



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 27/07/2012 To: 27/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.51830	10.59740	0
27/07/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.09903	1.17864	16,000
27/07/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00283	0.00214	9,200
27/07/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.95091	1.02999	37,000
27/07/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00471	0.00349	0
27/07/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.85283	0.93137	0
27/07/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00663	0.00487	8,000
27/07/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.75625	0.83332	0
27/07/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01005	0.00682	246
27/07/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.57095	0.64436	0
27/07/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02475	0.01786	2,500
27/07/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.52671	0.59881	0
27/07/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.03051	0.02231	44,100
27/07/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.40314	0.46816	0
27/07/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.05694	0.04166	20,360
27/07/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.53894	0.59624	0
27/07/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.14944	0.12614	15,000
27/07/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.45340	1.50374	200
27/07/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.49040	0.46164	0
27/07/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.48020	0.53041	0
27/07/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.19070	0.16032	20,000
27/07/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.60721	0.65441	0
27/07/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.26971	0.23621	180
27/07/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.21458	0.26106	0
27/07/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.16838	0.13456	600
27/07/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.19060	0.23424	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.19440	0.15774	0
27/07/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.18650	0.22913	300
27/07/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.20030	0.16263	0
27/07/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.35735	0.39792	0
27/07/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.31785	0.27782	6,000
27/07/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.13714	0.16815	3,000
27/07/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.29094	0.24165	3,000
27/07/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.11001	0.13609	2,000
27/07/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.36381	0.30959	0
27/07/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.09856	0.12246	500
27/07/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.40236	0.34596	0
27/07/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.25345	0.28344	6,000
27/07/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.51395	0.46334	0
27/07/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.48416	0.51685	0
27/07/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.69746	0.64905	0
27/07/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.48104	0.51355	0
27/07/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.70434	0.65575	0
27/07/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.47795	0.51027	0
27/07/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.71125	0.66247	0
27/07/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.20368	0.22837	0
27/07/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.66418	0.60827	300
27/07/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.60112	0.63210	0
27/07/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.97323	0.92360	0
27/07/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.27418	0.29777	180
27/07/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.93668	0.87957	0
27/07/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.02813	0.03579	7,400
27/07/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.98193	0.90929	0
27/07/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.02371	0.03014	250
27/07/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.07751	1.00364	0
27/07/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.10343	0.11666	300
27/07/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.26393	1.19656	0
27/07/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.20119	0.21896	500
27/07/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.31369	1.25076	0
27/07/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.13644	0.14882	500
27/07/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.89894	1.83062	0
27/07/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.05168	0.05864	0
27/07/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.11218	2.03854	0
27/07/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.11311	0.12333	250
27/07/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.22561	2.15513	0
27/07/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.09786	0.10666	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.51036	2.43846	0
27/07/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.02836	0.03342	0
27/07/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.78886	2.71332	0
27/07/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.52670	8.60780	0
27/07/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.11245	0.13900	0
27/07/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.35625	0.30250	0
27/07/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.25630	0.28658	0
27/07/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.50680	0.45648	0
27/07/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.08834	0.11024	60
27/07/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.44214	0.38374	0
27/07/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
27/07/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.25250	0.17180	0
27/07/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.48416	0.51685	0
27/07/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.69746	0.64905	0
27/07/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.48104	0.51355	0
27/07/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.70434	0.65575	0
27/07/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.47795	0.51027	0
27/07/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.71125	0.66247	0
27/07/2012	£ / R On 18-March-13			Foreign Exchange Future	13.27160	13.36650	2,356
27/07/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.62476	1.71927	0
27/07/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00316	0.00277	6,000
27/07/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.84634	0.93716	0
27/07/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.02474	0.02066	38,400
27/07/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.35776	0.39778	0
27/07/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.60976	0.55488	0
27/07/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.10649	0.13432	24,000
27/07/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.58489	0.51782	0
27/07/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.85861	0.90753	0
27/07/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.11701	1.07103	0
27/07/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.30623	0.34106	0
27/07/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.73823	0.67816	100
27/07/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.78912	0.83547	0
27/07/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	1.21752	1.16897	200
27/07/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.05137	0.06750	14,400
27/07/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.92977	0.85100	0
27/07/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.71301	0.75639	200
27/07/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	1.34141	1.28989	0
27/07/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.17888	0.19974	100
27/07/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.26088	1.18684	0
27/07/2012	£ / R On 18-March-13	14.40	C	Foreign Exchange Future	0.54791	0.58417	200

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27/07/2012	£ / R On 18-March-13	14.40	P	Foreign Exchange Future	1.67631	1.61767	0
27/07/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10630	0.10780	20,018
27/07/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00375	0.00434	0
27/07/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00745	0.00654	0
27/07/2012	€ / R On 13-December-13			Foreign Exchange Future	10.75040	10.78340	435
27/07/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.76797	0.80335	0
27/07/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01297	0.01245	10,200
27/07/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.89050	0.92836	0
27/07/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.05770	0.05956	5,690
27/07/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.49281	0.52717	0
27/07/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03781	0.03627	1,625
27/07/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.37278	0.40596	0
27/07/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06778	0.06506	33,360
27/07/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.18217	0.21038	0
27/07/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.17717	0.16948	1,500
27/07/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.34929	0.38001	0
27/07/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.31649	0.31121	375
27/07/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.30790	0.33666	0
27/07/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.37510	0.36786	750
27/07/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.18697	0.20734	0
27/07/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.67417	0.65854	0
27/07/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.16160	0.17978	0
27/07/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.77880	0.76098	100
27/07/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.29905	0.32184	0
27/07/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.79915	0.78624	0
27/07/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.15301	0.17041	100
27/07/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.82021	0.80161	0
27/07/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.13743	0.15335	750
27/07/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.90463	0.88455	0
27/07/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.56918	0.59772	0
27/07/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.01878	1.01432	0
27/07/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.01612	0.02055	15,360
27/07/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.06112	1.02965	0
27/07/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.09191	0.10303	100
27/07/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.25911	1.23423	0
27/07/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.93150	9.99350	0
27/07/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.24294	0.26773	0
27/07/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.08564	0.07503	0
27/07/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.34354	0.36612	0
27/07/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19454	0.18152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.41815	0.44075	0
27/07/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.28375	0.26875	0
27/07/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.26530	8.31410	0
27/07/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.10636	0.12557	0
27/07/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.18716	0.15837	0
27/07/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.20879	0.22828	0
27/07/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.29349	0.26418	0
27/07/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.23600	0.22280	11,120
27/07/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.02910	0.03390	7,100
27/07/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.18810	0.16150	14,700
27/07/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03470	0.04170	8,000
27/07/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.17770	0.14530	12,800
27/07/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.09210	0.10790	4,800
27/07/2012	CF CANDO CABK On 31-July-12			Can-Do Future	0.01890	0.01610	0
27/07/2012	CF CANDO CABL On 31-July-12			Can-Do Future	0.00460	0.00560	10,000
27/07/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.62110	8.65440	0
27/07/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.06781	0.07125	0
27/07/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.47491	0.44545	0
27/07/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.20247	0.21596	0
27/07/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.62137	0.60156	0
27/07/2012	DAAO On 27-July-12			Any day expiry	8.59080	8.59410	0
27/07/2012	DAAO On 27-July-12	8.54	C	Any day expiry	0.05080	0.05957	0
27/07/2012	DAAO On 27-July-12	8.54	P	Any day expiry	0.00000	0.00547	0
27/07/2012	DAAO On 27-July-12	8.55	C	Any day expiry	0.04080	0.05125	0
27/07/2012	DAAO On 27-July-12	8.55	P	Any day expiry	0.00000	0.00715	0
27/07/2012	DAAO On 27-July-12	8.56	C	Any day expiry	0.03080	0.04337	0
27/07/2012	DAAO On 27-July-12	8.56	P	Any day expiry	0.00000	0.00927	0
27/07/2012	DAAO On 27-July-12	8.57	C	Any day expiry	0.02080	0.03601	0
27/07/2012	DAAO On 27-July-12	8.57	P	Any day expiry	0.00000	0.01191	0
27/07/2012	DAAO On 27-July-12	8.59	C	Any day expiry	0.00080	0.02316	0
27/07/2012	DAAO On 27-July-12	8.59	P	Any day expiry	0.00000	0.01906	0
27/07/2012	DAAP On 27-July-12			Any day expiry	6.63410	6.62600	0
27/07/2012	DAAP On 27-July-12	6.59	C	Any day expiry	0.04410	0.04426	0
27/07/2012	DAAP On 27-July-12	6.59	P	Any day expiry	0.00000	0.00826	0
27/07/2012	DAAP On 27-July-12	6.60	C	Any day expiry	0.03410	0.03674	0
27/07/2012	DAAP On 27-July-12	6.60	P	Any day expiry	0.00000	0.01074	0
27/07/2012	DAAP On 27-July-12	6.61	C	Any day expiry	0.02410	0.03068	0
27/07/2012	DAAP On 27-July-12	6.61	P	Any day expiry	0.00000	0.01468	0
27/07/2012	DAAP On 27-July-12	6.62	C	Any day expiry	0.01410	0.02536	0
27/07/2012	DAAP On 27-July-12	6.62	P	Any day expiry	0.00000	0.01936	0

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27/07/2012	DAAP On 27-July-12	6.70	C	Any day expiry	0.00000	0.00424	0
27/07/2012	DAAP On 27-July-12	6.70	P	Any day expiry	0.06590	0.07824	0
27/07/2012	DAAQ On 30-July-12			Any day expiry	8.19410	8.27550	10,000
27/07/2012	DAAQ On 30-July-12	8.24	C	Any day expiry	0.02647	0.07275	0
27/07/2012	DAAQ On 30-July-12	8.24	P	Any day expiry	0.07237	0.03725	0
27/07/2012	DAAQ On 30-July-12	8.25	C	Any day expiry	0.02373	0.06642	0
27/07/2012	DAAQ On 30-July-12	8.25	P	Any day expiry	0.07963	0.04092	0
27/07/2012	DAAQ On 30-July-12	8.26	C	Any day expiry	0.02125	0.06038	0
27/07/2012	DAAQ On 30-July-12	8.26	P	Any day expiry	0.08715	0.04488	0
27/07/2012	DAAQ On 30-July-12	8.29	C	Any day expiry	0.01519	0.04405	10,000
27/07/2012	DAAQ On 30-July-12	8.29	P	Any day expiry	0.11109	0.05855	0
27/07/2012	DAAQ On 30-July-12	8.40	C	Any day expiry	0.00434	0.01544	0
27/07/2012	DAAQ On 30-July-12	8.40	P	Any day expiry	0.21024	0.13994	10,000
27/07/2012	DAAR On 31-July-12			Any day expiry	6.61920	6.62600	20,000
27/07/2012	DAAR On 31-July-12	6.59	C	Any day expiry	0.05588	0.06343	0
27/07/2012	DAAR On 31-July-12	6.59	P	Any day expiry	0.02668	0.02743	0
27/07/2012	DAAR On 31-July-12	6.60	C	Any day expiry	0.04927	0.05665	0
27/07/2012	DAAR On 31-July-12	6.60	P	Any day expiry	0.03007	0.03065	0
27/07/2012	DAAR On 31-July-12	6.61	C	Any day expiry	0.04432	0.05153	0
27/07/2012	DAAR On 31-July-12	6.61	P	Any day expiry	0.03512	0.03553	10,000
27/07/2012	DAAR On 31-July-12	6.71	C	Any day expiry	0.01407	0.01863	0
27/07/2012	DAAR On 31-July-12	6.71	P	Any day expiry	0.10487	0.10263	20,000
27/07/2012	DAAS On 02-August-12			Any day expiry	8.19530	8.27000	0
27/07/2012	DAAS On 02-August-12	8.24	C	Any day expiry	0.04671	0.00000	0
27/07/2012	DAAS On 02-August-12	8.24	P	Any day expiry	0.09141	0.00000	0
27/07/2012	DAAS On 02-August-12	8.25	C	Any day expiry	0.04341	0.00000	0
27/07/2012	DAAS On 02-August-12	8.25	P	Any day expiry	0.09811	0.00000	0
27/07/2012	DAAS On 02-August-12	8.26	C	Any day expiry	0.04033	0.00000	0
27/07/2012	DAAS On 02-August-12	8.26	P	Any day expiry	0.10503	0.00000	0
27/07/2012	DAAS On 02-August-12	8.30	C	Any day expiry	0.02984	0.00000	4,000
27/07/2012	DAAS On 02-August-12	8.30	P	Any day expiry	0.13454	0.00000	0
27/07/2012	DAUS On 27-December-12			Any day expiry	8.35330	8.43390	0
27/07/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.91400	0.99000	0
27/07/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.02100	0.01700	0
27/07/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.72700	0.79200	0
27/07/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.09400	0.07800	7,530
27/07/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.29200	0.33400	0
27/07/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.24900	0.21100	0
27/07/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.30200	0.33500	7,530
27/07/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.45900	0.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.69190	6.69920	0
27/07/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.13552	0.14046	0
27/07/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.08262	0.08046	0
27/07/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.23519	0.23983	0
27/07/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.17329	0.17063	0
27/07/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.29740	1.30960	0
27/07/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.01474	0.01862	0
27/07/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05674	0.04902	0
27/07/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.03609	0.04082	0
27/07/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07869	0.07122	0
<b>Futures Open Interest</b>							<b>594,957.00</b>
<b>Options Open Interest</b>							<b>629,001.00</b>
<b>Total</b>							<b>1,223,958.00</b>