



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 11/06/2012 To: 11/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.76180	10.76000	0
11/06/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.69270	1.69200	0
11/06/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/06/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.44270	1.44200	0
11/06/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
11/06/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.39270	1.39200	0
11/06/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
11/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.41802	1.41800	16,000
11/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01192	0.01200	9,200
11/06/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.36970	1.37000	0
11/06/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01360	0.01400	0
11/06/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.32160	1.32200	0
11/06/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01550	0.01600	0
11/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.27374	1.27400	37,000
11/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01764	0.01800	0
11/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.17884	1.18000	0
11/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02274	0.02400	8,000
11/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.08523	1.08600	0
11/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.02913	0.03000	246
11/06/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.10372	1.10400	0
11/06/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.09432	0.09500	0
11/06/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.06273	1.06300	0
11/06/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.10333	0.10400	0
11/06/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.02238	1.02300	0
11/06/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.11298	0.11400	0
11/06/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.64377	0.64400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00107	0.00200	200
11/06/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.06940	1.06800	0
11/06/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.20540	0.20500	0
11/06/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.03741	1.03600	0
11/06/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.22341	0.22300	0
11/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.97484	1.91700	200
11/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.51674	0.46100	0
11/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.94676	0.94500	0
11/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.28276	0.28200	180
11/06/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.26177	0.26500	7,000
11/06/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.01907	0.02300	0
11/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.51196	0.51600	0
11/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.20586	0.21000	5,000
11/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.67107	0.67200	0
11/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.31167	0.31300	6,000
11/06/2012	\$ / R On 18-June-12	8.35	C	Foreign Exchange Future	0.15074	0.15800	0
11/06/2012	\$ / R On 18-June-12	8.35	P	Foreign Exchange Future	0.05804	0.06600	0
11/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.43602	0.44000	0
11/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.27992	0.28400	0
11/06/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.74732	1.68100	0
11/06/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.73922	0.67500	0
11/06/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.72437	1.65700	0
11/06/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.76627	0.70100	0
11/06/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.70444	1.63700	0
11/06/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.79634	0.73100	0
11/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.54063	0.54200	6,000
11/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.48123	0.48300	0
11/06/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.03697	0.04500	0
11/06/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.24427	0.25300	0
11/06/2012	\$ / R On 18-March-13	8.70	C	Foreign Exchange Future	0.66944	0.66800	0
11/06/2012	\$ / R On 18-March-13	8.70	P	Foreign Exchange Future	0.60544	0.60500	0
11/06/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.30060	0.30500	29,600
11/06/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.49450	0.49900	0
11/06/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.28537	0.29000	250
11/06/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.52927	0.53400	1,500
11/06/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.01362	0.01900	5,000
11/06/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.42092	0.42700	0
11/06/2012	\$ / R On 13-December-13	8.90	C	Foreign Exchange Future	0.97716	0.95000	0
11/06/2012	\$ / R On 13-December-13	8.90	P	Foreign Exchange Future	0.92716	0.90000	0
11/06/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.96808	0.94100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.94598	0.91800	0
11/06/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.95099	0.92400	0
11/06/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.97889	0.95100	0
11/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.94317	0.91600	0
11/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.99317	0.96600	0
11/06/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.93342	0.90700	0
11/06/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.01132	0.98400	0
11/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.53543	0.53400	180
11/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.87143	0.87100	0
11/06/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.59663	2.49500	0
11/06/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.98483	0.88500	0
11/06/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.57509	2.47400	0
11/06/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.01329	0.91400	0
11/06/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.55390	2.45200	0
11/06/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.04210	0.94200	0
11/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.17405	0.17800	250
11/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.91795	0.92200	0
11/06/2012	\$ / R On 12-December-14	9.60	C	Foreign Exchange Future	1.32487	1.25800	0
11/06/2012	\$ / R On 12-December-14	9.60	P	Foreign Exchange Future	1.46677	1.40200	0
11/06/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00004	0.00000	0
11/06/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.85734	1.85800	0
11/06/2012	\$ / R MAXI On 18-March-13			Foreign Exchange Future	8.76400	8.76000	0
11/06/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.99282	0.99428	0
11/06/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.03712	0.03858	0
11/06/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.94748	0.94913	0
11/06/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.04178	0.04343	0
11/06/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.90267	0.90451	0
11/06/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.04697	0.04881	0
11/06/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.96590	0.96650	0
11/06/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.12970	0.13040	0
11/06/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.93037	0.93102	0
11/06/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.14417	0.14492	0
11/06/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.89581	0.89651	0
11/06/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.15961	0.16041	0
11/06/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.18426	0.18993	0
11/06/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.04156	0.04763	0
11/06/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.15074	0.15771	0
11/06/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.05804	0.06541	0
11/06/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.12114	0.12923	0
11/06/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.07844	0.08693	0

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11/06/2012	\$ / R MAXI On 17-September-12	8.50	C	Foreign Exchange Future	0.39163	0.39622	0
11/06/2012	\$ / R MAXI On 17-September-12	8.50	P	Foreign Exchange Future	0.33553	0.34012	0
11/06/2012	\$ / R MAXI On 14-December-12	8.60	C	Foreign Exchange Future	0.54063	0.54173	0
11/06/2012	\$ / R MAXI On 14-December-12	8.60	P	Foreign Exchange Future	0.48123	0.48243	0
11/06/2012	\$ / R MAXI On 18-March-13	8.74	C	Foreign Exchange Future	0.02400	0.00000	0
11/06/2012	\$ / R MAXI On 18-March-13	8.74	P	Foreign Exchange Future	0.00000	0.00000	0
11/06/2012	\$ / R MAXI On 18-March-13	8.75	C	Foreign Exchange Future	0.01400	0.00000	0
11/06/2012	\$ / R MAXI On 18-March-13	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/06/2012	\$ / R MAXI On 18-March-13	8.76	C	Foreign Exchange Future	0.00400	0.00000	0
11/06/2012	\$ / R MAXI On 18-March-13	8.76	P	Foreign Exchange Future	0.00000	0.00000	0
11/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.57210	13.50000	0
11/06/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.99120	1.91500	0
11/06/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
11/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.93401	1.86300	0
11/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02291	0.02800	6,000
11/06/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.29147	1.21600	0
11/06/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00027	0.00100	0
11/06/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.24156	1.16600	0
11/06/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00036	0.00100	0
11/06/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.19167	1.11700	0
11/06/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00047	0.00200	0
11/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.17944	1.12200	0
11/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.06834	0.08700	38,400
11/06/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.21696	1.18500	0
11/06/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.20186	0.24500	0
11/06/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.18242	1.15200	0
11/06/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.21732	0.26200	0
11/06/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.60222	0.53500	0
11/06/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.01102	0.02000	0
11/06/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.14861	1.12000	0
11/06/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.23351	0.28000	0
11/06/2012	£ / R On 18-June-12	13.15	C	Foreign Exchange Future	0.11139	0.09300	0
11/06/2012	£ / R On 18-June-12	13.15	P	Foreign Exchange Future	0.17019	0.22800	0
11/06/2012	£ / R On 17-September-12	13.30	C	Foreign Exchange Future	0.46091	0.44800	0
11/06/2012	£ / R On 17-September-12	13.30	P	Foreign Exchange Future	0.49981	0.56300	0
11/06/2012	£ / R On 18-March-13	13.34	C	Foreign Exchange Future	1.35165	0.00000	0
11/06/2012	£ / R On 18-March-13	13.34	P	Foreign Exchange Future	1.11955	0.00000	0
11/06/2012	£ / R On 18-March-13	13.35	C	Foreign Exchange Future	1.34682	0.00000	0
11/06/2012	£ / R On 18-March-13	13.35	P	Foreign Exchange Future	1.12472	0.00000	0
11/06/2012	£ / R On 18-March-13	13.36	C	Foreign Exchange Future	1.34200	0.00000	0

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11/06/2012	£ / R On 18-March-13	13.36	P	Foreign Exchange Future	1.12990	0.00000	0
11/06/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.42402	0.41300	0
11/06/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.56292	0.62800	0
11/06/2012	£ / R On 14-December-12	13.45	C	Foreign Exchange Future	0.66648	0.65900	0
11/06/2012	£ / R On 14-December-12	13.45	P	Foreign Exchange Future	0.70108	0.76900	0
11/06/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.39024	0.38100	0
11/06/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.62914	0.69600	0
11/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.29326	0.28900	14,400
11/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.88216	0.95400	0
11/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10930	0.10910	0
11/06/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02498	0.02468	0
11/06/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00008	0.00008	0
11/06/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02613	0.02593	0
11/06/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00023	0.00023	0
11/06/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01539	0.01511	0
11/06/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00049	0.00051	0
11/06/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01706	0.01686	0
11/06/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00116	0.00116	0
11/06/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00834	0.00815	0
11/06/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00004	0.00005	0
11/06/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00785	0.00766	0
11/06/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00295	0.00306	0
11/06/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.01010	0.00993	0
11/06/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00420	0.00423	0
11/06/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00099	0.00101	0
11/06/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00269	0.00291	0
11/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00706	0.00693	0
11/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00776	0.00783	0
11/06/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00003	0.00003	0
11/06/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01173	0.01193	0
11/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.23530	11.20200	435
11/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.28691	1.25100	0
11/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02071	0.02400	10,200
11/06/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.96580	0.92700	0
11/06/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00010	0.00100	1,000
11/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.00585	0.97200	0
11/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03965	0.04500	1,625
11/06/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.76615	0.72800	0
11/06/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00045	0.00200	1,000
11/06/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.71636	0.67800	0

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11/06/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00066	0.00200	5,120
11/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.87762	0.84700	0
11/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06142	0.07000	33,360
11/06/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.51870	0.48200	5,120
11/06/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00300	0.00600	5,120
11/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.64796	0.62400	0
11/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.13176	0.14700	1,500
11/06/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.28384	0.25800	800
11/06/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.01814	0.03200	0
11/06/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.77805	0.75700	0
11/06/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.26055	0.27800	0
11/06/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.24092	0.21800	0
11/06/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.02522	0.04200	0
11/06/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.75033	0.73000	0
11/06/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.28283	0.30100	0
11/06/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.20032	0.18100	0
11/06/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.03462	0.05500	0
11/06/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.72357	0.70400	0
11/06/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.30607	0.32500	0
11/06/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16259	0.14800	0
11/06/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.04689	0.07200	0
11/06/2012	€ / R On 18-June-12	10.50	C	Foreign Exchange Future	0.12826	0.11800	0
11/06/2012	€ / R On 18-June-12	10.50	P	Foreign Exchange Future	0.06256	0.09200	0
11/06/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.09786	0.09100	5,120
11/06/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.08216	0.11500	5,120
11/06/2012	€ / R On 17-September-12	10.65	C	Foreign Exchange Future	0.39860	0.38700	0
11/06/2012	€ / R On 17-September-12	10.65	P	Foreign Exchange Future	0.33240	0.36000	0
11/06/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.38741	0.37600	0
11/06/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.34671	0.37400	0
11/06/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.36676	0.35600	0
11/06/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.37606	0.40400	0
11/06/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.34762	0.33800	0
11/06/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.40692	0.43600	0
11/06/2012	€ / R On 14-December-12	10.80	C	Foreign Exchange Future	0.55770	0.54400	0
11/06/2012	€ / R On 14-December-12	10.80	P	Foreign Exchange Future	0.50020	0.52500	0
11/06/2012	€ / R On 18-March-13	10.99	C	Foreign Exchange Future	0.67793	0.00000	0
11/06/2012	€ / R On 18-March-13	10.99	P	Foreign Exchange Future	0.66343	0.00000	0
11/06/2012	€ / R On 18-March-13	11.00	C	Foreign Exchange Future	0.67426	0.00000	0
11/06/2012	€ / R On 18-March-13	11.00	P	Foreign Exchange Future	0.66976	0.00000	0
11/06/2012	€ / R On 18-March-13	11.01	C	Foreign Exchange Future	0.67047	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	€ / R On 18-March-13	11.01	P	Foreign Exchange Future	0.67597	0.00000	0
11/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.97461	0.96500	0
11/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.93931	0.96300	0
11/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.21141	0.20900	15,360
11/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.74521	0.78200	0
11/06/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.88963	0.87900	0
11/06/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.09733	1.12000	0
11/06/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.87295	0.86300	0
11/06/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.13065	1.15400	0
11/06/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.85666	0.84700	0
11/06/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.16436	1.18800	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.45420	8.45510	2,360
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	1.05500	1.05600	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00100	0.00100	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.26800	0.27600	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.06400	0.07100	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.38	C	Any day expiry	0.18900	0.19800	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.38	P	Any day expiry	0.11500	0.12300	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.49	C	Any day expiry	0.13800	0.14700	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.49	P	Any day expiry	0.17400	0.18200	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.50	C	Any day expiry	0.13400	0.14300	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.50	P	Any day expiry	0.18000	0.18800	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.51	C	Any day expiry	0.13000	0.14000	0
11/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.51	P	Any day expiry	0.18600	0.19500	0
11/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.72200	9.66240	0
11/06/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.75114	2.69100	0
11/06/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.27914	0.27900	0
11/06/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.70878	2.64800	0
11/06/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.28678	0.28600	0
11/06/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.66658	2.60600	0
11/06/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.29458	0.29400	0
11/06/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.77812	0.73000	0
11/06/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00012	0.00100	0
11/06/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.72819	0.68000	0
11/06/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00019	0.00100	0
11/06/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.67829	0.63000	0
11/06/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00029	0.00100	0
11/06/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.63015	0.59500	0
11/06/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20155	0.21300	0
11/06/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.59887	0.56500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22027	0.23300	0
11/06/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.56899	0.53600	0
11/06/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.24039	0.25400	0
11/06/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.41560	0.38400	0
11/06/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.17940	0.19600	0
11/06/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.38565	0.35500	0
11/06/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.19945	0.21700	0
11/06/2012	AU\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.37775	0.34700	0
11/06/2012	AU\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.20515	0.22300	0
11/06/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.35710	0.32800	0
11/06/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.22090	0.24000	0
11/06/2012	AU\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.48014	0.45000	0
11/06/2012	AU\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.31234	0.32900	0
11/06/2012	AU\$ / R On 18-March-13	8.32	C	Foreign Exchange Future	0.58304	0.55100	0
11/06/2012	AU\$ / R On 18-March-13	8.32	P	Foreign Exchange Future	0.38734	0.40200	0
11/06/2012	AU\$ / R On 18-March-13	8.37	C	Foreign Exchange Future	0.55872	0.52800	0
11/06/2012	AU\$ / R On 18-March-13	8.37	P	Foreign Exchange Future	0.41302	0.42900	0
11/06/2012	AU\$ / R On 18-March-13	8.42	C	Foreign Exchange Future	0.53527	0.50500	0
11/06/2012	AU\$ / R On 18-March-13	8.42	P	Foreign Exchange Future	0.43957	0.45600	0
11/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.38580	8.36610	0
11/06/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.68246	0.66600	0
11/06/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.04256	0.04500	0
11/06/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.64014	0.62400	0
11/06/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05024	0.05300	0
11/06/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.74377	0.72200	0
11/06/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.11157	0.11000	0
11/06/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.59888	0.58300	0
11/06/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.05898	0.06200	0
11/06/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.70616	0.68400	0
11/06/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.12396	0.12200	0
11/06/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.66952	0.64700	0
11/06/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.13732	0.13500	0
11/06/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.13239	0.12600	0
11/06/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.02849	0.04100	0
11/06/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.09667	0.09400	0
11/06/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.04277	0.05900	0
11/06/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06626	0.06600	0
11/06/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.06236	0.08100	0
11/06/2012	CAD/ R On 17-September-12	8.25	C	Foreign Exchange Future	0.27779	0.26900	0
11/06/2012	CAD/ R On 17-September-12	8.25	P	Foreign Exchange Future	0.22919	0.23900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.38253	0.36200	0
11/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.34673	0.34600	0
11/06/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.42600	0.41260	2,835
11/06/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
11/06/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00000	0.00000	8,000
11/06/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.00530	0.01090	0
11/06/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
11/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.09740	0.09320	11,120
11/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.05540	0.05870	7,100
11/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.11340	0.11360	14,700
11/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.03110	0.02890	8,000
11/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.14790	0.13850	12,800
11/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.08110	0.07350	4,800
11/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.06770	9.03510	0
11/06/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.82189	0.80100	0
11/06/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.20979	0.22200	0
11/06/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.78966	0.76900	0
11/06/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.22756	0.24000	0
11/06/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.75832	0.73900	0
11/06/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.24622	0.26000	0
11/06/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.45033	0.43300	0
11/06/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.21623	0.23000	0
11/06/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.42434	0.40800	0
11/06/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.24024	0.25500	0
11/06/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.39969	0.38500	0
11/06/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.26559	0.28200	0
11/06/2012	CHF / R On 17-September-12	8.85	C	Foreign Exchange Future	0.37633	0.36300	0
11/06/2012	CHF / R On 17-September-12	8.85	P	Foreign Exchange Future	0.29223	0.31000	0
11/06/2012	CHF / R On 14-December-12	9.00	C	Foreign Exchange Future	0.54278	0.53200	0
11/06/2012	CHF / R On 14-December-12	9.00	P	Foreign Exchange Future	0.47508	0.49700	0
11/06/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.01829	0.01900	0
11/06/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.27189	0.30400	0
11/06/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.01319	0.01400	0
11/06/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.31679	0.34900	0
11/06/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.00947	0.01100	0
11/06/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.36307	0.39600	0
11/06/2012	DAUS On 27-December-12			Any day expiry	8.67390	8.67370	0
11/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.24600	1.24700	0
11/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.03800	0.03900	0
11/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.06800	1.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.11400	0.11400	7,530
11/06/2012	DAUS On 29-June-12	7.74	C	Any day expiry	0.72000	0.72200	0
11/06/2012	DAUS On 29-June-12	7.74	P	Any day expiry	0.00500	0.00600	0
11/06/2012	DAUS On 29-June-12	7.75	C	Any day expiry	0.71100	0.71300	0
11/06/2012	DAUS On 29-June-12	7.75	P	Any day expiry	0.00600	0.00700	0
11/06/2012	DAUS On 29-June-12	7.76	C	Any day expiry	0.70100	0.70300	0
11/06/2012	DAUS On 29-June-12	7.76	P	Any day expiry	0.00600	0.00700	0
11/06/2012	DAUS On 31-July-12	7.79	C	Any day expiry	0.72400	0.73200	0
11/06/2012	DAUS On 31-July-12	7.79	P	Any day expiry	0.02300	0.02500	0
11/06/2012	DAUS On 31-July-12	7.80	C	Any day expiry	0.71600	0.72400	0
11/06/2012	DAUS On 31-July-12	7.80	P	Any day expiry	0.02500	0.02700	0
11/06/2012	DAUS On 31-July-12	7.81	C	Any day expiry	0.70700	0.71500	0
11/06/2012	DAUS On 31-July-12	7.81	P	Any day expiry	0.02600	0.02800	0
11/06/2012	DAUS On 31-August-12	7.84	C	Any day expiry	0.75100	0.75600	0
11/06/2012	DAUS On 31-August-12	7.84	P	Any day expiry	0.05900	0.06100	0
11/06/2012	DAUS On 31-August-12	7.85	C	Any day expiry	0.74300	0.74800	0
11/06/2012	DAUS On 31-August-12	7.85	P	Any day expiry	0.06100	0.06300	0
11/06/2012	DAUS On 31-August-12	7.86	C	Any day expiry	0.73500	0.74000	0
11/06/2012	DAUS On 31-August-12	7.86	P	Any day expiry	0.06300	0.06500	0
11/06/2012	DAUS On 31-October-12	7.89	C	Any day expiry	0.83800	0.83900	0
11/06/2012	DAUS On 31-October-12	7.89	P	Any day expiry	0.12000	0.12100	0
11/06/2012	DAUS On 31-October-12	7.90	C	Any day expiry	0.83100	0.83200	0
11/06/2012	DAUS On 31-October-12	7.90	P	Any day expiry	0.12300	0.12400	0
11/06/2012	DAUS On 31-October-12	7.91	C	Any day expiry	0.82300	0.82500	0
11/06/2012	DAUS On 31-October-12	7.91	P	Any day expiry	0.12500	0.12700	0
11/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.60900	0.61100	0
11/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.25100	0.25300	0
11/06/2012	DAUS On 29-June-12	8.38	C	Any day expiry	0.19500	0.20400	0
11/06/2012	DAUS On 29-June-12	8.38	P	Any day expiry	0.12000	0.12800	0
11/06/2012	DAUS On 31-July-12	8.42	C	Any day expiry	0.29000	0.30000	0
11/06/2012	DAUS On 31-July-12	8.42	P	Any day expiry	0.21900	0.22300	0
11/06/2012	DAUS On 31-August-12	8.46	C	Any day expiry	0.36400	0.37200	0
11/06/2012	DAUS On 31-August-12	8.46	P	Any day expiry	0.29200	0.29700	0
11/06/2012	DAUS On 27-December-12	8.49	C	Any day expiry	0.60800	0.60900	0
11/06/2012	DAUS On 27-December-12	8.49	P	Any day expiry	0.42400	0.42500	0
11/06/2012	DAUS On 27-December-12	8.50	C	Any day expiry	0.60400	0.60500	0
11/06/2012	DAUS On 27-December-12	8.50	P	Any day expiry	0.43000	0.43100	0
11/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.60000	0.60100	7,530
11/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.43600	0.43700	0
11/06/2012	DAUS On 31-October-12	8.53	C	Any day expiry	0.47900	0.48200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	DAUS On 31-October-12	8.53	P	Any day expiry	0.40100	0.40400	0
11/06/2012	DAUS On 30-November-12	8.56	C	Any day expiry	0.52800	0.53000	0
11/06/2012	DAUS On 30-November-12	8.56	P	Any day expiry	0.44500	0.44700	0
11/06/2012	DAUS On 27-December-12	8.59	C	Any day expiry	0.56800	0.56900	0
11/06/2012	DAUS On 27-December-12	8.59	P	Any day expiry	0.48400	0.48500	0
11/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.62840	6.57820	0
11/06/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.44594	0.40700	0
11/06/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.05254	0.06500	0
11/06/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.40705	0.37000	0
11/06/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.06365	0.07800	0
11/06/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.28042	0.23500	0
11/06/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.00612	0.01100	0
11/06/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.49572	0.46000	0
11/06/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.15462	0.16900	0
11/06/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.36999	0.33500	0
11/06/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.07659	0.09300	0
11/06/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.23481	0.19200	0
11/06/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.01051	0.01800	0
11/06/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.46409	0.42900	0
11/06/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.17299	0.18800	0
11/06/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.19164	0.15100	0
11/06/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.01734	0.02700	0
11/06/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.43380	0.40100	0
11/06/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.19270	0.21000	0
11/06/2012	NZ\$ / R On 17-September-12	6.40	C	Foreign Exchange Future	0.29682	0.26700	0
11/06/2012	NZ\$ / R On 17-September-12	6.40	P	Foreign Exchange Future	0.11052	0.13200	0
11/06/2012	NZ\$ / R On 14-December-12	6.45	C	Foreign Exchange Future	0.39771	0.36600	0
11/06/2012	NZ\$ / R On 14-December-12	6.45	P	Foreign Exchange Future	0.21931	0.23800	0
11/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.35570	1.35560	0
11/06/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.22530	0.22490	0
11/06/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/06/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.17530	0.17490	0
11/06/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/06/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.18434	0.18440	0
11/06/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00424	0.00450	0
11/06/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.19074	0.19100	0
11/06/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01304	0.01340	0
11/06/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.12536	0.12500	0
11/06/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00006	0.00010	0
11/06/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.13946	0.13990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.00936	0.01000	0
11/06/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.15213	0.15250	0
11/06/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02443	0.02490	0
11/06/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.10141	0.10210	0
11/06/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02131	0.02220	0
11/06/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.11898	0.11950	0
11/06/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04128	0.04190	0
11/06/2012	YUAN/R On 18-June-12	1.30	C	Foreign Exchange Future	0.03018	0.03090	0
11/06/2012	YUAN/R On 18-June-12	1.30	P	Foreign Exchange Future	0.00488	0.00600	0
11/06/2012	YUAN/R On 14-December-12	1.35	C	Foreign Exchange Future	0.08297	0.08350	0
11/06/2012	YUAN/R On 14-December-12	1.35	P	Foreign Exchange Future	0.07727	0.07790	0
<b>Futures Open Interest</b>							<b>733,950.00</b>
<b>Options Open Interest</b>							<b>671,160.00</b>
<b>Total</b>							<b>1,405,110.00</b>