
27/08/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.00730	0.00952	7,400
27/08/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.05960	0.06710	2,000
27/08/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.03280	0.03859	25,100
27/08/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.02684	0.03205	250
27/08/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.12736	0.13593	3,000
27/08/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.08782	0.09616	2,000
27/08/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.07246	0.08044	0
27/08/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.25766	0.26444	0
27/08/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.22061	0.22806	0
27/08/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.21353	0.22110	300
27/08/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.52302	0.52571	0
27/08/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.42805	0.43179	0
27/08/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.33908	0.34432	0
27/08/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.91740	0.91831	0
27/08/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.71866	0.72008	0
27/08/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.66932	0.67096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.00242	0.00346	44,100
27/08/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.00176	0.00258	2,500
27/08/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00050	0.00081	246
27/08/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.02218	0.02682	2,000
27/08/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.01115	0.01429	7,525
27/08/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.00612	0.00821	20,360
27/08/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.05663	0.06360	0
27/08/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.05371	0.06056	0
27/08/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.04076	0.04694	600
27/08/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.20556	0.21294	0
27/08/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.17092	0.17866	0
27/08/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.11046	0.11843	3,000
27/08/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.40994	0.41455	1,500
27/08/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.36590	0.37109	0
27/08/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.24270	0.24960	4,000
27/08/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.79040	0.79202	0
27/08/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.69294	0.69509	0
27/08/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.59661	0.59943	0
27/08/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.88811	0.88941	0
27/08/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00028	0.00048	8,000
27/08/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00015	0.00029	0
27/08/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00006	0.00014	9,200
27/08/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.51550	8.51600	77,224
27/08/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.02148	0.02358	0
27/08/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.13877	0.14480	540
27/08/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.08774	0.09256	300
27/08/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.03790	0.04082	0
27/08/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.20325	0.21013	0
27/08/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.15692	0.16327	29,500
27/08/2012	\$ / R On 14 December 2012	9.01	C	Foreign Exchange Future	0.15498	0.16130	500
27/08/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.40272	0.40954	3,000
27/08/2012	\$ / R On 14 December 2012	8.50	C	Foreign Exchange Future	0.30379	0.31100	0
27/08/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.26548	0.27267	6,000
27/08/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.56263	0.56829	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.52559	0.53149	0
27/08/2012	\$ / R On 14 December 2012	8.25	C	Foreign Exchange Future	0.43115	0.43779	0
27/08/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.60086	0.60628	300
27/08/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.64020	0.64537	0
27/08/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.07470	0.07937	15,000
27/08/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.08536	0.09028	14,790
27/08/2012	\$ / R On 14 December 2012	8.25	P	Foreign Exchange Future	0.16565	0.17179	2,500
27/08/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.11009	0.11549	3,000
27/08/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.09713	0.10229	20,000
27/08/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.34998	0.35667	0
27/08/2012	\$ / R On 14 December 2012	8.50	P	Foreign Exchange Future	0.28829	0.29500	3,500
27/08/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.18722	0.19354	6,000
27/08/2012	\$ / R On 14 December 2012	9.01	P	Foreign Exchange Future	0.64948	0.65530	0
27/08/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.64142	0.64727	0
27/08/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.48775	0.49413	300
27/08/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	1.92240	1.92482	0
27/08/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.07224	1.07656	0
27/08/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.72327	0.72880	0
27/08/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.60598	2.60758	0
27/08/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.61770	8.61770	21,547
27/08/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.12712	0.13072	500
27/08/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.10324	0.10610	250
27/08/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.08774	0.09009	250
27/08/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.68695	0.69298	0
27/08/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.27916	0.28616	180
27/08/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.19711	0.20257	500
27/08/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.75767	0.76278	0
27/08/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.13997	0.14508	1,500
27/08/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.12941	1.13487	0
27/08/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.76146	0.76846	0
27/08/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.16925	0.17528	180
27/08/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.32004	2.32239	0
27/08/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.03554	2.03840	0
27/08/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.70942	1.71302	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.71060	8.70960	6,492
27/08/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.51625	0.52279	0
27/08/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.51986	0.52640	0
27/08/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.51268	0.51921	0
27/08/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.56208	0.56961	0
27/08/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.54926	0.55680	0
27/08/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.55565	0.56319	0
27/08/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.83080	8.82900	542
27/08/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.10403	1.10603	0
27/08/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.65110	0.65530	0
27/08/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.82030	0.82630	0
27/08/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.27323	0.27703	0
27/08/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.15550	9.15490	0
27/08/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.54162	1.54275	200
27/08/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.38612	0.38785	0
27/08/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.48020	9.48080	0
27/08/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.41690	8.41750	1,240
27/08/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.09122	0.09962	0
27/08/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.05960	0.06710	60
27/08/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.24270	0.24960	0
27/08/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.16432	0.17212	0
27/08/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.51550	8.51600	77
27/08/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.26908	0.27628	0
27/08/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.34358	0.35028	0
27/08/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.61770	8.61770	15
27/08/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
27/08/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.07230	0.07230	0
27/08/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.71060	8.70960	0
27/08/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.51268	0.51921	0
27/08/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.51986	0.52640	0
27/08/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.51625	0.52279	0
27/08/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.55565	0.56319	0
27/08/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.54926	0.55680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.56208	0.56961	0
27/08/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.29700	13.30970	11,995
27/08/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.94706	1.95979	0
27/08/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.14885	1.16206	0
27/08/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.02924	0.03657	14,400
27/08/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.10409	0.11873	24,000
27/08/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.25709	0.25903	0
27/08/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.58224	0.57687	0
27/08/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.00185	0.00236	38,400
27/08/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00006	0.00009	6,000
27/08/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.45020	13.46280	1,955
27/08/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.30703	0.31718	100
27/08/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.18182	0.18903	100
27/08/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.35943	0.37050	0
27/08/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.43695	0.44904	0
27/08/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.35675	0.35624	0
27/08/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.45922	0.45770	100
27/08/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	0.93162	0.92623	0
27/08/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.55683	0.55438	0
27/08/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.60920	13.62150	2,355
27/08/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.87676	0.89158	0
27/08/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.79000	0.80441	200
27/08/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.95585	0.97098	0
27/08/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.60160	0.61476	200
27/08/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.39240	1.39326	0
27/08/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	0.87665	0.87948	0
27/08/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.08080	1.08291	0
27/08/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	0.96756	0.97008	200
27/08/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10700	0.10710	3,435
27/08/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00056	0.00075	0
27/08/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00356	0.00365	0
27/08/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10840	0.10840	20,018

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00373	0.00384	0
27/08/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00533	0.00544	0
27/08/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.53470	10.53830	25,276
27/08/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.08555	1.08940	0
27/08/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.78726	0.79148	0
27/08/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.63923	0.64384	0
27/08/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.35853	0.36548	0
27/08/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00551	0.00793	15,360
27/08/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00669	0.00958	21,300
27/08/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.67199	0.67128	0
27/08/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.72081	0.71963	0
27/08/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.02383	0.02718	1,500
27/08/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.00453	0.00554	33,360
27/08/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.00256	0.00318	1,625
27/08/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00085	0.00110	10,200
27/08/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.67050	10.67440	54,594
27/08/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.20104	0.20705	100
27/08/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.52063	0.52747	0
27/08/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.17590	0.18164	750
27/08/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.10678	0.11142	100
27/08/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.45707	0.46396	0
27/08/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.25592	0.26233	0
27/08/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.21497	0.22111	0
27/08/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.19396	1.19946	0
27/08/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.02346	0.02506	5,690
27/08/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.49447	0.49671	100
27/08/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.40542	0.40793	0
27/08/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.18657	0.18956	750
27/08/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.93628	0.93702	0
27/08/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.60540	0.60724	0
27/08/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.15013	0.15307	375
27/08/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.53054	0.53265	0
27/08/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.81370	10.81760	5,250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.39053	0.39611	0
27/08/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.54683	0.54851	0
27/08/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.12260	11.12490	435
27/08/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.72980	0.73583	0
27/08/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.80720	0.81093	0
27/08/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.72690	8.73980	8,640
27/08/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.32162	0.33451	0
27/08/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.01472	0.01471	0
27/08/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.75470	8.76870	10,094
27/08/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.39461	0.40717	0
27/08/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.09991	0.09847	0
27/08/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.79090	8.80380	3,801
27/08/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.45944	0.46955	0
27/08/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.17854	0.17575	0
27/08/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.88850	8.90170	0
27/08/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.50080	8.48050	0
27/08/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.25700	0.23884	0
27/08/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.02620	0.02834	0
27/08/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.58240	8.56160	25
27/08/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.35157	0.34054	0
27/08/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.11917	0.12894	0
27/08/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.06060	0.06550	11,120
27/08/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05750	0.06360	7,100
27/08/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.06310	0.06920	14,700
27/08/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.04750	0.05090	8,000
27/08/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.01850	0.02080	12,800
27/08/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.18940	0.19780	4,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.13900	0.13840	7,000
27/08/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.77360	8.77540	25
27/08/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.06617	0.07298	0
27/08/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.20257	0.20758	0
27/08/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.89480	8.89640	25
27/08/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.23265	0.24118	0
27/08/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.37785	0.38478	0
27/08/2012	DAAV On 28 August 2012			Any day expiry	8.39660	8.39600	0
27/08/2012	DAAV On 28 August 2012	8.24	C	Any day expiry	0.15756	0.16310	7,000
27/08/2012	DAAV On 28 August 2012	8.31	C	Any day expiry	0.09123	0.10312	0
27/08/2012	DAAV On 28 August 2012	8.32	C	Any day expiry	0.08235	0.09529	0
27/08/2012	DAAV On 28 August 2012	8.33	C	Any day expiry	0.07371	0.08770	0
27/08/2012	DAAV On 28 August 2012	8.33	P	Any day expiry	0.00711	0.02170	0
27/08/2012	DAAV On 28 August 2012	8.32	P	Any day expiry	0.00575	0.01929	0
27/08/2012	DAAV On 28 August 2012	8.31	P	Any day expiry	0.00463	0.01712	0
27/08/2012	DAAV On 28 August 2012	8.24	P	Any day expiry	0.00096	0.00710	0
27/08/2012	DAAW On 30 August 2012			Any day expiry	6.79200	6.79890	1,500
27/08/2012	DAAW On 30 August 2012	6.74	C	Any day expiry	0.06935	0.08144	0
27/08/2012	DAAW On 30 August 2012	6.75	C	Any day expiry	0.06183	0.07414	0
27/08/2012	DAAW On 30 August 2012	6.76	C	Any day expiry	0.05463	0.06713	0
27/08/2012	DAAW On 30 August 2012	6.82	C	Any day expiry	0.02281	0.03416	0
27/08/2012	DAAW On 30 August 2012	6.77	C	Any day expiry	0.04779	0.06041	0
27/08/2012	DAAW On 30 August 2012	6.77	P	Any day expiry	0.02579	0.03151	10,000
27/08/2012	DAAW On 30 August 2012	6.82	P	Any day expiry	0.05081	0.05526	5,000
27/08/2012	DAAW On 30 August 2012	6.76	P	Any day expiry	0.02263	0.02823	0
27/08/2012	DAAW On 30 August 2012	6.75	P	Any day expiry	0.01983	0.02524	0
27/08/2012	DAAW On 30 August 2012	6.74	P	Any day expiry	0.01735	0.02254	0
27/08/2012	DAUS On 31 August 2012			Any day expiry	8.39760	8.39810	0
27/08/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.99800	0.99800	0
27/08/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.67800	0.67800	0
27/08/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.01700	0.02700	6,170



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.15900	0.16600	0
27/08/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.01100	0.01800	0
27/08/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.12900	0.13900	0
27/08/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.00000	0.00000	6,170
27/08/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.00000	0.00000	0
27/08/2012	DAUS On 28 September 2012			Any day expiry	8.43020	8.43060	0
27/08/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.25500	0.26300	0
27/08/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.12000	0.12800	7,540
27/08/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.71500	0.71800	0
27/08/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.03100	1.03200	0
27/08/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00100	0.00100	0
27/08/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.00500	0.00700	7,540
27/08/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.20000	0.20700	0
27/08/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.07500	0.08200	0
27/08/2012	DAUS On 31 October 2012			Any day expiry	8.46720	8.46750	0
27/08/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.76400	0.76800	0
27/08/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.33700	0.34400	0
27/08/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.07200	1.07400	0
27/08/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.20500	0.21100	8,220
27/08/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.24800	0.25400	0
27/08/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.00500	0.00700	0
27/08/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.12000	0.12700	0
27/08/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.01700	0.02100	8,220
27/08/2012	DAUS On 30 November 2012			Any day expiry	8.50020	8.50070	0
27/08/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.81100	0.81500	0
27/08/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.27100	0.27800	8,440
27/08/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.28100	0.28700	0
27/08/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.03100	0.03400	8,440
27/08/2012	DAUS On 27 December 2012			Any day expiry	8.52980	8.53020	0
27/08/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.32400	0.33100	7,530
27/08/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.85400	0.85700	0
27/08/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.04400	0.04700	7,530
27/08/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.30400	0.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.80270	6.81050	0
27/08/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.22502	0.23407	0
27/08/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.01232	0.01357	0
27/08/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.85490	6.86190	0
27/08/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.30455	0.31290	0
27/08/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.07965	0.08100	0
27/08/2012	RAIN On 17 September 2012			Foreign Exchange Future	16,283.09000	16,289.90000	0
27/08/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.32250	1.32290	0
27/08/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.01533	0.01678	0
27/08/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.02283	0.02388	0
27/08/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.32910	1.33010	0
27/08/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.04047	0.04206	0
27/08/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.05137	0.05196	0
<b>Future Open Interest</b>							<b>574,389.00</b>
<b>Option Open Interest</b>							<b>605,251.00</b>
<b>Grand Total</b>							<b>1,179,640.00</b>