



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 13/07/2012 To: 13/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.58700	10.69400	0
13/07/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.19054	1.29847	16,000
13/07/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00364	0.00307	9,200
13/07/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.04256	1.15013	37,000
13/07/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00566	0.00473	0
13/07/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.94453	1.05172	0
13/07/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00763	0.00632	8,000
13/07/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.84723	0.95387	0
13/07/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.01033	0.00847	246
13/07/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.66149	0.76304	0
13/07/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02459	0.01764	2,500
13/07/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.61693	0.71713	0
13/07/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.03003	0.02173	44,100
13/07/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.48952	0.58442	0
13/07/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.05262	0.03902	20,360
13/07/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.62213	0.70726	0
13/07/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.13453	0.11066	15,000
13/07/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.47966	1.56935	200
13/07/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.42296	0.39305	0
13/07/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.55366	0.63439	0
13/07/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.16606	0.13779	20,000
13/07/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.67631	0.75529	0
13/07/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.23371	0.20319	180
13/07/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.28812	0.35933	0
13/07/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.15122	0.11393	600
13/07/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.26170	0.32905	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.17480	0.13365	4,500
13/07/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.25664	0.32322	300
13/07/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.17974	0.13782	0
13/07/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.42131	0.48541	0
13/07/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.28371	0.23881	6,000
13/07/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.19556	0.24955	3,000
13/07/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.25866	0.20415	0
13/07/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.16254	0.20741	2,000
13/07/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.32564	0.26201	0
13/07/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.14825	0.18974	500
13/07/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.36135	0.29434	0
13/07/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.30452	0.35227	6,000
13/07/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.46692	0.40567	0
13/07/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.53429	0.58587	0
13/07/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.63559	0.57737	0
13/07/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.53090	0.58228	0
13/07/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.64220	0.58378	0
13/07/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.52752	0.57861	0
13/07/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.64882	0.59011	0
13/07/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.24766	0.28728	0
13/07/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.61006	0.54068	300
13/07/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.64024	0.69015	0
13/07/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.90724	0.84635	0
13/07/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.31049	0.34718	180
13/07/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.86789	0.79508	0
13/07/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.05077	0.06482	5,500
13/07/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.91387	0.81942	0
13/07/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.04380	0.05614	250
13/07/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.00690	0.91074	0
13/07/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.12970	0.15036	300
13/07/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.19210	1.10376	0
13/07/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.22920	0.25619	500
13/07/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.23660	1.15409	0
13/07/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.15622	0.17356	500
13/07/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.81362	1.72146	0
13/07/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.06662	0.07676	0
13/07/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.02902	1.93016	0
13/07/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.12987	0.14434	250
13/07/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.13727	2.04224	0
13/07/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.11245	0.12450	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.41985	2.32240	0
13/07/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.04134	0.05028	0
13/07/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.70374	2.60368	0
13/07/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.63870	8.74850	0
13/07/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.16557	0.21114	0
13/07/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.31867	0.25574	0
13/07/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.30774	0.35593	0
13/07/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.46014	0.39933	0
13/07/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.13529	0.17360	60
13/07/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.39839	0.32820	0
13/07/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
13/07/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.14740	0.03790	0
13/07/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.53429	0.58587	0
13/07/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.63559	0.57737	0
13/07/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.53090	0.58228	0
13/07/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.64220	0.58378	0
13/07/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.52752	0.57861	0
13/07/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.64882	0.59011	0
13/07/2012	£ / R On 18-March-13			Foreign Exchange Future	13.27840	13.32230	1,905
13/07/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.62277	1.66905	0
13/07/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.01077	0.01145	6,000
13/07/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.84932	0.89834	0
13/07/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.03732	0.04074	38,400
13/07/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.38154	0.40603	0
13/07/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.63464	0.61433	0
13/07/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.14612	0.16296	24,000
13/07/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.63412	0.60536	0
13/07/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.87666	0.90946	0
13/07/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.12826	1.11716	0
13/07/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.33042	0.35231	0
13/07/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.76352	0.74061	100
13/07/2012	£ / R On 14-December-12	13.70	C	Foreign Exchange Future	0.29391	0.31380	100
13/07/2012	£ / R On 14-December-12	13.70	P	Foreign Exchange Future	0.87701	0.85210	0
13/07/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.08211	0.09255	14,400
13/07/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.97011	0.93495	0
13/07/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.20136	0.21598	100
13/07/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.28446	1.25428	0
13/07/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10680	0.10800	50
13/07/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00425	0.00480	0
13/07/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00745	0.00680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	€ / R On 13-December-13			Foreign Exchange Future	10.78400	10.86270	435
13/07/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.78380	0.86189	0
13/07/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01830	0.01539	10,200
13/07/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.91683	0.98967	0
13/07/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.06393	0.05607	5,690
13/07/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.51573	0.58678	0
13/07/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05023	0.04028	1,625
13/07/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.40161	0.46430	0
13/07/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.08611	0.06780	33,360
13/07/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.22041	0.26598	0
13/07/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.20491	0.16948	1,500
13/07/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.38088	0.42319	0
13/07/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.32798	0.28959	375
13/07/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.33928	0.37623	0
13/07/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.38638	0.34263	750
13/07/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.21494	0.23759	0
13/07/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.68204	0.62399	0
13/07/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.18809	0.20736	0
13/07/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.78519	0.72376	100
13/07/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.32441	0.34819	0
13/07/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.79461	0.73859	0
13/07/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.17891	0.19715	100
13/07/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.82601	0.76355	0
13/07/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.16215	0.17852	750
13/07/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.90925	0.84492	0
13/07/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.58442	0.61024	0
13/07/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.00042	0.94754	0
13/07/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.03503	0.04047	15,360
13/07/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.06953	0.99397	0
13/07/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.11209	0.12298	100
13/07/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.25919	1.18938	0
13/07/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.82350	9.80070	0
13/07/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.19671	0.20654	0
13/07/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.14321	0.13914	0
13/07/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.31094	0.31814	0
13/07/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.25704	0.25114	0
13/07/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.39960	0.40566	0
13/07/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.34950	0.34266	0
13/07/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.30030	8.31390	0
13/07/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.13584	0.14038	0

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13/07/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.18864	0.17878	0
13/07/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.23346	0.24019	0
13/07/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.28316	0.27629	0
13/07/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.18710	0.18340	11,120
13/07/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.03390	0.04010	7,100
13/07/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.17000	0.13400	14,700
13/07/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03750	0.04520	8,000
13/07/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.21870	0.20650	12,800
13/07/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.08290	0.08680	4,800
13/07/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.63660	8.70550	0
13/07/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.09104	0.11414	0
13/07/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.49024	0.44374	0
13/07/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.22681	0.25346	0
13/07/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.63021	0.58796	0
13/07/2012	DAAJ On 13-July-12			Any day expiry	8.29570	8.37250	0
13/07/2012	DAAJ On 13-July-12	8.20	C	Any day expiry	0.09570	0.17298	0
13/07/2012	DAAJ On 13-July-12	8.20	P	Any day expiry	0.00000	0.00048	0
13/07/2012	DAAJ On 13-July-12	8.29	C	Any day expiry	0.00570	0.08651	0
13/07/2012	DAAJ On 13-July-12	8.29	P	Any day expiry	0.00000	0.00401	0
13/07/2012	DAAJ On 13-July-12	8.30	C	Any day expiry	0.00000	0.07754	0
13/07/2012	DAAJ On 13-July-12	8.30	P	Any day expiry	0.00430	0.00504	0
13/07/2012	DAAJ On 13-July-12	8.31	C	Any day expiry	0.00000	0.06956	0
13/07/2012	DAAJ On 13-July-12	8.31	P	Any day expiry	0.01430	0.00706	0
13/07/2012	DAAJ On 13-July-12	8.32	C	Any day expiry	0.00000	0.06208	0
13/07/2012	DAAJ On 13-July-12	8.32	P	Any day expiry	0.02430	0.00958	0
13/07/2012	DAAK On 17-July-12			Any day expiry	8.44590	8.46000	5,000
13/07/2012	DAAK On 17-July-12	8.34	C	Any day expiry	0.11478	0.12974	0
13/07/2012	DAAK On 17-July-12	8.34	P	Any day expiry	0.00888	0.00974	0
13/07/2012	DAAK On 17-July-12	8.35	C	Any day expiry	0.10600	0.12086	0
13/07/2012	DAAK On 17-July-12	8.35	P	Any day expiry	0.01010	0.01086	0
13/07/2012	DAAK On 17-July-12	8.36	C	Any day expiry	0.09740	0.11212	0
13/07/2012	DAAK On 17-July-12	8.36	P	Any day expiry	0.01150	0.01212	0
13/07/2012	DAAK On 17-July-12	8.37	C	Any day expiry	0.08899	0.10354	10,000
13/07/2012	DAAK On 17-July-12	8.37	P	Any day expiry	0.01309	0.01354	0
13/07/2012	DAAK On 17-July-12	8.47	C	Any day expiry	0.02501	0.03481	0
13/07/2012	DAAK On 17-July-12	8.47	P	Any day expiry	0.04911	0.04481	5,000
13/07/2012	DAAL On 17-July-12			Any day expiry	8.26300	8.37000	10,000
13/07/2012	DAAL On 17-July-12	8.19	C	Any day expiry	0.09503	0.19062	0
13/07/2012	DAAL On 17-July-12	8.19	P	Any day expiry	0.02203	0.01062	0
13/07/2012	DAAL On 17-July-12	8.20	C	Any day expiry	0.08748	0.18171	10,000

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13/07/2012	DAAL On 17-July-12	8.20	P	Any day expiry	0.02448	0.01171	0
13/07/2012	DAAL On 17-July-12	8.21	C	Any day expiry	0.08016	0.17290	0
13/07/2012	DAAL On 17-July-12	8.21	P	Any day expiry	0.02716	0.01290	0
13/07/2012	DAAM On 20-July-12			Any day expiry	6.58000	6.60000	0
13/07/2012	DAAM On 20-July-12	6.59	C	Any day expiry	0.04537	0.00000	0
13/07/2012	DAAM On 20-July-12	6.59	P	Any day expiry	0.05537	0.00000	0
13/07/2012	DAAM On 20-July-12	6.60	C	Any day expiry	0.04046	0.00000	0
13/07/2012	DAAM On 20-July-12	6.60	P	Any day expiry	0.06046	0.00000	10,000
13/07/2012	DAAM On 20-July-12	6.61	C	Any day expiry	0.03681	0.00000	0
13/07/2012	DAAM On 20-July-12	6.61	P	Any day expiry	0.06681	0.00000	0
13/07/2012	DAUS On 27-December-12			Any day expiry	8.45250	8.56150	0
13/07/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.01000	1.11500	0
13/07/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.02300	0.01900	0
13/07/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.81600	0.91000	0
13/07/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.08400	0.06900	7,530
13/07/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.36200	0.42800	0
13/07/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.22500	0.18200	0
13/07/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.35600	0.40900	7,530
13/07/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.41400	0.35800	0
13/07/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.65500	6.68130	0
13/07/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.12519	0.14034	0
13/07/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.11379	0.10364	0
13/07/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.22799	0.24498	0
13/07/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.20299	0.19368	0
13/07/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.31720	1.33540	0
13/07/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.02400	0.03215	0
13/07/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05010	0.03985	0
13/07/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.04661	0.05531	0
13/07/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.06941	0.05991	0
<b>Futures Open Interest</b>							<b>516,064.00</b>
<b>Options Open Interest</b>							<b>607,501.00</b>
<b>Total</b>							<b>1,123,565.00</b>