



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 20/07/2012 To: 20/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.59070	10.51230	0
20/07/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.17871	1.10192	16,000
20/07/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00211	0.00292	9,200
20/07/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.02992	0.95377	37,000
20/07/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00332	0.00477	0
20/07/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.93113	0.85565	0
20/07/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00453	0.00665	8,000
20/07/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.83337	0.75901	0
20/07/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.00677	0.01002	246
20/07/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.64366	0.57360	0
20/07/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.01706	0.02460	2,500
20/07/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.59779	0.52931	0
20/07/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.02119	0.03031	44,100
20/07/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.46577	0.40577	0
20/07/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.03917	0.05677	20,360
20/07/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.59161	0.53706	0
20/07/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.12161	0.14486	15,000
20/07/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.44071	1.37941	200
20/07/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.45981	0.47821	0
20/07/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.52465	0.47824	0
20/07/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.15465	0.18604	20,000
20/07/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.64345	0.60093	0
20/07/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.22465	0.25913	180
20/07/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.25643	0.21869	0
20/07/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.12983	0.16969	600
20/07/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.22883	0.19495	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.15223	0.19595	3,000
20/07/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.22357	0.19091	300
20/07/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.15697	0.20191	0
20/07/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.38997	0.35567	0
20/07/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.26997	0.31347	6,000
20/07/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.16410	0.14238	3,000
20/07/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.23750	0.29338	0
20/07/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.13231	0.11564	2,000
20/07/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.30571	0.36664	0
20/07/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.11884	0.10433	500
20/07/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.34224	0.40533	0
20/07/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.27475	0.25284	6,000
20/07/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.45475	0.51064	0
20/07/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.50037	0.47486	0
20/07/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.63047	0.68056	0
20/07/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.49706	0.47177	0
20/07/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.63716	0.68747	0
20/07/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.49378	0.46871	0
20/07/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.64388	0.69441	0
20/07/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.21999	0.20382	0
20/07/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.59999	0.66162	300
20/07/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.60501	0.57807	0
20/07/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.90581	0.95507	0
20/07/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.28431	0.26954	180
20/07/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.86551	0.92774	0
20/07/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.03497	0.03290	5,500
20/07/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.90837	0.98390	0
20/07/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.02960	0.02810	250
20/07/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.00300	1.07910	0
20/07/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.11085	0.10498	300
20/07/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.19085	1.26278	0
20/07/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.20733	0.19801	500
20/07/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.23853	1.30621	0
20/07/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.13981	0.13486	500
20/07/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.82101	1.89306	0
20/07/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.05536	0.05342	0
20/07/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.03536	2.11122	0
20/07/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.11555	0.11203	250
20/07/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.14675	2.22023	0
20/07/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.09978	0.09715	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.43098	2.50535	0
20/07/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.03142	0.02968	0
20/07/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.71142	2.78748	0
20/07/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.60990	8.53430	0
20/07/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.13518	0.11806	0
20/07/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.29858	0.35906	0
20/07/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.27787	0.25565	0
20/07/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.44787	0.50345	0
20/07/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.10681	0.09421	60
20/07/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.38021	0.44521	0
20/07/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
20/07/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.17120	0.24820	0
20/07/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.50037	0.47486	0
20/07/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.63047	0.68056	0
20/07/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.49706	0.47177	0
20/07/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.63716	0.68747	0
20/07/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.49378	0.46871	0
20/07/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.64388	0.69441	0
20/07/2012	£ / R On 18-March-13			Foreign Exchange Future	13.31430	13.25260	1,905
20/07/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.67311	1.61242	0
20/07/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00671	0.00832	6,000
20/07/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.89221	0.83410	0
20/07/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.02581	0.03000	38,400
20/07/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.36412	0.34166	0
20/07/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.57342	0.61346	0
20/07/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.12618	0.11197	24,000
20/07/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.55978	0.60787	0
20/07/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.85979	0.84343	0
20/07/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.07549	1.12083	0
20/07/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.31155	0.29232	0
20/07/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.70085	0.74412	100
20/07/2012	£ / R On 14-December-12	13.70	C	Foreign Exchange Future	0.27438	0.25750	100
20/07/2012	£ / R On 14-December-12	13.70	P	Foreign Exchange Future	0.81368	0.85930	0
20/07/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.06120	0.05248	14,400
20/07/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.89480	0.94838	0
20/07/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.18146	0.17022	100
20/07/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.22076	1.27202	0
20/07/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10740	0.10630	50
20/07/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00407	0.00375	0
20/07/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00667	0.00745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2012	€ / R On 13-December-13			Foreign Exchange Future	10.67020	10.65410	435
20/07/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.70342	0.68871	0
20/07/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01532	0.01591	10,200
20/07/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.82798	0.81476	0
20/07/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.06258	0.06516	5,690
20/07/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.43393	0.42194	0
20/07/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.04583	0.04914	1,625
20/07/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.32075	0.30991	0
20/07/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.08265	0.08711	33,360
20/07/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.15343	0.14945	0
20/07/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.21533	0.22665	1,500
20/07/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.31179	0.30735	0
20/07/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.34639	0.35775	375
20/07/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.27604	0.27217	0
20/07/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.41064	0.42257	750
20/07/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.16812	0.16611	0
20/07/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.72272	0.73651	0
20/07/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.14576	0.14417	0
20/07/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.83036	0.84457	100
20/07/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.27246	0.26972	0
20/07/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.83996	0.85212	0
20/07/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.13815	0.13670	100
20/07/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.87275	0.88710	0
20/07/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.12438	0.12318	750
20/07/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.95898	0.97358	0
20/07/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.52207	0.51458	0
20/07/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.05187	1.06048	0
20/07/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.01643	0.01567	15,360
20/07/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.12833	1.14287	0
20/07/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.08406	0.08347	100
20/07/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.31866	1.33387	0
20/07/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.98820	9.94130	0
20/07/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.25783	0.23432	0
20/07/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.07873	0.10402	0
20/07/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.35741	0.34010	0
20/07/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.18611	0.21740	0
20/07/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.43666	0.42071	0
20/07/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.27646	0.30891	0
20/07/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.30740	8.25770	0
20/07/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.12743	0.11167	0

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20/07/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.16613	0.19957	0
20/07/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.22329	0.20627	0
20/07/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.26589	0.29857	0
20/07/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.22020	0.21540	11,120
20/07/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.02720	0.02620	7,100
20/07/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.16680	0.19200	14,700
20/07/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03990	0.03380	8,000
20/07/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.17680	0.20190	12,800
20/07/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.09710	0.08590	4,800
20/07/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.56330	8.54920	0
20/07/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.06460	0.06607	0
20/07/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.52750	0.54377	0
20/07/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.18790	0.19310	0
20/07/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.66460	0.68390	0
20/07/2012	DAAM On 20-July-12			Any day expiry	6.61140	6.58250	0
20/07/2012	DAAM On 20-July-12	6.51	C	Any day expiry	0.10140	0.07512	0
20/07/2012	DAAM On 20-July-12	6.51	P	Any day expiry	0.00000	0.00262	0
20/07/2012	DAAM On 20-July-12	6.53	C	Any day expiry	0.08140	0.05737	0
20/07/2012	DAAM On 20-July-12	6.53	P	Any day expiry	0.00000	0.00487	0
20/07/2012	DAAM On 20-July-12	6.54	C	Any day expiry	0.07140	0.04904	0
20/07/2012	DAAM On 20-July-12	6.54	P	Any day expiry	0.00000	0.00654	0
20/07/2012	DAAM On 20-July-12	6.59	C	Any day expiry	0.02140	0.01614	0
20/07/2012	DAAM On 20-July-12	6.59	P	Any day expiry	0.00000	0.02364	0
20/07/2012	DAAM On 20-July-12	6.60	C	Any day expiry	0.01140	0.01181	0
20/07/2012	DAAM On 20-July-12	6.60	P	Any day expiry	0.00000	0.02931	0
20/07/2012	DAAM On 20-July-12	6.61	C	Any day expiry	0.00140	0.00903	0
20/07/2012	DAAM On 20-July-12	6.61	P	Any day expiry	0.00000	0.03653	0
20/07/2012	DAAN On 24-July-12			Any day expiry	8.26650	8.18810	0
20/07/2012	DAAN On 24-July-12	8.19	C	Any day expiry	0.09481	0.04901	0
20/07/2012	DAAN On 24-July-12	8.19	P	Any day expiry	0.01831	0.05091	0
20/07/2012	DAAN On 24-July-12	8.20	C	Any day expiry	0.08699	0.04370	0
20/07/2012	DAAN On 24-July-12	8.20	P	Any day expiry	0.02049	0.05560	0
20/07/2012	DAAN On 24-July-12	8.21	C	Any day expiry	0.07941	0.03987	0
20/07/2012	DAAN On 24-July-12	8.21	P	Any day expiry	0.02291	0.06177	0
20/07/2012	DAAO On 27-July-12			Any day expiry	8.58530	8.55000	0
20/07/2012	DAAO On 27-July-12	8.54	C	Any day expiry	0.07729	0.00000	0
20/07/2012	DAAO On 27-July-12	8.54	P	Any day expiry	0.03199	0.00000	0
20/07/2012	DAAO On 27-July-12	8.55	C	Any day expiry	0.07043	0.00000	0
20/07/2012	DAAO On 27-July-12	8.55	P	Any day expiry	0.03513	0.00000	0
20/07/2012	DAAO On 27-July-12	8.56	C	Any day expiry	0.06384	0.00000	0

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20/07/2012	DAAO On 27-July-12	8.56	P	Any day expiry	0.03854	0.00000	0
20/07/2012	DAAO On 27-July-12	8.57	C	Any day expiry	0.05755	0.00000	0
20/07/2012	DAAO On 27-July-12	8.57	P	Any day expiry	0.04225	0.00000	10,000
20/07/2012	DAAO On 27-July-12	8.59	C	Any day expiry	0.04588	0.00000	0
20/07/2012	DAAO On 27-July-12	8.59	P	Any day expiry	0.05058	0.00000	5,000
20/07/2012	DAAP On 27-July-12			Any day expiry	6.60990	6.60000	0
20/07/2012	DAAP On 27-July-12	6.59	C	Any day expiry	0.05684	0.00000	0
20/07/2012	DAAP On 27-July-12	6.59	P	Any day expiry	0.03694	0.00000	0
20/07/2012	DAAP On 27-July-12	6.60	C	Any day expiry	0.05075	0.00000	0
20/07/2012	DAAP On 27-July-12	6.60	P	Any day expiry	0.04085	0.00000	0
20/07/2012	DAAP On 27-July-12	6.61	C	Any day expiry	0.04614	0.00000	0
20/07/2012	DAAP On 27-July-12	6.61	P	Any day expiry	0.04624	0.00000	0
20/07/2012	DAAP On 27-July-12	6.62	C	Any day expiry	0.04188	0.00000	0
20/07/2012	DAAP On 27-July-12	6.62	P	Any day expiry	0.05198	0.00000	10,000
20/07/2012	DAUS On 27-December-12			Any day expiry	8.43390	8.35600	0
20/07/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.99000	0.91600	0
20/07/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.01700	0.02000	0
20/07/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.78900	0.72600	0
20/07/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.07500	0.09000	7,530
20/07/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.33000	0.29400	0
20/07/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.20700	0.24800	0
20/07/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.32500	0.30000	7,530
20/07/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.40100	0.45400	0
20/07/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.67920	6.65250	0
20/07/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.12844	0.11460	0
20/07/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.08704	0.10090	0
20/07/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.22633	0.21354	0
20/07/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.17713	0.19104	0
20/07/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.31320	1.30150	0
20/07/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.01961	0.01680	0
20/07/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.04711	0.05620	0
20/07/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.04113	0.03762	0
20/07/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.06793	0.07612	0
<b>Futures Open Interest</b>							<b>509,404.00</b>
<b>Options Open Interest</b>							<b>597,501.00</b>
<b>Total</b>							<b>1,106,905.00</b>