



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 30/07/2012 To: 30/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.53460	10.51830	0
30/07/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.11415	1.09903	16,000
30/07/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00235	0.00283	9,200
30/07/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.96569	0.95091	37,000
30/07/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.00389	0.00471	0
30/07/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.86728	0.85283	0
30/07/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.00548	0.00663	8,000
30/07/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.77017	0.75625	0
30/07/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.00837	0.01005	246
30/07/2012	\$ / R On 17-September-12	7.70	C	Foreign Exchange Future	0.58311	0.57095	0
30/07/2012	\$ / R On 17-September-12	7.70	P	Foreign Exchange Future	0.02131	0.02475	2,500
30/07/2012	\$ / R On 17-September-12	7.75	C	Foreign Exchange Future	0.53828	0.52671	0
30/07/2012	\$ / R On 17-September-12	7.75	P	Foreign Exchange Future	0.02648	0.03051	44,100
30/07/2012	\$ / R On 17-September-12	7.90	C	Foreign Exchange Future	0.41239	0.40314	0
30/07/2012	\$ / R On 17-September-12	7.90	P	Foreign Exchange Future	0.05059	0.05694	20,360
30/07/2012	\$ / R On 14-December-12	7.95	C	Foreign Exchange Future	0.54666	0.53894	0
30/07/2012	\$ / R On 14-December-12	7.95	P	Foreign Exchange Future	0.14046	0.14944	15,000
30/07/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.43410	1.45340	200
30/07/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.49240	0.49040	0
30/07/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.48664	0.48020	0
30/07/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.18044	0.19070	20,000
30/07/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.61387	0.60721	0
30/07/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.25827	0.26971	180
30/07/2012	\$ / R On 17-September-12	8.20	C	Foreign Exchange Future	0.21770	0.21458	0
30/07/2012	\$ / R On 17-September-12	8.20	P	Foreign Exchange Future	0.15590	0.16838	600
30/07/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.19280	0.19060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.18100	0.19440	0
30/07/2012	\$ / R On 17-September-12	8.26	C	Foreign Exchange Future	0.18854	0.18650	300
30/07/2012	\$ / R On 17-September-12	8.26	P	Foreign Exchange Future	0.18674	0.20030	0
30/07/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.36097	0.35735	0
30/07/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.30477	0.31785	6,000
30/07/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.13733	0.13714	3,000
30/07/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.27553	0.29094	3,000
30/07/2012	\$ / R On 17-September-12	8.50	C	Foreign Exchange Future	0.10927	0.11001	2,000
30/07/2012	\$ / R On 17-September-12	8.50	P	Foreign Exchange Future	0.34747	0.36381	0
30/07/2012	\$ / R On 17-September-12	8.55	C	Foreign Exchange Future	0.09747	0.09856	500
30/07/2012	\$ / R On 17-September-12	8.55	P	Foreign Exchange Future	0.38567	0.40236	0
30/07/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.25484	0.25345	6,000
30/07/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.49864	0.51395	0
30/07/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.48784	0.48416	0
30/07/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.68044	0.69746	0
30/07/2012	\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.48468	0.48104	0
30/07/2012	\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.68728	0.70434	0
30/07/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.48155	0.47795	0
30/07/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.69415	0.71125	0
30/07/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.20414	0.20368	0
30/07/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.64794	0.66418	300
30/07/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.60324	0.60112	0
30/07/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.95854	0.97323	0
30/07/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.27529	0.27418	180
30/07/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.91969	0.93668	0
30/07/2012	\$ / R On 17-September-12	9.20	C	Foreign Exchange Future	0.02631	0.02813	7,400
30/07/2012	\$ / R On 17-September-12	9.20	P	Foreign Exchange Future	0.96451	0.98193	0
30/07/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.02199	0.02371	250
30/07/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	1.06019	1.07751	0
30/07/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.10265	0.10343	300
30/07/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.24645	1.26393	0
30/07/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.20166	0.20119	500
30/07/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	1.29606	1.31369	0
30/07/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.13658	0.13644	500
30/07/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.88098	1.89894	0
30/07/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.05073	0.05168	0
30/07/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	2.09453	2.11218	0
30/07/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.11318	0.11311	250
30/07/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	2.20758	2.22561	0
30/07/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.09792	0.09786	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.49232	2.51036	0
30/07/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.02757	0.02836	0
30/07/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.77137	2.78886	0
30/07/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.54740	8.52670	0
30/07/2012	\$ / R MAXI On 17-September-12	8.49	C	Foreign Exchange Future	0.11179	0.11245	0
30/07/2012	\$ / R MAXI On 17-September-12	8.49	P	Foreign Exchange Future	0.33999	0.35625	0
30/07/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.25774	0.25630	0
30/07/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.49154	0.50680	0
30/07/2012	\$ / R MAXI On 17-September-12	8.60	C	Foreign Exchange Future	0.08697	0.08834	60
30/07/2012	\$ / R MAXI On 17-September-12	8.60	P	Foreign Exchange Future	0.42517	0.44214	0
30/07/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
30/07/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.23440	0.25250	0
30/07/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.48784	0.48416	0
30/07/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.68044	0.69746	0
30/07/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.48468	0.48104	0
30/07/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.68728	0.70434	0
30/07/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.48155	0.47795	0
30/07/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.69415	0.71125	0
30/07/2012	£ / R On 18-March-13			Foreign Exchange Future	13.26660	13.27160	2,356
30/07/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.61628	1.62476	0
30/07/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.00298	0.00316	6,000
30/07/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	0.83717	0.84634	0
30/07/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.02387	0.02474	38,400
30/07/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.35186	0.35776	0
30/07/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.61056	0.60976	0
30/07/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.10154	0.10649	24,000
30/07/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.58824	0.58489	0
30/07/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.84870	0.85861	0
30/07/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	1.11210	1.11701	0
30/07/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.30112	0.30623	0
30/07/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.73982	0.73823	100
30/07/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.77937	0.78912	0
30/07/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	1.21277	1.21752	200
30/07/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.04848	0.05137	14,400
30/07/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.93518	0.92977	0
30/07/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.70349	0.71301	200
30/07/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	1.33689	1.34141	0
30/07/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.17596	0.17888	100
30/07/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	1.26466	1.26088	0
30/07/2012	£ / R On 18-March-13	14.40	C	Foreign Exchange Future	0.53911	0.54791	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	£ / R On 18-March-13	14.40	P	Foreign Exchange Future	1.67251	1.67631	0
30/07/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10700	0.10630	20,018
30/07/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00398	0.00375	0
30/07/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00698	0.00745	0
30/07/2012	€ / R On 13-December-13			Foreign Exchange Future	10.66580	10.75040	435
30/07/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.68939	0.76797	0
30/07/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01609	0.01297	10,200
30/07/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.81933	0.89050	0
30/07/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.06723	0.05770	5,690
30/07/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.42320	0.49281	0
30/07/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.04990	0.03781	1,625
30/07/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.31088	0.37278	0
30/07/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.08758	0.06778	33,360
30/07/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.14464	0.18217	0
30/07/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.22134	0.17717	1,500
30/07/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.31130	0.34929	0
30/07/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.35920	0.31649	375
30/07/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.27529	0.30790	0
30/07/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.42319	0.37510	750
30/07/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.16619	0.18697	0
30/07/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.73409	0.67417	0
30/07/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.14365	0.16160	0
30/07/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.84155	0.77880	100
30/07/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.27937	0.29905	0
30/07/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.85947	0.79915	0
30/07/2012	€ / R On 14-December-12	11.00	C	Foreign Exchange Future	0.13597	0.15301	100
30/07/2012	€ / R On 14-December-12	11.00	P	Foreign Exchange Future	0.88387	0.82021	0
30/07/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.12207	0.13743	750
30/07/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.96997	0.90463	0
30/07/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.54738	0.56918	0
30/07/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	1.08158	1.01878	0
30/07/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.01154	0.01612	15,360
30/07/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	1.13824	1.06112	0
30/07/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.08151	0.09191	100
30/07/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	1.32941	1.25911	0
30/07/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.97490	9.93150	0
30/07/2012	AU\$ / R On 17-September-12	8.42	C	Foreign Exchange Future	0.27308	0.24294	0
30/07/2012	AU\$ / R On 17-September-12	8.42	P	Foreign Exchange Future	0.06598	0.08564	0
30/07/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.37101	0.34354	0
30/07/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.17181	0.19454	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.44301	0.41815	0
30/07/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.25901	0.28375	0
30/07/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.30330	8.26530	0
30/07/2012	CAD/ R On 17-September-12	8.27	C	Foreign Exchange Future	0.11235	0.10636	0
30/07/2012	CAD/ R On 17-September-12	8.27	P	Foreign Exchange Future	0.15605	0.18716	0
30/07/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.21790	0.20879	0
30/07/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.26460	0.29349	0
30/07/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.25810	0.23600	11,120
30/07/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.02240	0.02910	7,100
30/07/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.18540	0.18810	14,700
30/07/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03530	0.03470	8,000
30/07/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.17880	0.17770	12,800
30/07/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.09040	0.09210	4,800
30/07/2012	CF CANDO CABK On 31-July-12			Can-Do Future	0.02460	0.01890	0
30/07/2012	CF CANDO CABL On 31-July-12			Can-Do Future	0.00040	0.00460	10,000
30/07/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.54710	8.62110	0
30/07/2012	CHF / R On 17-September-12	8.91	C	Foreign Exchange Future	0.04662	0.06781	0
30/07/2012	CHF / R On 17-September-12	8.91	P	Foreign Exchange Future	0.52822	0.47491	0
30/07/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.16712	0.20247	0
30/07/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.66002	0.62137	0
30/07/2012	DAAQ On 30-July-12			Any day expiry	8.20280	8.19410	0
30/07/2012	DAAQ On 30-July-12	8.24	C	Any day expiry	0.00000	0.02647	0
30/07/2012	DAAQ On 30-July-12	8.24	P	Any day expiry	0.03720	0.07237	0
30/07/2012	DAAQ On 30-July-12	8.25	C	Any day expiry	0.00000	0.02373	0
30/07/2012	DAAQ On 30-July-12	8.25	P	Any day expiry	0.04720	0.07963	0
30/07/2012	DAAQ On 30-July-12	8.26	C	Any day expiry	0.00000	0.02125	0
30/07/2012	DAAQ On 30-July-12	8.26	P	Any day expiry	0.05720	0.08715	0
30/07/2012	DAAQ On 30-July-12	8.29	C	Any day expiry	0.00000	0.01519	0
30/07/2012	DAAQ On 30-July-12	8.29	P	Any day expiry	0.08720	0.11109	0
30/07/2012	DAAQ On 30-July-12	8.40	C	Any day expiry	0.00000	0.00434	0
30/07/2012	DAAQ On 30-July-12	8.40	P	Any day expiry	0.19720	0.21024	0
30/07/2012	DAAR On 31-July-12			Any day expiry	6.63860	6.61920	16,000
30/07/2012	DAAR On 31-July-12	6.59	C	Any day expiry	0.05603	0.05588	0
30/07/2012	DAAR On 31-July-12	6.59	P	Any day expiry	0.00743	0.02668	0
30/07/2012	DAAR On 31-July-12	6.60	C	Any day expiry	0.04812	0.04927	0
30/07/2012	DAAR On 31-July-12	6.60	P	Any day expiry	0.00952	0.03007	0
30/07/2012	DAAR On 31-July-12	6.61	C	Any day expiry	0.04068	0.04432	0
30/07/2012	DAAR On 31-July-12	6.61	P	Any day expiry	0.01208	0.03512	10,000
30/07/2012	DAAR On 31-July-12	6.71	C	Any day expiry	0.00400	0.01407	0
30/07/2012	DAAR On 31-July-12	6.71	P	Any day expiry	0.07540	0.10487	20,000

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30/07/2012	DAAS On 02-August-12			Any day expiry	8.21050	8.19530	0
30/07/2012	DAAS On 02-August-12	8.24	C	Any day expiry	0.03884	0.04671	0
30/07/2012	DAAS On 02-August-12	8.24	P	Any day expiry	0.06834	0.09141	0
30/07/2012	DAAS On 02-August-12	8.25	C	Any day expiry	0.03544	0.04341	0
30/07/2012	DAAS On 02-August-12	8.25	P	Any day expiry	0.07494	0.09811	0
30/07/2012	DAAS On 02-August-12	8.26	C	Any day expiry	0.03230	0.04033	0
30/07/2012	DAAS On 02-August-12	8.26	P	Any day expiry	0.08180	0.10503	0
30/07/2012	DAAS On 02-August-12	8.30	C	Any day expiry	0.02211	0.02984	4,000
30/07/2012	DAAS On 02-August-12	8.30	P	Any day expiry	0.11161	0.13454	0
30/07/2012	DAUS On 27-December-12			Any day expiry	8.37010	8.35330	0
30/07/2012	DAUS On 31-October-12	7.40	C	Any day expiry	0.92700	0.91400	0
30/07/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.01800	0.02100	0
30/07/2012	DAUS On 27-December-12	7.72	C	Any day expiry	0.73800	0.72700	0
30/07/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.08800	0.09400	7,530
30/07/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.29500	0.29200	0
30/07/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.23600	0.24900	0
30/07/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.30400	0.30200	7,530
30/07/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.44400	0.45900	0
30/07/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.71220	6.69190	0
30/07/2012	NZ\$ / R On 17-September-12	6.59	C	Foreign Exchange Future	0.14307	0.13552	0
30/07/2012	NZ\$ / R On 17-September-12	6.59	P	Foreign Exchange Future	0.07107	0.08262	0
30/07/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.24237	0.23519	0
30/07/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.16017	0.17329	0
30/07/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.30010	1.29740	0
30/07/2012	YUAN/R On 17-September-12	1.33	C	Foreign Exchange Future	0.01455	0.01474	0
30/07/2012	YUAN/R On 17-September-12	1.33	P	Foreign Exchange Future	0.05415	0.05674	0
30/07/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.03635	0.03609	0
30/07/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.07625	0.07869	0
Futures Open Interest							579,481.00
Options Open Interest							609,001.00
Total							1,188,482.00