



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 21/06/2012 To: 21/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.38970	8.30090	303,706
21/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.25177	1.16448	16,000
21/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.10718	1.02088	37,000
21/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.01202	0.92664	0
21/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11455	0.10574	5,500
21/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.10299	0.09544	250
21/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.18098	0.16411	250
21/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.14301	0.13085	8,500
21/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.12777	0.11747	24,360
21/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.26433	0.23665	2,000
21/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.23253	0.20882	2,000
21/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.19252	0.17403	25,100
21/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.39410	0.34946	0
21/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.36865	0.32680	0
21/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.30084	0.26870	0
21/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.58342	0.51680	0
21/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.51109	0.45483	0
21/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.44951	0.39912	0
21/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.91813	0.83576	0
21/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.70091	0.62799	0
21/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.74223	0.66747	0
21/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.05253	0.06657	2,500
21/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.06121	0.07709	44,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.02843	0.03486	246
21/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.15981	0.19822	2,000
21/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.12139	0.15393	6,625
21/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.09372	0.11590	20,360
21/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.31114	0.36780	0
21/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.22895	0.27590	5,000
21/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.20440	0.24856	200
21/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.55282	0.62313	0
21/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.44283	0.50792	4,000
21/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.37463	0.43575	0
21/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.83807	0.91657	0
21/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.75331	0.82995	0
21/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.59128	0.66321	1,500
21/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.01329	1.09454	0
21/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.92485	1.00484	0
21/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.02232	0.02574	8,000
21/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01748	0.01998	0
21/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.01207	0.01358	9,200
21/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.48860	8.39970	52,738
21/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.08170	0.07432	0
21/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.27427	0.25793	540
21/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.20587	0.19508	300
21/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.11847	0.11433	0
21/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.40794	0.37910	6,000
21/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.34629	0.32314	0
21/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.29585	0.27752	25,000
21/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.68720	0.62896	300
21/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.65547	0.60241	0
21/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.52582	0.48653	0
21/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.71993	0.65970	0
21/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.18133	0.21000	15,000
21/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.33722	0.38683	6,000
21/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.21687	0.25271	20,000
21/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.19860	0.22926	6,040

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.80725	0.87782	0
21/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.65769	0.72344	300
21/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.51934	0.57940	0
21/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.02987	2.11463	0
21/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.21727	1.29538	0
21/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.88567	0.95823	0
21/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.69310	2.77462	0
21/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.59040	8.50080	19,545
21/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.78141	0.73154	0
21/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.40967	0.38882	180
21/06/2012	\$ / R On 18 March 2013	9.55	C	Foreign Exchange Future	0.31547	0.30131	500
21/06/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.83969	0.78562	0
21/06/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.24929	0.28482	500
21/06/2012	\$ / R On 18 March 2013	9.55	P	Foreign Exchange Future	1.27507	1.35051	0
21/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.91927	0.98802	0
21/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.29101	0.33074	180
21/06/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.68450	8.59370	1,150
21/06/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.63768	0.60953	0
21/06/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.64117	0.61278	0
21/06/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.63422	0.60631	0
21/06/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.70972	0.77261	0
21/06/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.69667	0.75908	0
21/06/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.70318	0.76583	0
21/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.77270	8.68060	542
21/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.16774	1.11366	0
21/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.76106	0.73089	0
21/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.98836	1.05029	0
21/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.39504	0.43306	0
21/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.19000	9.09520	0
21/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.71484	1.65346	200
21/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.52484	0.55826	0
21/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.61360	10.52150	0
21/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.38970	8.30090	860

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.26776	0.23966	0
21/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.36806	0.42876	0
21/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.48860	8.39970	13
21/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.41135	0.38220	0
21/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.51275	0.57250	0
21/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.59040	8.50080	5
21/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.09960	0.18920	0
21/06/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.68450	8.59370	0
21/06/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.63938	0.61278	0
21/06/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.63270	0.60631	0
21/06/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.63603	0.60953	0
21/06/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.70153	0.76583	0
21/06/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.70820	0.77261	0
21/06/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.69488	0.75908	0
21/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.13900	13.05480	63,599
21/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.80671	1.72531	0
21/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.18075	0.17459	14,400
21/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.04811	0.97938	0
21/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.27389	0.26308	24,000
21/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.58489	0.65828	0
21/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.05911	0.07458	38,400
21/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.89175	0.96979	0
21/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.01771	0.02051	6,000
21/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.29080	13.20550	1,630
21/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.56363	0.55361	0
21/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.64283	0.71811	0
21/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.44700	13.35870	1,855
21/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.09403	1.06083	0
21/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.17703	1.23213	0
21/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10470	0.10470	3,433
21/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00289	0.00293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00819	0.00823	0
21/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10610	0.10610	0
21/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00503	0.00509	0
21/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00893	0.00899	0
21/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.58710	10.54990	29,876
21/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.15253	1.11781	0
21/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.87232	0.84263	0
21/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.74148	0.71478	0
21/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.51196	0.49567	0
21/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.13168	0.13452	21,300
21/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.12391	0.12688	15,360
21/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.78681	0.82698	0
21/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.74458	0.78462	0
21/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.12486	0.14577	1,500
21/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.05438	0.06488	33,360
21/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03522	0.04273	1,625
21/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01543	0.01791	10,200
21/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.72330	10.68500	52,680
21/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.42418	0.41887	0
21/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.61032	0.59659	0
21/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.33751	0.33532	750
21/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.66546	0.64930	0
21/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.24216	0.26430	375
21/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.71421	0.75032	0
21/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.28702	0.31159	750
21/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.52088	0.55387	0
21/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.86640	10.82600	75
21/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.54399	0.53949	0
21/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.64759	0.68349	0
21/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.14380	11.09500	435
21/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.83850	0.84175	0
21/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.89470	0.94675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.29200	8.20370	2,360
21/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	0.89200	0.80400	0
21/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.10600	0.07000	0
21/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.06400	0.11600	0
21/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
21/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.43540	8.38810	5,962
21/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.25917	0.24394	0
21/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.24377	0.27584	0
21/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.47620	8.42810	11,786
21/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.37179	0.35727	0
21/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.35559	0.38917	0
21/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.51910	8.46970	3,790
21/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.46013	0.44643	0
21/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.45103	0.48673	0
21/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.73220	9.68540	0
21/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.18860	8.12090	13
21/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.18361	0.15918	0
21/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.26501	0.30828	0
21/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.27100	8.20290	0
21/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.29246	0.26655	0
21/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.37146	0.41365	0
21/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.11870	0.11690	11,120
21/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05440	0.04990	7,100
21/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.14560	0.14610	14,700
21/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.03180	0.02730	8,000
21/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.20030	0.21410	12,800
21/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.07170	0.06550	4,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.82520	8.79800	17,705
21/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.23091	0.24383	0
21/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.31571	0.35583	0
21/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.95210	8.92600	0
21/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.38567	0.40491	0
21/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.47357	0.51891	0
21/06/2012	DAUS On 29 June 2012			Any day expiry	8.29330	8.20500	0
21/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	0.89300	0.80500	0
21/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.57500	0.48700	0
21/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.11300	0.07700	0
21/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.02800	0.02100	5,480
21/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.24500	0.32600	0
21/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.07000	0.12200	0
21/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00200	0.00200	5,480
21/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00000	0.00000	0
21/06/2012	DAUS On 31 July 2012			Any day expiry	8.33280	8.24420	0
21/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.24100	0.20000	0
21/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.13800	0.11700	4,800
21/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.93700	0.84900	0
21/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.63100	0.55100	0
21/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.01800	0.02700	4,800
21/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00400	0.00500	0
21/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.31500	0.38300	0
21/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.15800	0.20600	0
21/06/2012	DAUS On 31 August 2012			Any day expiry	8.36980	8.28100	0
21/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.69300	0.61800	0
21/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.32800	0.28700	0
21/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.22100	0.19600	6,170
21/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.98500	0.89900	0
21/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.01500	0.01800	0
21/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.36100	0.42500	0
21/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.20800	0.25600	0
21/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.04300	0.05700	6,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	DAUS On 28 September 2012			Any day expiry	8.40240	8.31360	0
21/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.28700	0.25800	7,540
21/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	1.03000	0.94500	0
21/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.74700	0.67400	0
21/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.39500	0.35300	0
21/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.24300	0.28900	0
21/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.06500	0.08000	7,540
21/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.02800	0.03100	0
21/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.39500	0.45400	0
21/06/2012	DAUS On 31 October 2012			Any day expiry	8.43930	8.35050	0
21/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.46500	0.42300	0
21/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.35600	0.32600	8,220
21/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.08100	0.99900	0
21/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.80700	0.73700	0
21/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.08800	0.10700	8,220
21/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.04200	0.04900	0
21/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.42700	0.48600	0
21/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.27600	0.32300	0
21/06/2012	DAUS On 30 November 2012			Any day expiry	8.47290	8.38400	0
21/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.41400	0.38300	8,440
21/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.86000	0.79000	0
21/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.10700	0.12600	8,440
21/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.45100	0.50900	0
21/06/2012	DAUS On 27 December 2012			Any day expiry	8.50310	8.41410	0
21/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.90400	0.83500	0
21/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.46200	0.43000	7,530
21/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.46900	0.52600	0
21/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.12100	0.14100	7,530
21/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.63720	6.57470	0
21/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.18718	0.15463	0
21/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.13998	0.16993	0
21/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.69100	6.62790	0
21/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.30068	0.26838	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.23968	0.27048	0
21/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.31470	1.30200	0
21/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.04115	0.03682	0
21/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.05645	0.06482	0
21/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.32860	1.31600	0
21/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.06502	0.06037	0
21/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.07642	0.08437	0
<b>Future Open Interest</b>							<b>632,278.00</b>
<b>Option Open Interest</b>							<b>570,111.00</b>
<b>Grand Total</b>							<b>1,202,389.00</b>