



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 04/06/2012 To: 04/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.81500	10.94390	0
04/06/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.75500	1.88500	0
04/06/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/06/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.50500	1.63500	0
04/06/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
04/06/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.45500	1.58500	0
04/06/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
04/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.47900	1.60800	16,000
04/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01200	0.00900	9,200
04/06/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.43000	1.55900	0
04/06/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01300	0.01000	0
04/06/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.38200	1.51100	0
04/06/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01500	0.01200	0
04/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.33400	1.46200	37,000
04/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01700	0.01300	0
04/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.23900	1.36700	0
04/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02200	0.01800	8,000
04/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.14600	1.27200	0
04/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.02900	0.02300	246
04/06/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.15700	1.27400	0
04/06/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.09100	0.07500	0
04/06/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.11500	1.23100	0
04/06/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.09900	0.08200	0
04/06/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.07500	1.18900	0
04/06/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.10900	0.09000	0
04/06/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.70800	0.83800	0
04/06/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00300	0.00300	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.11100	1.22100	0
04/06/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.19300	0.16900	0
04/06/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.07900	1.18400	0
04/06/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.21100	0.18200	0
04/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.14500	2.24200	200
04/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.40400	0.37200	0
04/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.98600	1.08000	0
04/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.26800	0.22800	180
04/06/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.33000	0.44900	7,000
04/06/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.02500	0.01400	0
04/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.55800	0.64900	0
04/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.19100	0.15000	5,000
04/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.70900	0.79600	0
04/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.29300	0.24700	6,000
04/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.47900	0.55900	0
04/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.26200	0.21000	0
04/06/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.90500	1.99000	0
04/06/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.61400	0.57000	0
04/06/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.88100	1.96400	0
04/06/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.64000	0.59400	0
04/06/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.85800	1.93900	0
04/06/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.66700	0.61900	0
04/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.57400	0.64300	6,000
04/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.45800	0.39400	0
04/06/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.08700	0.14600	0
04/06/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.23200	0.16100	0
04/06/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.33600	0.39700	29,600
04/06/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.46900	0.39800	0
04/06/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.32000	0.37800	250
04/06/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.50300	0.42900	1,500
04/06/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04600	0.08300	5,000
04/06/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.39100	0.29800	0
04/06/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.97800	1.04200	0
04/06/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.88400	0.81400	0
04/06/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.96200	1.02400	0
04/06/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.91800	0.84600	0
04/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.95500	1.01700	0
04/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.93400	0.86100	0
04/06/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.94500	1.00700	0
04/06/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.95100	0.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.56300	0.61800	180
04/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.84500	0.76600	0
04/06/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.56900	2.65000	0
04/06/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.90400	0.85600	0
04/06/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.54700	2.62700	0
04/06/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.93200	0.88300	0
04/06/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.52600	2.60400	0
04/06/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.96100	0.91000	0
04/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.20000	0.23600	250
04/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.88300	0.78700	0
04/06/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00000	0.00100	0
04/06/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.79500	1.66600	0
04/06/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.71560	8.84900	2
04/06/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	1.05295	1.17799	0
04/06/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.03665	0.02979	0
04/06/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	1.00749	1.13184	0
04/06/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.04119	0.03364	0
04/06/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.96252	1.08611	0
04/06/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.04622	0.03791	0
04/06/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	1.01575	1.12870	0
04/06/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.12335	0.10290	0
04/06/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.97782	1.08817	0
04/06/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.13542	0.11237	0
04/06/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.94244	1.04828	0
04/06/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.15004	0.12248	0
04/06/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.25374	0.36352	0
04/06/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.04874	0.02812	0
04/06/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.22025	0.32428	0
04/06/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.06525	0.03888	0
04/06/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.18989	0.28758	0
04/06/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.08489	0.05218	0
04/06/2012	£ / R On 14-December-12			Foreign Exchange Future	13.39930	13.57570	700
04/06/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.98200	2.15400	0
04/06/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
04/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.92600	2.09800	0
04/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02700	0.02500	6,000
04/06/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.28600	1.45700	0
04/06/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00400	0.00300	0
04/06/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.23600	1.40700	0
04/06/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.18700	1.35800	0
04/06/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00500	0.00400	0
04/06/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.23000	1.36400	0
04/06/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.23100	0.18900	0
04/06/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.19600	1.32800	0
04/06/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.24700	0.20300	0
04/06/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.60400	0.77000	0
04/06/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.02200	0.01600	0
04/06/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.16300	1.29300	0
04/06/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.26400	0.21800	0
04/06/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.45100	0.53300	0
04/06/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.60200	0.51000	0
04/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.43400	0.51300	24,000
04/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.63500	0.54000	0
04/06/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.41700	0.49400	0
04/06/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.66800	0.57100	0
04/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.11170	0.11360	0
04/06/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02727	0.02925	0
04/06/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00007	0.00005	0
04/06/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02849	0.03036	0
04/06/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00019	0.00016	0
04/06/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01753	0.01944	0
04/06/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00033	0.00024	0
04/06/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01916	0.02089	0
04/06/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00086	0.00069	0
04/06/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01073	0.01253	0
04/06/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00003	0.00003	0
04/06/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00950	0.01097	0
04/06/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00230	0.00177	0
04/06/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.01167	0.01304	0
04/06/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00337	0.00284	0
04/06/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00241	0.00371	0
04/06/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00171	0.00121	0
04/06/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00019	0.00046	0
04/06/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.00949	0.00796	0
04/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.33730	11.39010	435
04/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.34900	1.40400	0
04/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02000	0.02000	10,200
04/06/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	1.02800	1.08300	0
04/06/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00100	0.00100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.06500	1.11700	0
04/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03600	0.03300	1,625
04/06/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.82900	0.88400	0
04/06/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00200	0.00200	1,000
04/06/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.78000	0.83500	0
04/06/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00300	0.00300	5,120
04/06/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.58300	0.63700	5,120
04/06/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00600	0.00500	5,120
04/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.70600	0.75200	0
04/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.12700	0.11800	1,500
04/06/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.35400	0.40400	800
04/06/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.02700	0.02200	0
04/06/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.83400	0.87700	0
04/06/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.25600	0.24200	0
04/06/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.31400	0.36300	0
04/06/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.03700	0.03100	0
04/06/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.80600	0.84600	0
04/06/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.27800	0.26100	0
04/06/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.27500	0.32300	0
04/06/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.04800	0.04100	0
04/06/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.77900	0.81700	0
04/06/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.30100	0.28200	0
04/06/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.23900	0.28600	0
04/06/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.06200	0.05400	0
04/06/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.17600	0.21900	5,120
04/06/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.09900	0.08700	5,120
04/06/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.44200	0.47700	0
04/06/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.33900	0.31900	0
04/06/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.42100	0.45500	0
04/06/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.36800	0.34700	0
04/06/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.40000	0.43300	0
04/06/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.39700	0.37500	0
04/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.25400	0.27900	15,360
04/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.72500	0.69500	0
04/06/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.97500	1.00300	0
04/06/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.08100	1.05600	0
04/06/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.95800	0.98500	0
04/06/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.11400	1.08800	0
04/06/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.94100	0.96800	0
04/06/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.14700	1.12100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.59900	9.65550	0
04/06/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.62800	2.67400	0
04/06/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.27900	0.26900	0
04/06/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.58600	2.63100	0
04/06/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.28700	0.27600	0
04/06/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.54400	2.58900	0
04/06/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.29500	0.28400	0
04/06/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.66400	0.73000	0
04/06/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
04/06/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.61400	0.68100	0
04/06/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00200	0.00300	0
04/06/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.56500	0.63100	0
04/06/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00300	0.00300	0
04/06/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.55500	0.59500	0
04/06/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.23700	0.21100	0
04/06/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.52600	0.56500	0
04/06/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.25800	0.23100	0
04/06/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.49900	0.53600	0
04/06/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.28100	0.25200	0
04/06/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.34800	0.38700	0
04/06/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.22500	0.19800	0
04/06/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.32200	0.35800	0
04/06/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.24900	0.21900	0
04/06/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.29600	0.33100	0
04/06/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.27300	0.24200	0
04/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.34260	8.47100	0
04/06/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.64900	0.76300	0
04/06/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.04800	0.03700	0
04/06/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.60700	0.71900	0
04/06/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05600	0.04300	0
04/06/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.70400	0.81000	0
04/06/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.11500	0.09300	0
04/06/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.56600	0.67600	0
04/06/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.06500	0.05000	0
04/06/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.66600	0.77000	0
04/06/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.12700	0.10300	0
04/06/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.62900	0.73200	0
04/06/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.14000	0.11500	0
04/06/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.12800	0.22100	0
04/06/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.06100	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.09900	0.18300	0
04/06/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.08200	0.04200	0
04/06/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.07700	0.14900	0
04/06/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.11000	0.05800	0
04/06/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.43550	0.46690	2,835
04/06/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
04/06/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00070	0.00080	8,000
04/06/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.02030	0.01560	0
04/06/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
04/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.12230	9.16300	0
04/06/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.88000	0.89400	0
04/06/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.21300	0.18700	0
04/06/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.84800	0.86000	0
04/06/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.23100	0.20300	0
04/06/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.81600	0.82700	0
04/06/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.24900	0.22000	0
04/06/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.50200	0.52900	0
04/06/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.21100	0.19700	0
04/06/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.47600	0.50200	0
04/06/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.23500	0.22000	0
04/06/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.45100	0.47600	0
04/06/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.26000	0.24400	0
04/06/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.06300	0.07800	0
04/06/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.26000	0.23500	0
04/06/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.05200	0.06600	0
04/06/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.29900	0.27300	0
04/06/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.04400	0.05600	0
04/06/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.34100	0.31300	0
04/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.54140	6.58690	0
04/06/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.38400	0.42000	0
04/06/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.08000	0.07100	0
04/06/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.34900	0.38400	0
04/06/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.09500	0.08500	0
04/06/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.20400	0.24500	0
04/06/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.01700	0.01300	0
04/06/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.44400	0.47400	0
04/06/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.19000	0.17400	0
04/06/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.31500	0.34900	0
04/06/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.11100	0.10000	0
04/06/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.16600	0.20400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.02900	0.02200	0
04/06/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.41400	0.44300	0
04/06/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.21000	0.19300	0
04/06/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.13100	0.16600	0
04/06/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.04400	0.03400	0
04/06/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.38700	0.41500	0
04/06/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.23300	0.21500	0
04/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.36620	1.38560	0
04/06/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.23600	0.25530	0
04/06/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/06/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.18600	0.20530	0
04/06/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/06/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.19510	0.21360	0
04/06/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00420	0.00330	0
04/06/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.20090	0.21780	0
04/06/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01270	0.01020	0
04/06/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.13640	0.15570	0
04/06/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00040	0.00040	0
04/06/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.15010	0.16730	0
04/06/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.00920	0.00700	0
04/06/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.16170	0.17700	0
04/06/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02350	0.01940	0
04/06/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.11130	0.12670	0
04/06/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02040	0.01640	0
04/06/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.12750	0.14140	0
04/06/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.03930	0.03380	0
Futures Open Interest							663,270.00
Options Open Interest							394,140.00
Total							1,057,410.00