



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 13/06/2012 To: 13/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.69790	10.77420	0
13/06/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.62640	1.70350	0
13/06/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.37640	1.45350	0
13/06/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
13/06/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.32640	1.40350	0
13/06/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
13/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.35191	1.42896	16,000
13/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01291	0.01126	9,200
13/06/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.30373	0.00000	0
13/06/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01473	0.00000	0
13/06/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.25577	0.00000	0
13/06/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01677	0.00000	0
13/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.20807	1.28439	37,000
13/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01907	0.01669	0
13/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.11355	1.18925	0
13/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02455	0.02155	8,000
13/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.02042	1.09535	0
13/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03142	0.02765	246
13/06/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.04348	0.00000	0
13/06/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.10418	0.00000	0
13/06/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.00342	0.00000	0
13/06/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.11412	0.00000	0
13/06/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.96405	0.00000	0
13/06/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.12475	0.00000	0
13/06/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.57734	0.65437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00094	0.00087	200
13/06/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.01766	0.00000	0
13/06/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.22476	0.00000	0
13/06/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.98691	0.00000	0
13/06/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.24401	0.00000	0
13/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.89585	1.94820	200
13/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.50165	0.47770	0
13/06/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.76529	0.00000	0
13/06/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.22599	0.00000	20,000
13/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.89997	0.95483	0
13/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.30707	0.27953	180
13/06/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.20197	0.26992	7,000
13/06/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.02557	0.01642	0
13/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.46913	0.51800	0
13/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.23013	0.20030	5,000
13/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.63285	0.67915	0
13/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.34355	0.30895	6,000
13/06/2012	\$ / R On 18-June-12	8.35	C	Foreign Exchange Future	0.09675	0.00000	0
13/06/2012	\$ / R On 18-June-12	8.35	P	Foreign Exchange Future	0.07035	0.00000	0
13/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.39901	0.44113	0
13/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.31001	0.27343	0
13/06/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.66987	0.00000	0
13/06/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.72567	0.00000	0
13/06/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.64983	0.00000	0
13/06/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.75563	0.00000	0
13/06/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.63029	0.00000	0
13/06/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.78609	0.00000	0
13/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.51012	0.54759	6,000
13/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.52082	0.47739	0
13/06/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.01635	0.00000	0
13/06/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.28995	0.00000	0
13/06/2012	\$ / R On 18-March-13	8.70	C	Foreign Exchange Future	0.63723	0.00000	0
13/06/2012	\$ / R On 18-March-13	8.70	P	Foreign Exchange Future	0.64433	0.00000	0
13/06/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.27510	0.30397	27,100
13/06/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.53610	0.48627	0
13/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.44129	0.47449	0
13/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.65199	0.60429	300
13/06/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.00462	0.01174	5,000
13/06/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.47822	0.40824	0
13/06/2012	\$ / R On 13-December-13	8.90	C	Foreign Exchange Future	0.92840	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	\$ / R On 13-December-13	8.90	P	Foreign Exchange Future	0.94460	0.00000	0
13/06/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.91856	0.00000	0
13/06/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.96266	0.00000	0
13/06/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.90127	0.00000	0
13/06/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.99537	0.00000	0
13/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.89377	0.93292	0
13/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	1.00997	0.96492	0
13/06/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.88441	0.00000	0
13/06/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.02851	0.00000	0
13/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.50912	0.54054	180
13/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.91622	0.86524	0
13/06/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.52987	0.00000	0
13/06/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.98197	0.00000	0
13/06/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.50860	0.00000	0
13/06/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.01070	0.00000	0
13/06/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.48768	0.00000	0
13/06/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.03978	0.00000	0
13/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.16030	0.17576	250
13/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.97130	0.90806	0
13/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.27546	0.29556	300
13/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.18616	1.12536	0
13/06/2012	\$ / R On 12-December-14	9.60	C	Foreign Exchange Future	1.25622	0.00000	0
13/06/2012	\$ / R On 12-December-14	9.60	P	Foreign Exchange Future	1.46202	0.00000	0
13/06/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00001	0.00004	0
13/06/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.92361	1.84654	0
13/06/2012	\$ / R MAXI On 18-March-13			Foreign Exchange Future	8.69290	8.77530	0
13/06/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.92862	0.00000	0
13/06/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.04002	0.00000	0
13/06/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.88367	0.00000	0
13/06/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.04507	0.00000	0
13/06/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.84207	0.00000	0
13/06/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.05347	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.91220	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.14610	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.87803	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.16193	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.84487	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.17877	0.00000	0
13/06/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.12781	0.00000	0
13/06/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.05141	0.00000	0

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13/06/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.09675	0.00000	0
13/06/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.07035	0.00000	0
13/06/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.07407	0.00000	0
13/06/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.09767	0.00000	0
13/06/2012	\$ / R MAXI On 17-September-12	8.50	C	Foreign Exchange Future	0.35839	0.00000	0
13/06/2012	\$ / R MAXI On 17-September-12	8.50	P	Foreign Exchange Future	0.36939	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	8.60	C	Foreign Exchange Future	0.51012	0.00000	0
13/06/2012	\$ / R MAXI On 14-December-12	8.60	P	Foreign Exchange Future	0.52082	0.00000	0
13/06/2012	\$ / R MAXI On 18-March-13	8.74	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2012	\$ / R MAXI On 18-March-13	8.74	P	Foreign Exchange Future	0.04710	0.00000	0
13/06/2012	\$ / R MAXI On 18-March-13	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2012	\$ / R MAXI On 18-March-13	8.75	P	Foreign Exchange Future	0.05710	0.00000	0
13/06/2012	\$ / R MAXI On 18-March-13	8.76	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2012	\$ / R MAXI On 18-March-13	8.76	P	Foreign Exchange Future	0.06710	0.00000	0
13/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.52790	13.62130	0
13/06/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.95070	2.03700	0
13/06/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
13/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.89366	1.98175	0
13/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02326	0.02285	6,000
13/06/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.25073	0.00000	0
13/06/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00003	0.00000	0
13/06/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.20075	0.00000	0
13/06/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00005	0.00000	0
13/06/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.15078	0.00000	0
13/06/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00008	0.00000	0
13/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.14435	1.22525	0
13/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.07395	0.06635	38,400
13/06/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.19199	0.00000	0
13/06/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.22069	0.00000	0
13/06/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.15812	0.00000	0
13/06/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.23682	0.00000	0
13/06/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.55997	0.64487	0
13/06/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.00927	0.00787	0
13/06/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.12497	0.00000	0
13/06/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.25367	0.00000	0
13/06/2012	£ / R On 18-June-12	13.15	C	Foreign Exchange Future	0.07478	0.00000	0
13/06/2012	£ / R On 18-June-12	13.15	P	Foreign Exchange Future	0.17408	0.00000	0
13/06/2012	£ / R On 17-September-12	13.30	C	Foreign Exchange Future	0.44123	0.00000	0
13/06/2012	£ / R On 17-September-12	13.30	P	Foreign Exchange Future	0.52083	0.00000	0
13/06/2012	£ / R On 18-March-13	13.34	C	Foreign Exchange Future	1.33085	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	£ / R On 18-March-13	13.34	P	Foreign Exchange Future	1.14295	0.00000	0
13/06/2012	£ / R On 18-March-13	13.35	C	Foreign Exchange Future	1.32608	0.00000	0
13/06/2012	£ / R On 18-March-13	13.35	P	Foreign Exchange Future	1.14818	0.00000	0
13/06/2012	£ / R On 18-March-13	13.36	C	Foreign Exchange Future	1.32131	0.00000	0
13/06/2012	£ / R On 18-March-13	13.36	P	Foreign Exchange Future	1.15341	0.00000	0
13/06/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.40556	0.00000	0
13/06/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.58516	0.00000	0
13/06/2012	£ / R On 14-December-12	13.45	C	Foreign Exchange Future	0.65412	0.00000	0
13/06/2012	£ / R On 14-December-12	13.45	P	Foreign Exchange Future	0.73252	0.00000	0
13/06/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.37292	0.00000	0
13/06/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.65252	0.00000	0
13/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.27946	0.31421	14,400
13/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.90906	0.85531	0
13/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10850	0.10940	0
13/06/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02408	0.00000	0
13/06/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00008	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02534	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00024	0.00000	0
13/06/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01454	0.00000	0
13/06/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00054	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01636	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00126	0.00000	0
13/06/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00752	0.00000	0
13/06/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00002	0.00000	0
13/06/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00723	0.00000	0
13/06/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00323	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00960	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00450	0.00000	0
13/06/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00049	0.00000	0
13/06/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00299	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00669	0.00000	0
13/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00819	0.00000	0
13/06/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00001	0.00000	0
13/06/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01251	0.00000	0
13/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.19830	11.20900	435
13/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.25401	1.25707	0
13/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02252	0.02017	10,200
13/06/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.93083	0.93476	0
13/06/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00003	0.00006	1,000
13/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.97470	0.97627	0

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13/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.04320	0.03937	1,625
13/06/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.73106	0.73508	0
13/06/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00026	0.00038	1,000
13/06/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.68123	0.68528	0
13/06/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00043	0.00058	5,120
13/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.84812	0.84910	0
13/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06662	0.06220	33,360
13/06/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.48351	0.48773	5,120
13/06/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00271	0.00303	5,120
13/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.62294	0.62323	0
13/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.14144	0.13633	1,500
13/06/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.24772	0.25390	800
13/06/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.01692	0.01920	0
13/06/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.75476	0.00000	0
13/06/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.27496	0.00000	0
13/06/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.20478	0.00000	0
13/06/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.02398	0.00000	0
13/06/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.72775	0.00000	0
13/06/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.29795	0.00000	0
13/06/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.16444	0.00000	0
13/06/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.03364	0.00000	0
13/06/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.70170	0.00000	0
13/06/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.32190	0.00000	0
13/06/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.12743	0.00000	0
13/06/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.04663	0.00000	0
13/06/2012	€ / R On 18-June-12	10.50	C	Foreign Exchange Future	0.09451	0.00000	0
13/06/2012	€ / R On 18-June-12	10.50	P	Foreign Exchange Future	0.06371	0.00000	0
13/06/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.06639	0.07535	5,120
13/06/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.08559	0.09065	5,120
13/06/2012	€ / R On 17-September-12	10.65	C	Foreign Exchange Future	0.38249	0.00000	0
13/06/2012	€ / R On 17-September-12	10.65	P	Foreign Exchange Future	0.35099	0.00000	0
13/06/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.37179	0.00000	0
13/06/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.36579	0.00000	0
13/06/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.35205	0.00000	0
13/06/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.39605	0.00000	0
13/06/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.33378	0.00000	0
13/06/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.42778	0.00000	0
13/06/2012	€ / R On 14-December-12	10.80	C	Foreign Exchange Future	0.54061	0.00000	0
13/06/2012	€ / R On 14-December-12	10.80	P	Foreign Exchange Future	0.52081	0.00000	0
13/06/2012	€ / R On 18-March-13	10.99	C	Foreign Exchange Future	0.65904	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	€ / R On 18-March-13	10.99	P	Foreign Exchange Future	0.68274	0.00000	0
13/06/2012	€ / R On 18-March-13	11.00	C	Foreign Exchange Future	0.65535	0.00000	0
13/06/2012	€ / R On 18-March-13	11.00	P	Foreign Exchange Future	0.68905	0.00000	0
13/06/2012	€ / R On 18-March-13	11.01	C	Foreign Exchange Future	0.65169	0.00000	0
13/06/2012	€ / R On 18-March-13	11.01	P	Foreign Exchange Future	0.69539	0.00000	0
13/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.96909	0.00000	0
13/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.97079	0.00000	0
13/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.20425	0.20301	15,360
13/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.77275	0.76611	0
13/06/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.88404	0.00000	0
13/06/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.12874	0.00000	0
13/06/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.86770	0.00000	0
13/06/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.16240	0.00000	0
13/06/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.85174	0.00000	0
13/06/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.19644	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.38910	8.46460	2,360
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	0.99000	1.06500	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00100	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.21900	0.27400	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.08000	0.05900	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.38	C	Any day expiry	0.14900	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.38	P	Any day expiry	0.14000	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.49	C	Any day expiry	0.10600	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.49	P	Any day expiry	0.20700	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.50	C	Any day expiry	0.10300	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.50	P	Any day expiry	0.21400	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.51	C	Any day expiry	0.10000	0.00000	0
13/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.51	P	Any day expiry	0.22100	0.00000	0
13/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.73800	9.70500	0
13/06/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.76109	0.00000	0
13/06/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.27309	0.00000	0
13/06/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.71872	0.00000	0
13/06/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.28072	0.00000	0
13/06/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.67652	0.00000	0
13/06/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28852	0.00000	0
13/06/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.77133	0.00000	0
13/06/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00003	0.00000	0
13/06/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.72135	0.00000	0
13/06/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00005	0.00000	0
13/06/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.67140	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00010	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.62478	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20398	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.59369	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22289	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.56399	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.24319	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.41068	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.18138	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.38095	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.20165	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.37310	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.20740	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.35262	0.00000	0
13/06/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.22332	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.47575	0.00000	0
13/06/2012	AU\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.31575	0.00000	0
13/06/2012	AU\$ / R On 18-March-13	8.32	C	Foreign Exchange Future	0.57898	0.00000	0
13/06/2012	AU\$ / R On 18-March-13	8.32	P	Foreign Exchange Future	0.38998	0.00000	0
13/06/2012	AU\$ / R On 18-March-13	8.37	C	Foreign Exchange Future	0.55478	0.00000	0
13/06/2012	AU\$ / R On 18-March-13	8.37	P	Foreign Exchange Future	0.41578	0.00000	0
13/06/2012	AU\$ / R On 18-March-13	8.42	C	Foreign Exchange Future	0.53145	0.00000	0
13/06/2012	AU\$ / R On 18-March-13	8.42	P	Foreign Exchange Future	0.44245	0.00000	0
13/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.35250	8.39410	0
13/06/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.65163	0.00000	0
13/06/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.04203	0.00000	0
13/06/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.60964	0.00000	0
13/06/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05004	0.00000	0
13/06/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.71696	0.00000	0
13/06/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.11806	0.00000	0
13/06/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.56877	0.00000	0
13/06/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.05917	0.00000	0
13/06/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.68006	0.00000	0
13/06/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.13116	0.00000	0
13/06/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.64417	0.00000	0
13/06/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.14527	0.00000	0
13/06/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.10061	0.00000	0
13/06/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.02671	0.00000	0
13/06/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06594	0.00000	0
13/06/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.04204	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.04411	0.00000	0
13/06/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.07021	0.00000	0
13/06/2012	CAD/ R On 17-September-12	8.25	C	Foreign Exchange Future	0.25865	0.00000	0
13/06/2012	CAD/ R On 17-September-12	8.25	P	Foreign Exchange Future	0.24035	0.00000	0
13/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.36895	0.00000	0
13/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.36645	0.00000	0
13/06/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.37810	0.44520	2,835
13/06/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
13/06/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00000	0.00000	8,000
13/06/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.00480	0.00540	0
13/06/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
13/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.10180	0.10050	11,120
13/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.05340	0.05440	7,100
13/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.12200	0.10970	14,700
13/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.02750	0.02740	8,000
13/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.16730	0.14620	12,800
13/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.07430	0.07890	4,800
13/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.03970	9.04500	0
13/06/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.80005	0.00000	0
13/06/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.21595	0.00000	0
13/06/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.76818	0.00000	0
13/06/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.23408	0.00000	0
13/06/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.73721	0.00000	0
13/06/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.25311	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.45125	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.24285	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.42629	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.26789	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.40258	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.29418	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.85	C	Foreign Exchange Future	0.38010	0.00000	0
13/06/2012	CHF / R On 17-September-12	8.85	P	Foreign Exchange Future	0.32170	0.00000	0
13/06/2012	CHF / R On 14-December-12	9.00	C	Foreign Exchange Future	0.52487	0.00000	0
13/06/2012	CHF / R On 14-December-12	9.00	P	Foreign Exchange Future	0.48517	0.00000	0
13/06/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.01287	0.00000	0
13/06/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.29327	0.00000	0
13/06/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.00931	0.00000	0
13/06/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.33971	0.00000	0
13/06/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.00676	0.00000	0
13/06/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.38716	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	DAUS On 27-December-12			Any day expiry	8.60380	8.68480	0
13/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.18200	1.25600	0
13/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.04300	0.03700	0
13/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.00900	1.07700	0
13/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.12500	0.11200	7,530
13/06/2012	DAUS On 29-June-12	7.74	C	Any day expiry	0.65600	0.00000	0
13/06/2012	DAUS On 29-June-12	7.74	P	Any day expiry	0.00600	0.00000	0
13/06/2012	DAUS On 29-June-12	7.75	C	Any day expiry	0.64700	0.00000	0
13/06/2012	DAUS On 29-June-12	7.75	P	Any day expiry	0.00700	0.00000	0
13/06/2012	DAUS On 29-June-12	7.76	C	Any day expiry	0.63700	0.00000	0
13/06/2012	DAUS On 29-June-12	7.76	P	Any day expiry	0.00700	0.00000	0
13/06/2012	DAUS On 31-July-12	7.79	C	Any day expiry	0.66900	0.00000	0
13/06/2012	DAUS On 31-July-12	7.79	P	Any day expiry	0.02900	0.00000	0
13/06/2012	DAUS On 31-July-12	7.80	C	Any day expiry	0.66000	0.00000	0
13/06/2012	DAUS On 31-July-12	7.80	P	Any day expiry	0.03000	0.00000	0
13/06/2012	DAUS On 31-July-12	7.81	C	Any day expiry	0.65100	0.00000	0
13/06/2012	DAUS On 31-July-12	7.81	P	Any day expiry	0.03100	0.00000	0
13/06/2012	DAUS On 31-August-12	7.84	C	Any day expiry	0.69600	0.00000	0
13/06/2012	DAUS On 31-August-12	7.84	P	Any day expiry	0.06800	0.00000	0
13/06/2012	DAUS On 31-August-12	7.85	C	Any day expiry	0.68800	0.00000	0
13/06/2012	DAUS On 31-August-12	7.85	P	Any day expiry	0.07000	0.00000	0
13/06/2012	DAUS On 31-August-12	7.86	C	Any day expiry	0.68000	0.00000	0
13/06/2012	DAUS On 31-August-12	7.86	P	Any day expiry	0.07200	0.00000	0
13/06/2012	DAUS On 31-October-12	7.89	C	Any day expiry	0.78400	0.00000	0
13/06/2012	DAUS On 31-October-12	7.89	P	Any day expiry	0.13500	0.00000	0
13/06/2012	DAUS On 31-October-12	7.90	C	Any day expiry	0.77700	0.00000	0
13/06/2012	DAUS On 31-October-12	7.90	P	Any day expiry	0.13800	0.00000	0
13/06/2012	DAUS On 31-October-12	7.91	C	Any day expiry	0.77000	0.00000	0
13/06/2012	DAUS On 31-October-12	7.91	P	Any day expiry	0.14100	0.00000	0
13/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.56900	0.61700	0
13/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.28000	0.24800	0
13/06/2012	DAUS On 29-June-12	8.38	C	Any day expiry	0.15500	0.00000	0
13/06/2012	DAUS On 29-June-12	8.38	P	Any day expiry	0.14500	0.00000	0
13/06/2012	DAUS On 31-July-12	8.42	C	Any day expiry	0.25800	0.00000	0
13/06/2012	DAUS On 31-July-12	8.42	P	Any day expiry	0.24800	0.00000	0
13/06/2012	DAUS On 31-August-12	8.46	C	Any day expiry	0.33200	0.00000	0
13/06/2012	DAUS On 31-August-12	8.46	P	Any day expiry	0.32400	0.00000	0
13/06/2012	DAUS On 27-December-12	8.49	C	Any day expiry	0.57500	0.00000	0
13/06/2012	DAUS On 27-December-12	8.49	P	Any day expiry	0.46100	0.00000	0
13/06/2012	DAUS On 27-December-12	8.50	C	Any day expiry	0.57100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	DAUS On 27-December-12	8.50	P	Any day expiry	0.46700	0.00000	0
13/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.56700	0.60700	7,530
13/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.47300	0.43200	0
13/06/2012	DAUS On 31-October-12	8.53	C	Any day expiry	0.44700	0.00000	0
13/06/2012	DAUS On 31-October-12	8.53	P	Any day expiry	0.43800	0.00000	0
13/06/2012	DAUS On 30-November-12	8.56	C	Any day expiry	0.49800	0.00000	0
13/06/2012	DAUS On 30-November-12	8.56	P	Any day expiry	0.48500	0.00000	0
13/06/2012	DAUS On 27-December-12	8.59	C	Any day expiry	0.53700	0.00000	0
13/06/2012	DAUS On 27-December-12	8.59	P	Any day expiry	0.52300	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.63120	6.64780	0
13/06/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.44555	0.00000	0
13/06/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.04885	0.00000	0
13/06/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.40540	0.00000	0
13/06/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.05870	0.00000	0
13/06/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.28070	0.00000	0
13/06/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.00509	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.49604	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.15214	0.00000	0
13/06/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.36815	0.00000	0
13/06/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.07145	0.00000	0
13/06/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.23397	0.00000	0
13/06/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.00837	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.46409	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.17019	0.00000	0
13/06/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.18913	0.00000	0
13/06/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.01353	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.43409	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.19019	0.00000	0
13/06/2012	NZ\$ / R On 17-September-12	6.40	C	Foreign Exchange Future	0.29534	0.00000	0
13/06/2012	NZ\$ / R On 17-September-12	6.40	P	Foreign Exchange Future	0.10574	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.45	C	Foreign Exchange Future	0.39840	0.00000	0
13/06/2012	NZ\$ / R On 14-December-12	6.45	P	Foreign Exchange Future	0.21720	0.00000	0
13/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.34420	1.35690	0
13/06/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.21500	0.00000	0
13/06/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.16500	0.00000	0
13/06/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.17369	0.00000	0
13/06/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00469	0.00000	0
13/06/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.18088	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01468	0.00000	0
13/06/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.11505	0.00000	0
13/06/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00005	0.00000	0
13/06/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.12965	0.00000	0
13/06/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01065	0.00000	0
13/06/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.14339	0.00000	0
13/06/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02719	0.00000	0
13/06/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.09308	0.00000	0
13/06/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02408	0.00000	0
13/06/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.11173	0.00000	0
13/06/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04553	0.00000	0
13/06/2012	YUAN/R On 18-June-12	1.30	C	Foreign Exchange Future	0.02163	0.00000	0
13/06/2012	YUAN/R On 18-June-12	1.30	P	Foreign Exchange Future	0.00663	0.00000	0
13/06/2012	YUAN/R On 14-December-12	1.35	C	Foreign Exchange Future	0.07765	0.00000	0
13/06/2012	YUAN/R On 14-December-12	1.35	P	Foreign Exchange Future	0.08345	0.00000	0
<b>Futures Open Interest</b>							<b>722,004.00</b>
<b>Options Open Interest</b>							<b>725,760.00</b>
<b>Total</b>							<b>1,447,764.00</b>