



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 07/09/2012 To: 07/09/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.20820	8.28200	235,411
07/09/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.05821	1.13202	16,000
07/09/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.90825	0.98206	37,000
07/09/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.80831	0.88213	0
07/09/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.00013	0.00040	250
07/09/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.00061	0.00166	3,000
07/09/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.00035	0.00106	24,360
07/09/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.00021	0.00066	7,400
07/09/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.00751	0.01359	2,000
07/09/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.00286	0.00582	25,100
07/09/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.00208	0.00447	250
07/09/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.02453	0.04334	3,000
07/09/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.01347	0.02435	2,000
07/09/2012	\$ / R On 17 September 2012	8.55	C	Foreign Exchange Future	0.01003	0.01819	0
07/09/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.07996	0.13318	0
07/09/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.06006	0.10203	0
07/09/2012	\$ / R On 17 September 2012	8.26	C	Foreign Exchange Future	0.05666	0.09633	300
07/09/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.31422	0.38660	0
07/09/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.22370	0.29333	0
07/09/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.14365	0.20732	0
07/09/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.70842	0.78227	0
07/09/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.50916	0.58309	0
07/09/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.45961	0.53355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.00141	0.00155	44,100
07/09/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.00096	0.00109	2,500
07/09/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.00022	0.00027	246
07/09/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.03545	0.02532	2,000
07/09/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.01550	0.01133	7,525
07/09/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.00602	0.00460	20,360
07/09/2012	\$ / R On 17 September 2012	8.26	P	Foreign Exchange Future	0.10846	0.07433	0
07/09/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.10186	0.07003	0
07/09/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.07176	0.05118	200
07/09/2012	\$ / R On 17 September 2012	8.55	P	Foreign Exchange Future	0.35183	0.28619	0
07/09/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.30527	0.24235	0
07/09/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.21633	0.16134	3,000
07/09/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.59388	0.52247	1,500
07/09/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.54466	0.47382	0
07/09/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.39931	0.33159	4,000
07/09/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.99201	0.91866	0
07/09/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.89215	0.81906	0
07/09/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.79241	0.71966	0
07/09/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.09193	1.01840	0
07/09/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.00011	0.00013	8,000
07/09/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.00005	0.00006	0
07/09/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00001	0.00002	9,200
07/09/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.27750	8.37920	90,174
07/09/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.01063	0.01326	0
07/09/2012	\$ / R On 14 December 2012	9.25	C	Foreign Exchange Future	0.07185	0.08678	6,250
07/09/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.05440	0.06538	300
07/09/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.02349	0.02789	0
07/09/2012	\$ / R On 14 December 2012	9.01	C	Foreign Exchange Future	0.09626	0.11673	500
07/09/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.08602	0.10417	540
07/09/2012	\$ / R On 14 December 2012	9.23	C	Foreign Exchange Future	0.07356	0.08887	0
07/09/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.16803	0.20411	6,000
07/09/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.12679	0.15397	0
07/09/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.09749	0.11824	27,500
07/09/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.26182	0.31653	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	\$ / R On 14 December 2012	8.35	C	Foreign Exchange Future	0.24302	0.29285	0
07/09/2012	\$ / R On 14 December 2012	8.50	C	Foreign Exchange Future	0.19454	0.23575	0
07/09/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.38644	0.45783	0
07/09/2012	\$ / R On 14 December 2012	8.10	C	Foreign Exchange Future	0.35834	0.42646	0
07/09/2012	\$ / R On 14 December 2012	8.25	C	Foreign Exchange Future	0.28365	0.34171	0
07/09/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.44754	0.52519	0
07/09/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.41617	0.49074	300
07/09/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.13867	0.11154	12,540
07/09/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.12004	0.09599	15,000
07/09/2012	\$ / R On 14 December 2012	8.25	P	Foreign Exchange Future	0.25615	0.21251	2,500
07/09/2012	\$ / R On 14 December 2012	8.10	P	Foreign Exchange Future	0.18084	0.14726	3,000
07/09/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.15894	0.12863	20,000
07/09/2012	\$ / R On 14 December 2012	8.50	P	Foreign Exchange Future	0.41704	0.35655	4,750
07/09/2012	\$ / R On 14 December 2012	8.35	P	Foreign Exchange Future	0.31552	0.26366	600
07/09/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.28432	0.23733	6,000
07/09/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.81999	0.73904	400
07/09/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.64929	0.57477	300
07/09/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.49053	0.42491	0
07/09/2012	\$ / R On 14 December 2012	9.23	P	Foreign Exchange Future	1.02606	0.93967	0
07/09/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.90852	0.82497	0
07/09/2012	\$ / R On 14 December 2012	9.01	P	Foreign Exchange Future	0.82876	0.74753	0
07/09/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.14599	2.04869	0
07/09/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.27690	1.18618	0
07/09/2012	\$ / R On 14 December 2012	9.25	P	Foreign Exchange Future	1.04435	0.95758	0
07/09/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.83313	2.73406	0
07/09/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.37740	8.48070	21,464
07/09/2012	\$ / R On 18 March 2013	10.20	C	Foreign Exchange Future	0.09348	0.10593	500
07/09/2012	\$ / R On 18 March 2013	10.55	C	Foreign Exchange Future	0.07592	0.08558	250
07/09/2012	\$ / R On 18 March 2013	10.85	C	Foreign Exchange Future	0.06478	0.07265	250
07/09/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.52237	0.58978	0
07/09/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.20660	0.23572	10,000
07/09/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.57651	0.65473	0
07/09/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.14490	0.16515	500
07/09/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.31750	1.23445	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.19911	0.17403	10,000
07/09/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.92920	0.85502	0
07/09/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.24497	0.20908	180
07/09/2012	\$ / R On 18 March 2013	10.85	P	Foreign Exchange Future	2.53738	2.44195	0
07/09/2012	\$ / R On 18 March 2013	10.55	P	Foreign Exchange Future	2.24852	2.15488	0
07/09/2012	\$ / R On 18 March 2013	10.20	P	Foreign Exchange Future	1.91608	1.82523	0
07/09/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.46920	8.57390	7,332
07/09/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.40732	0.45361	0
07/09/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.40442	0.45040	0
07/09/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.41024	0.45684	0
07/09/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.68104	0.62294	0
07/09/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.69522	0.63650	0
07/09/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.68812	0.62971	0
07/09/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.56100	8.70150	542
07/09/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	0.91100	1.01515	0
07/09/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.52992	0.59765	0
07/09/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.96892	0.89615	0
07/09/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.35000	0.31365	0
07/09/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.55750	8.83460	0
07/09/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.11288	1.30665	200
07/09/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.55538	0.47205	0
07/09/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.32650	9.37470	0
07/09/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.20820	8.28200	796
07/09/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.01429	0.02581	0
07/09/2012	\$ / R MAXI On 17 September 2012	8.60	C	Foreign Exchange Future	0.00751	0.01359	60
07/09/2012	\$ / R MAXI On 17 September 2012	8.60	P	Foreign Exchange Future	0.39931	0.33159	0
07/09/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.29609	0.23381	0
07/09/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.27750	8.37920	842
07/09/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.17049	0.20706	0
07/09/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.48299	0.41786	0
07/09/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.37740	8.48070	15
07/09/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.31260	0.20930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.70340	8.70340	0
07/09/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.53191	0.52245	0
07/09/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.53902	0.52962	0
07/09/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.53545	0.52602	0
07/09/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.58205	0.57262	0
07/09/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.57562	0.56622	0
07/09/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.58851	0.57905	0
07/09/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.15200	13.19320	10,517
07/09/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.80200	1.84320	0
07/09/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.00220	1.04357	0
07/09/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.02398	0.03519	24,000
07/09/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.00303	0.00502	14,400
07/09/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.70103	0.66182	0
07/09/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.32198	0.29199	0
07/09/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.00020	0.00037	38,400
07/09/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.00000	0.00000	6,000
07/09/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.25940	13.34480	4,298
07/09/2012	£ / R On 14 December 2012	13.70	C	Foreign Exchange Future	0.22368	0.25620	100
07/09/2012	£ / R On 14 December 2012	14.20	C	Foreign Exchange Future	0.12872	0.14907	100
07/09/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.32413	0.36781	0
07/09/2012	£ / R On 14 December 2012	13.55	C	Foreign Exchange Future	0.26466	0.30199	0
07/09/2012	£ / R On 14 December 2012	13.55	P	Foreign Exchange Future	0.55526	0.50719	100
07/09/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.43473	0.39300	0
07/09/2012	£ / R On 14 December 2012	14.20	P	Foreign Exchange Future	1.06932	1.00427	0
07/09/2012	£ / R On 14 December 2012	13.70	P	Foreign Exchange Future	0.66428	0.61140	0
07/09/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.41610	13.50410	2,355
07/09/2012	£ / R On 18 March 2013	13.70	C	Foreign Exchange Future	0.76339	0.81249	0
07/09/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	0.83681	0.88853	0
07/09/2012	£ / R On 18 March 2013	13.90	C	Foreign Exchange Future	0.68334	0.72936	200
07/09/2012	£ / R On 18 March 2013	14.40	C	Foreign Exchange Future	0.51149	0.55000	200
07/09/2012	£ / R On 18 March 2013	14.40	P	Foreign Exchange Future	1.49539	1.44590	0
07/09/2012	£ / R On 18 March 2013	13.90	P	Foreign Exchange Future	1.16724	1.12526	0
07/09/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	0.95071	0.91443	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	£ / R On 18 March 2013	13.70	P	Foreign Exchange Future	1.04729	1.00839	200
07/09/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10510	0.10490	3,433
07/09/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00009	0.00004	0
07/09/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00499	0.00514	0
07/09/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10610	0.10620	20,018
07/09/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00251	0.00259	0
07/09/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00641	0.00639	0
07/09/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.50160	10.46000	24,634
07/09/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.05163	1.01020	0
07/09/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.75188	0.71104	0
07/09/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.60251	0.56250	0
07/09/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.00108	0.00097	15,360
07/09/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.31167	0.27818	0
07/09/2012	€ / R On 17 September 2012	10.55	C	Foreign Exchange Future	0.06033	0.05240	0
07/09/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.00134	0.00120	21,300
07/09/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.69974	0.74120	0
07/09/2012	€ / R On 17 September 2012	10.55	P	Foreign Exchange Future	0.10873	0.14240	0
07/09/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.01007	0.01818	1,500
07/09/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.74948	0.79097	0
07/09/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.00091	0.00250	33,360
07/09/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.00028	0.00104	1,625
07/09/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.00003	0.00020	10,200
07/09/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.60000	10.59340	56,238
07/09/2012	€ / R On 14 December 2012	11.50	C	Foreign Exchange Future	0.08025	0.08067	100
07/09/2012	€ / R On 14 December 2012	10.95	C	Foreign Exchange Future	0.17277	0.17317	0
07/09/2012	€ / R On 14 December 2012	11.00	C	Foreign Exchange Future	0.16044	0.16091	100
07/09/2012	€ / R On 14 December 2012	9.50	C	Foreign Exchange Future	1.11979	1.11175	0
07/09/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.13840	0.13900	750
07/09/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.45578	0.45205	0
07/09/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.39469	0.39199	0
07/09/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.20947	0.20959	0
07/09/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.42947	0.43619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.19469	0.19859	750
07/09/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.15578	0.15865	375
07/09/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.63840	0.64560	0
07/09/2012	€ / R On 14 December 2012	9.50	P	Foreign Exchange Future	0.01979	0.01835	5,690
07/09/2012	€ / R On 14 December 2012	11.00	P	Foreign Exchange Future	0.56044	0.56751	0
07/09/2012	€ / R On 14 December 2012	10.95	P	Foreign Exchange Future	0.52277	0.52977	100
07/09/2012	€ / R On 14 December 2012	11.50	P	Foreign Exchange Future	0.98025	0.98727	0
07/09/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.74050	10.73480	6,129
07/09/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.34538	0.34463	0
07/09/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.57488	0.57983	0
07/09/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.00710	11.19460	435
07/09/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.65078	0.76384	0
07/09/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.84368	0.76924	0
07/09/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.52120	8.51830	6,834
07/09/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.12618	0.12883	0
07/09/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.02498	0.03053	0
07/09/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.52510	8.54970	10,094
07/09/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.24786	0.26789	0
07/09/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.18276	0.17819	0
07/09/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.56090	8.58650	3,885
07/09/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.33485	0.35316	0
07/09/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.28395	0.27666	0
07/09/2012	AU\$ / R On 16 September 2013			Foreign Exchange Future	8.62990	8.65600	2,150
07/09/2012	AU\$ / R On 16 September 2013	8.89	C	Foreign Exchange Future	0.44533	0.46735	0
07/09/2012	AU\$ / R On 16 September 2013	8.90	C	Foreign Exchange Future	0.44138	0.46333	0
07/09/2012	AU\$ / R On 16 September 2013	8.91	C	Foreign Exchange Future	0.43747	0.45933	0
07/09/2012	AU\$ / R On 16 September 2013	8.91	P	Foreign Exchange Future	0.71757	0.71333	0
07/09/2012	AU\$ / R On 16 September 2013	8.90	P	Foreign Exchange Future	0.71148	0.70733	0
07/09/2012	AU\$ / R On 16 September 2013	8.89	P	Foreign Exchange Future	0.70543	0.70135	0
07/09/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.79540	8.76110	0
07/09/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.40080	8.43260	0
07/09/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.14923	0.18790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.01843	0.02530	0
07/09/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.45470	8.51440	25
07/09/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.26217	0.30413	0
07/09/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.15747	0.13973	0
07/09/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.04650	0.05590	11,120
07/09/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.01640	0.01940	7,100
07/09/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.14870	0.09110	14,700
07/09/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.00280	0.01040	8,000
07/09/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.01540	0.00950	12,800
07/09/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.06700	0.10970	4,800
07/09/2012	CF CANDO CABM On 14 December 2012			Can-Do Future	0.09570	0.11450	7,000
07/09/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.69480	8.71020	25
07/09/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.01713	0.02279	0
07/09/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.23233	0.22259	0
07/09/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.77970	8.79840	125
07/09/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.17530	0.18930	0
07/09/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.43560	0.43090	0
07/09/2012	DAAX On 07 September 2012			Any day expiry	8.20640	8.27730	0
07/09/2012	DAAX On 07 September 2012	8.38	C	Any day expiry	0.00000	0.00512	0
07/09/2012	DAAX On 07 September 2012	8.40	C	Any day expiry	0.00000	0.00360	0
07/09/2012	DAAX On 07 September 2012	8.49	C	Any day expiry	0.00000	0.00075	0
07/09/2012	DAAX On 07 September 2012	8.51	C	Any day expiry	0.00000	0.00053	0
07/09/2012	DAAX On 07 September 2012	8.50	C	Any day expiry	0.00000	0.00063	0
07/09/2012	DAAX On 07 September 2012	8.50	P	Any day expiry	0.29360	0.22333	0
07/09/2012	DAAX On 07 September 2012	8.51	P	Any day expiry	0.30360	0.23323	0
07/09/2012	DAAX On 07 September 2012	8.49	P	Any day expiry	0.28360	0.21345	0
07/09/2012	DAAX On 07 September 2012	8.40	P	Any day expiry	0.19360	0.12630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	DAAX On 07 September 2012	8.38	P	Any day expiry	0.17360	0.10782	0
07/09/2012	DAUD On 10 September 2012			Any day expiry	8.49150	8.51660	0
07/09/2012	DAUD On 10 September 2012	8.54	C	Any day expiry	0.01377	0.02701	2,000
07/09/2012	DAUD On 10 September 2012	8.59	C	Any day expiry	0.00614	0.01488	0
07/09/2012	DAUD On 10 September 2012	8.60	C	Any day expiry	0.00522	0.01323	0
07/09/2012	DAUD On 10 September 2012	8.61	C	Any day expiry	0.00444	0.01176	0
07/09/2012	DAUD On 10 September 2012	8.62	C	Any day expiry	0.00378	0.01047	5,000
07/09/2012	DAUD On 10 September 2012	8.62	P	Any day expiry	0.13228	0.11387	0
07/09/2012	DAUD On 10 September 2012	8.61	P	Any day expiry	0.12294	0.10516	0
07/09/2012	DAUD On 10 September 2012	8.60	P	Any day expiry	0.11372	0.09663	0
07/09/2012	DAUD On 10 September 2012	8.59	P	Any day expiry	0.10464	0.08828	0
07/09/2012	DAUD On 10 September 2012	8.54	P	Any day expiry	0.06227	0.05041	0
07/09/2012	DAUS On 28 September 2012			Any day expiry	8.20820	8.29440	0
07/09/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.80900	0.89500	0
07/09/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.49500	0.58000	0
07/09/2012	DAUS On 28 September 2012	7.85	C	Any day expiry	0.37400	0.45600	0
07/09/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.10000	0.14800	0
07/09/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.03500	0.05500	0
07/09/2012	DAUS On 28 September 2012	8.72	C	Any day expiry	0.01600	0.02500	7,540
07/09/2012	DAUS On 28 September 2012	8.72	P	Any day expiry	0.52800	0.45100	0
07/09/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.33700	0.27100	0
07/09/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.14200	0.10400	0
07/09/2012	DAUS On 28 September 2012	7.85	P	Any day expiry	0.01600	0.01200	7,540
07/09/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.00700	0.00600	0
07/09/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.00100	0.00100	0
07/09/2012	DAUS On 31 October 2012			Any day expiry	8.23020	8.33120	0
07/09/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.18400	0.24000	0
07/09/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.10300	0.13700	0
07/09/2012	DAUS On 31 October 2012	8.72	C	Any day expiry	0.06500	0.08700	8,220
07/09/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	0.83900	0.93800	0
07/09/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.54100	0.63500	0
07/09/2012	DAUS On 31 October 2012	7.85	C	Any day expiry	0.43200	0.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	DAUS On 31 October 2012	7.85	P	Any day expiry	0.05200	0.03900	8,220
07/09/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.03100	0.02400	0
07/09/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.00900	0.00700	0
07/09/2012	DAUS On 31 October 2012	8.72	P	Any day expiry	0.55500	0.47600	0
07/09/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.38300	0.31600	0
07/09/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.20400	0.15900	0
07/09/2012	DAUS On 30 November 2012			Any day expiry	8.26260	8.36400	0
07/09/2012	DAUS On 30 November 2012	8.72	C	Any day expiry	0.11800	0.14600	8,440
07/09/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.59500	0.68600	0
07/09/2012	DAUS On 30 November 2012	7.85	C	Any day expiry	0.49000	0.57700	0
07/09/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.16500	0.20300	0
07/09/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.41200	0.34900	0
07/09/2012	DAUS On 30 November 2012	7.85	P	Any day expiry	0.07700	0.06300	8,440
07/09/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.05200	0.04200	0
07/09/2012	DAUS On 30 November 2012	8.72	P	Any day expiry	0.57500	0.50200	0
07/09/2012	DAUS On 27 December 2012			Any day expiry	8.29140	8.39320	0
07/09/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.21500	0.25600	0
07/09/2012	DAUS On 27 December 2012	8.72	C	Any day expiry	0.16200	0.19400	7,530
07/09/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.64200	0.73100	0
07/09/2012	DAUS On 27 December 2012	7.85	C	Any day expiry	0.54100	0.62600	0
07/09/2012	DAUS On 27 December 2012	7.85	P	Any day expiry	0.10000	0.08300	7,530
07/09/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.07100	0.05800	0
07/09/2012	DAUS On 27 December 2012	8.72	P	Any day expiry	0.59100	0.52100	0
07/09/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.43400	0.37300	0
07/09/2012	DAUS On 29 January 2013			Any day expiry	8.32650	8.42890	0
07/09/2012	DAUS On 29 January 2013	8.72	C	Any day expiry	0.00000	0.00000	6,625
07/09/2012	DAUS On 29 January 2013	8.60	C	Any day expiry	0.00000	0.00000	0
07/09/2012	DAUS On 29 January 2013	8.61	C	Any day expiry	0.00000	0.00000	0
07/09/2012	DAUS On 29 January 2013	7.85	C	Any day expiry	0.47700	0.57900	0
07/09/2012	DAUS On 29 January 2013	8.62	C	Any day expiry	0.00000	0.00000	0
07/09/2012	DAUS On 29 January 2013	8.62	P	Any day expiry	0.29400	0.19100	0
07/09/2012	DAUS On 29 January 2013	7.85	P	Any day expiry	0.00100	0.00000	6,625
07/09/2012	DAUS On 29 January 2013	8.61	P	Any day expiry	0.28400	0.18100	0
07/09/2012	DAUS On 29 January 2013	8.60	P	Any day expiry	0.27400	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2012	DAUS On 29 January 2013	8.72	P	Any day expiry	0.39400	0.29100	0
07/09/2012	DAUS On 26 February 2013			Any day expiry	8.35620	8.45930	0
07/09/2012	DAUS On 26 February 2013	8.61	C	Any day expiry	0.28700	0.33000	0
07/09/2012	DAUS On 26 February 2013	8.62	C	Any day expiry	0.28400	0.32700	0
07/09/2012	DAUS On 26 February 2013	8.60	C	Any day expiry	0.29000	0.33300	0
07/09/2012	DAUS On 26 February 2013	8.72	C	Any day expiry	0.25700	0.29600	6,245
07/09/2012	DAUS On 26 February 2013	7.85	C	Any day expiry	0.64300	0.72800	0
07/09/2012	DAUS On 26 February 2013	7.85	P	Any day expiry	0.13700	0.11900	6,245
07/09/2012	DAUS On 26 February 2013	8.72	P	Any day expiry	0.62100	0.55700	0
07/09/2012	DAUS On 26 February 2013	8.60	P	Any day expiry	0.53400	0.47400	0
07/09/2012	DAUS On 26 February 2013	8.62	P	Any day expiry	0.54800	0.48800	0
07/09/2012	DAUS On 26 February 2013	8.61	P	Any day expiry	0.54100	0.48100	0
07/09/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.65260	6.64900	0
07/09/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.09225	0.09315	0
07/09/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.02965	0.03415	0
07/09/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.68040	6.69810	0
07/09/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.17821	0.19171	0
07/09/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.12781	0.12361	0
07/09/2012	RAIN On 17 September 2012			Foreign Exchange Future	16,060.82000	16,093.52000	0
07/09/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.29340	1.30520	0
07/09/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.00220	0.00489	0
07/09/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.03880	0.02969	0
07/09/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.29530	1.31130	0
07/09/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.02515	0.03159	0
07/09/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.06985	0.06029	0
Future Open Interest							573,291.00
Option Open Interest							625,821.00
Grand Total							1,199,112.00