



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Weekly Statistics

From: 07/11/2012 To: 07/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.99610	10.01600	0
07/11/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.05100	1.07129	0
07/11/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.00070	0.00089	0
07/11/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.00119	1.02150	0
07/11/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.00089	0.00110	0
07/11/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.95143	0.97176	0
07/11/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.00113	0.00136	0
07/11/2012	\$ / R On 14-December-12	7.80	C	Foreign Exchange Future	0.90174	0.92209	0
07/11/2012	\$ / R On 14-December-12	7.80	P	Foreign Exchange Future	0.00144	0.00169	43,500
07/11/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.94715	0.97171	0
07/11/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.02975	0.03371	0
07/11/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.90226	0.92567	0
07/11/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.03486	0.03767	0
07/11/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.57050	1.60450	200
07/11/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.28930	0.30380	0
07/11/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.65584	0.67624	0
07/11/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.00554	0.00584	20,000
07/11/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.77199	0.79537	0
07/11/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.05459	0.05737	180
07/11/2012	\$ / R On 14-December-12	8.25	C	Foreign Exchange Future	0.46733	0.48728	0
07/11/2012	\$ / R On 14-December-12	8.25	P	Foreign Exchange Future	0.01703	0.01688	2,500
07/11/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.42353	0.44320	3,000
07/11/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.02323	0.02280	6,000
07/11/2012	\$ / R On 14-December-12	8.32	C	Foreign Exchange Future	0.40646	0.42599	0
07/11/2012	\$ / R On 14-December-12	8.32	P	Foreign Exchange Future	0.02616	0.02559	0
07/11/2012	\$ / R On 14-December-12	8.35	C	Foreign Exchange Future	0.38137	0.40066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	\$ / R On 14-December-12	8.35	P	Foreign Exchange Future	0.03107	0.03026	400
07/11/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.28045	1.31402	0
07/11/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.44925	0.46332	0
07/11/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.25363	1.28711	0
07/11/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.47243	0.48641	0
07/11/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.22742	1.26079	0
07/11/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.49622	0.51009	0
07/11/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.20279	0.21829	6,000
07/11/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.10249	0.09789	500
07/11/2012	\$ / R On 18-March-13	8.70	C	Foreign Exchange Future	0.36942	0.38681	0
07/11/2012	\$ / R On 18-March-13	8.70	P	Foreign Exchange Future	0.25202	0.24881	0
07/11/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.51392	0.53151	0
07/11/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.33282	0.32971	0
07/11/2012	\$ / R On 13-December-13	8.75	C	Foreign Exchange Future	0.78738	0.80299	0
07/11/2012	\$ / R On 13-December-13	8.75	P	Foreign Exchange Future	0.42398	0.42059	750
07/11/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.50488	0.52237	0
07/11/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.34378	0.34057	0
07/11/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.11167	0.12388	1,000
07/11/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.21137	0.20348	300
07/11/2012	\$ / R On 14-December-12	8.82	C	Foreign Exchange Future	0.10531	0.11731	0
07/11/2012	\$ / R On 14-December-12	8.82	P	Foreign Exchange Future	0.22501	0.21691	100
07/11/2012	\$ / R On 18-March-13	8.85	C	Foreign Exchange Future	0.30444	0.31966	200
07/11/2012	\$ / R On 18-March-13	8.85	P	Foreign Exchange Future	0.33704	0.33166	0
07/11/2012	\$ / R On 13-December-13	8.90	C	Foreign Exchange Future	0.72276	0.73848	0
07/11/2012	\$ / R On 13-December-13	8.90	P	Foreign Exchange Future	0.50936	0.50608	0
07/11/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.71149	0.72724	0
07/11/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.52599	0.52274	0
07/11/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.69188	0.70767	0
07/11/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.55638	0.55317	0
07/11/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.68343	0.69925	0
07/11/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.57003	0.56685	750
07/11/2012	\$ / R On 14-December-12	9.01	C	Foreign Exchange Future	0.06004	0.07009	0
07/11/2012	\$ / R On 14-December-12	9.01	P	Foreign Exchange Future	0.36974	0.35969	0
07/11/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.67296	0.68881	0
07/11/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.58746	0.58431	0
07/11/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.22394	0.23814	10,000
07/11/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.50654	0.50014	0
07/11/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.62845	1.65912	0
07/11/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.78235	0.79312	0
07/11/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.60895	1.63962	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.81285	0.82362	0
07/11/2012	\$ / R On 14-December-12	9.23	C	Foreign Exchange Future	0.03210	0.03998	0
07/11/2012	\$ / R On 14-December-12	9.23	P	Foreign Exchange Future	0.56180	0.54958	0
07/11/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.58993	1.62058	0
07/11/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.84383	0.85458	0
07/11/2012	\$ / R On 18-March-13	9.35	C	Foreign Exchange Future	0.16696	0.17997	200
07/11/2012	\$ / R On 18-March-13	9.35	P	Foreign Exchange Future	0.69956	0.69197	0
07/11/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.01633	0.02210	1,300
07/11/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.81603	0.80170	0
07/11/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.13389	0.14601	500
07/11/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	0.86649	0.85801	0
07/11/2012	\$ / R On 12-December-14	9.60	C	Foreign Exchange Future	0.82531	0.85615	0
07/11/2012	\$ / R On 12-December-14	9.60	P	Foreign Exchange Future	1.14411	1.15545	0
07/11/2012	\$ / R On 13-December-13	9.69	C	Foreign Exchange Future	0.46828	0.48585	750
07/11/2012	\$ / R On 13-December-13	9.69	P	Foreign Exchange Future	1.04488	1.04345	0
07/11/2012	\$ / R On 18-March-13	10.00	C	Foreign Exchange Future	0.08497	0.09529	21,000
07/11/2012	\$ / R On 18-March-13	10.00	P	Foreign Exchange Future	1.26757	1.25729	0
07/11/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.07084	0.08041	500
07/11/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.45344	1.44241	0
07/11/2012	\$ / R On 13-December-13	10.27	C	Foreign Exchange Future	0.35223	0.36997	750
07/11/2012	\$ / R On 13-December-13	10.27	P	Foreign Exchange Future	1.50883	1.50757	0
07/11/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.00252	0.00446	0
07/11/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.70222	1.68406	0
07/11/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.05318	0.06164	250
07/11/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	1.78578	1.77364	0
07/11/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.04151	0.04933	250
07/11/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	2.07411	2.06133	0
07/11/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.00010	0.00138	0
07/11/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.39980	2.38098	0
07/11/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	8.92110	8.94180	10
07/11/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.87871	0.89907	0
07/11/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.00161	0.00187	0
07/11/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.82920	0.84958	0
07/11/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.00210	0.00238	0
07/11/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.77989	0.80029	0
07/11/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.00279	0.00309	0
07/11/2012	\$ / R MAXI On 14-December-12	8.30	C	Foreign Exchange Future	0.42277	0.44229	158
07/11/2012	\$ / R MAXI On 14-December-12	8.30	P	Foreign Exchange Future	0.02247	0.02189	0
07/11/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.20836	0.22398	0
07/11/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.09806	0.09358	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	\$ / R MAXI On 14-December-12	8.60	C	Foreign Exchange Future	0.20244	0.21786	0
07/11/2012	\$ / R MAXI On 14-December-12	8.60	P	Foreign Exchange Future	0.10214	0.09746	0
07/11/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.37426	0.39171	0
07/11/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.24686	0.24371	0
07/11/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.51392	0.53151	0
07/11/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.33282	0.32971	0
07/11/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.50938	0.52692	0
07/11/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.33828	0.33512	0
07/11/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.50488	0.52237	0
07/11/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.34378	0.34057	0
07/11/2012	\$ / R MAXI On 14-December-12	8.80	C	Foreign Exchange Future	0.11167	0.12388	158
07/11/2012	\$ / R MAXI On 14-December-12	8.80	P	Foreign Exchange Future	0.21137	0.20348	0
07/11/2012	£ / R On 14-June-13			Foreign Exchange Future	14.25070	14.28330	261
07/11/2012	£ / R On 14-June-13	12.00	C	Foreign Exchange Future	2.28485	2.31981	0
07/11/2012	£ / R On 14-June-13	12.00	P	Foreign Exchange Future	0.03415	0.03651	699
07/11/2012	£ / R On 14-December-12	12.25	C	Foreign Exchange Future	1.65590	1.68797	0
07/11/2012	£ / R On 14-December-12	12.25	P	Foreign Exchange Future	0.00090	0.00097	11,100
07/11/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.50622	1.53834	0
07/11/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.00152	0.00164	0
07/11/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.45651	1.48865	0
07/11/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.00181	0.00195	0
07/11/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.40686	1.43901	0
07/11/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.00216	0.00231	0
07/11/2012	£ / R On 14-June-13	13.00	C	Foreign Exchange Future	1.36657	1.40551	0
07/11/2012	£ / R On 14-June-13	13.00	P	Foreign Exchange Future	0.11587	0.12221	699
07/11/2012	£ / R On 18-March-13	13.34	C	Foreign Exchange Future	0.87458	0.90580	0
07/11/2012	£ / R On 18-March-13	13.34	P	Foreign Exchange Future	0.12628	0.12490	0
07/11/2012	£ / R On 18-March-13	13.35	C	Foreign Exchange Future	0.86711	0.89822	0
07/11/2012	£ / R On 18-March-13	13.35	P	Foreign Exchange Future	0.12881	0.12732	0
07/11/2012	£ / R On 18-March-13	13.36	C	Foreign Exchange Future	0.85967	0.89067	0
07/11/2012	£ / R On 18-March-13	13.36	P	Foreign Exchange Future	0.13137	0.12977	0
07/11/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.56333	0.59432	0
07/11/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.02833	0.02732	0
07/11/2012	£ / R On 14-December-12	13.45	C	Foreign Exchange Future	0.49554	0.52603	0
07/11/2012	£ / R On 14-December-12	13.45	P	Foreign Exchange Future	0.04054	0.03903	0
07/11/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.74170	0.77017	0
07/11/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	0.18340	0.17927	0
07/11/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.41605	0.44567	0
07/11/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.06105	0.05867	100
07/11/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.63622	0.66151	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	0.24792	0.24061	200
07/11/2012	£ / R On 14-June-13	13.79	C	Foreign Exchange Future	0.82389	0.85617	0
07/11/2012	£ / R On 14-June-13	13.79	P	Foreign Exchange Future	0.36319	0.36287	0
07/11/2012	£ / R On 14-June-13	13.80	C	Foreign Exchange Future	0.81857	0.85074	0
07/11/2012	£ / R On 14-June-13	13.80	P	Foreign Exchange Future	0.36787	0.36744	0
07/11/2012	£ / R On 14-June-13	13.81	C	Foreign Exchange Future	0.81328	0.84533	0
07/11/2012	£ / R On 14-June-13	13.81	P	Foreign Exchange Future	0.37258	0.37203	0
07/11/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.52710	0.54819	200
07/11/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	0.33880	0.32729	0
07/11/2012	£ / R On 14-December-12	13.95	C	Foreign Exchange Future	0.17481	0.19524	11,100
07/11/2012	£ / R On 14-December-12	13.95	P	Foreign Exchange Future	0.21981	0.20824	0
07/11/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.09712	0.11034	100
07/11/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	0.39212	0.37334	0
07/11/2012	£ / R On 14-June-13	14.40	C	Foreign Exchange Future	0.55503	0.57910	0
07/11/2012	£ / R On 14-June-13	14.40	P	Foreign Exchange Future	0.70433	0.69580	0
07/11/2012	£ / R On 14-June-13	14.65	C	Foreign Exchange Future	0.47495	0.49593	0
07/11/2012	£ / R On 14-June-13	14.65	P	Foreign Exchange Future	0.87425	0.86263	200
07/11/2012	£ / R On 14-June-13	14.80	C	Foreign Exchange Future	0.43333	0.45252	200
07/11/2012	£ / R On 14-June-13	14.80	P	Foreign Exchange Future	0.98263	0.96922	0
07/11/2012	£ / R On 14-June-13	15.30	C	Foreign Exchange Future	0.32254	0.33686	200
07/11/2012	£ / R On 14-June-13	15.30	P	Foreign Exchange Future	1.37184	1.35356	0
07/11/2012	¥ / R On 18-March-13			Foreign Exchange Future	0.11040	0.11030	1,893
07/11/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02540	0.02530	0
07/11/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2012	¥ / R On 18-March-13	0.09	C	Foreign Exchange Future	0.02047	0.02038	0
07/11/2012	¥ / R On 18-March-13	0.09	P	Foreign Exchange Future	0.00007	0.00008	0
07/11/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01541	0.01531	0
07/11/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00001	0.00001	0
07/11/2012	¥ / R On 18-March-13	0.10	C	Foreign Exchange Future	0.01113	0.01112	0
07/11/2012	¥ / R On 18-March-13	0.10	P	Foreign Exchange Future	0.00073	0.00082	0
07/11/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00574	0.00569	0
07/11/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00034	0.00039	0
07/11/2012	¥ / R On 18-March-13	0.11	C	Foreign Exchange Future	0.00450	0.00457	0
07/11/2012	¥ / R On 18-March-13	0.11	P	Foreign Exchange Future	0.00410	0.00427	0
07/11/2012	€ / R On 13-December-13			Foreign Exchange Future	11.67560	11.74540	435
07/11/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	1.60358	1.67346	0
07/11/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.00018	0.00016	5,690
07/11/2012	€ / R On 14-December-12	9.85	C	Foreign Exchange Future	1.25428	1.32404	0
07/11/2012	€ / R On 14-December-12	9.85	P	Foreign Exchange Future	0.00088	0.00074	13,800
07/11/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	0.80766	0.87680	0

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07/11/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.00426	0.00350	375
07/11/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.76825	0.83724	0
07/11/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.00485	0.00394	0
07/11/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.71913	0.78789	0
07/11/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.00573	0.00459	0
07/11/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.70933	0.77803	0
07/11/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.00593	0.00473	750
07/11/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.67020	0.73866	0
07/11/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.00680	0.00536	0
07/11/2012	€ / R On 14-December-12	10.80	C	Foreign Exchange Future	0.34839	0.40536	0
07/11/2012	€ / R On 14-December-12	10.80	P	Foreign Exchange Future	0.04499	0.03206	0
07/11/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.33311	0.38903	0
07/11/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.04971	0.03572	0
07/11/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.24267	0.29084	0
07/11/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.08927	0.06754	100
07/11/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.48945	0.53786	0
07/11/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.19545	0.17276	0
07/11/2012	€ / R On 18-March-13	10.99	C	Foreign Exchange Future	0.47782	0.52579	0
07/11/2012	€ / R On 18-March-13	10.99	P	Foreign Exchange Future	0.20382	0.18069	0
07/11/2012	€ / R On 18-March-13	11.00	C	Foreign Exchange Future	0.47209	0.51984	0
07/11/2012	€ / R On 18-March-13	11.00	P	Foreign Exchange Future	0.20809	0.18474	500
07/11/2012	€ / R On 18-March-13	11.01	C	Foreign Exchange Future	0.46640	0.51394	0
07/11/2012	€ / R On 18-March-13	11.01	P	Foreign Exchange Future	0.21240	0.18884	0
07/11/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.15919	0.19718	750
07/11/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.15579	0.12388	0
07/11/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.90593	0.95581	0
07/11/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.43032	0.41041	0
07/11/2012	€ / R On 14-June-13	11.24	C	Foreign Exchange Future	0.54664	0.59192	0
07/11/2012	€ / R On 14-June-13	11.24	P	Foreign Exchange Future	0.37954	0.35292	0
07/11/2012	€ / R On 14-June-13	11.25	C	Foreign Exchange Future	0.54202	0.58711	0
07/11/2012	€ / R On 14-June-13	11.25	P	Foreign Exchange Future	0.38492	0.35811	0
07/11/2012	€ / R On 14-June-13	11.26	C	Foreign Exchange Future	0.53744	0.58235	0
07/11/2012	€ / R On 14-June-13	11.26	P	Foreign Exchange Future	0.39034	0.36335	0
07/11/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.79297	0.83894	0
07/11/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	0.56037	0.53654	0
07/11/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.77172	0.81689	0
07/11/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	0.58912	0.56449	0
07/11/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.04754	0.06169	100
07/11/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	0.44414	0.38839	0
07/11/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.75110	0.79548	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	0.61850	0.59308	0
07/11/2012	€ / R On 18-March-13	12.64	C	Foreign Exchange Future	0.06958	0.08581	27,600
07/11/2012	€ / R On 18-March-13	12.64	P	Foreign Exchange Future	1.44558	1.39071	0
07/11/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.54770	9.56400	0
07/11/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.43795	2.45411	0
07/11/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.14025	0.14011	0
07/11/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.39547	2.41160	0
07/11/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.14777	0.14760	0
07/11/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.35328	2.36939	0
07/11/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.15558	0.15539	0
07/11/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	1.00489	1.03480	0
07/11/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.00069	0.00080	0
07/11/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.95526	0.98504	0
07/11/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.00106	0.00104	0
07/11/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.90579	0.93536	0
07/11/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.00159	0.00136	0
07/11/2012	AU\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.74634	0.77561	0
07/11/2012	AU\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.00294	0.00241	0
07/11/2012	AU\$ / R On 18-March-13	8.32	C	Foreign Exchange Future	0.80562	0.83141	0
07/11/2012	AU\$ / R On 18-March-13	8.32	P	Foreign Exchange Future	0.02742	0.02371	0
07/11/2012	AU\$ / R On 18-March-13	8.37	C	Foreign Exchange Future	0.76100	0.78630	0
07/11/2012	AU\$ / R On 18-March-13	8.37	P	Foreign Exchange Future	0.03280	0.02860	0
07/11/2012	AU\$ / R On 18-March-13	8.42	C	Foreign Exchange Future	0.71720	0.74199	0
07/11/2012	AU\$ / R On 18-March-13	8.42	P	Foreign Exchange Future	0.03900	0.03429	0
07/11/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.58881	0.61760	0
07/11/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.00541	0.00440	0
07/11/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.63954	0.66330	0
07/11/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.05274	0.04700	0
07/11/2012	AU\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.40220	0.43080	0
07/11/2012	AU\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2012	AU\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.39220	0.42080	0
07/11/2012	AU\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2012	AU\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.38220	0.41080	0
07/11/2012	AU\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2012	AU\$ / R On 16-September-13	8.89	C	Foreign Exchange Future	0.58169	0.59957	0
07/11/2012	AU\$ / R On 16-September-13	8.89	P	Foreign Exchange Future	0.27869	0.26887	0
07/11/2012	AU\$ / R On 16-September-13	8.90	C	Foreign Exchange Future	0.57634	0.59411	0
07/11/2012	AU\$ / R On 16-September-13	8.90	P	Foreign Exchange Future	0.28334	0.27341	0
07/11/2012	AU\$ / R On 16-September-13	8.91	C	Foreign Exchange Future	0.57103	0.58869	0
07/11/2012	AU\$ / R On 16-September-13	8.91	P	Foreign Exchange Future	0.28803	0.27799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	CAD/ R On 18-March-13			Foreign Exchange Future	8.84370	8.86530	25
07/11/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.99213	1.01425	0
07/11/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.00123	0.00145	0
07/11/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.94247	0.96460	0
07/11/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.00157	0.00180	0
07/11/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.89290	0.91504	0
07/11/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.00200	0.00224	0
07/11/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.42079	0.44415	0
07/11/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.02629	0.02775	0
07/11/2012	CAD/ R On 18-March-13	8.64	C	Foreign Exchange Future	0.38844	0.40848	0
07/11/2012	CAD/ R On 18-March-13	8.64	P	Foreign Exchange Future	0.18474	0.18318	0
07/11/2012	CAD/ R On 18-March-13	8.65	C	Foreign Exchange Future	0.38273	0.40263	0
07/11/2012	CAD/ R On 18-March-13	8.65	P	Foreign Exchange Future	0.18903	0.18733	0
07/11/2012	CAD/ R On 18-March-13	8.66	C	Foreign Exchange Future	0.37707	0.39684	0
07/11/2012	CAD/ R On 18-March-13	8.66	P	Foreign Exchange Future	0.19337	0.19154	0
07/11/2012	CF CANDO CABM On 14-December-12			Can-Do Future	0.17990	0.19190	7,000
07/11/2012	CF CANDO CABN On 14-December-12			Can-Do Future	0.25410	0.25690	0
07/11/2012	CF CANDO CABO On 14-December-12			Can-Do Future	0.00270	0.00250	0
07/11/2012	CF CANDO CABP On 14-December-12			Can-Do Future	0.00280	0.00320	0
07/11/2012	CF CANDO CABR On 14-December-12			Can-Do Future	0.33520	0.32670	0
07/11/2012	CF CANDO CABS On 14-December-12			Can-Do Future	0.00220	0.00160	0
07/11/2012	CF CANDO CABT On 14-December-12			Can-Do Future	0.00000	0.00000	0
07/11/2012	CF CANDO CABU On 14-December-12			Can-Do Future	0.25680	0.25940	14,500
07/11/2012	CF CANDO CABV On 14-December-12			Can-Do Future	0.33800	0.32990	3,700
07/11/2012	CF CANDO CABW On 14-December-12			Can-Do Future	0.00220	0.00160	4,600
07/11/2012	CF CANDO CABX On 14-December-12			Can-Do Future	0.17690	0.17840	32,250
07/11/2012	CF CANDO CABY On 14-December-12			Can-Do Future	0.18840	0.22620	13,800
07/11/2012	CF CANDO CABZ On 14-December-12			Can-Do Future	0.04470	0.04870	52,750
07/11/2012	CF CANDO CACA On 20-December-12			Can-Do Future	4,607.58000	4,955.33000	10
07/11/2012	CF CANDO CACB On 20-December-12			Can-Do Future	6,141.24000	6,563.57000	10
07/11/2012	CF CANDO CACC On 21-November-12			Can-Do Future	10,000.00000	10,000.00000	0
07/11/2012	CF CANDO CACD On 20-December-12			Can-Do Future	4,925.54000	5,143.04000	10
07/11/2012	CF CANDO CACE On 18-March-13			Can-Do Future	0.10900	99.00000	4,500
07/11/2012	CHF / R On 18-March-13			Foreign Exchange Future	9.34240	9.39220	100
07/11/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.75141	0.79958	0
07/11/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.00281	0.00268	0
07/11/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.70196	0.75009	0
07/11/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.00336	0.00319	0
07/11/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.65264	0.70071	0
07/11/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.00404	0.00381	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	CHF / R On 14-December-12	9.00	C	Foreign Exchange Future	0.25625	0.29458	0
07/11/2012	CHF / R On 14-December-12	9.00	P	Foreign Exchange Future	0.05205	0.04208	0
07/11/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.22890	0.26557	0
07/11/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.06470	0.05307	0
07/11/2012	CHF / R On 18-March-13	9.14	C	Foreign Exchange Future	0.40520	0.44355	0
07/11/2012	CHF / R On 18-March-13	9.14	P	Foreign Exchange Future	0.20280	0.19135	0
07/11/2012	CHF / R On 18-March-13	9.15	C	Foreign Exchange Future	0.39990	0.43807	0
07/11/2012	CHF / R On 18-March-13	9.15	P	Foreign Exchange Future	0.20750	0.19587	0
07/11/2012	CHF / R On 18-March-13	9.16	C	Foreign Exchange Future	0.39466	0.43265	0
07/11/2012	CHF / R On 18-March-13	9.16	P	Foreign Exchange Future	0.21226	0.20045	0
07/11/2012	DABG On 07-November-12			Any day expiry	8.65730	8.67710	0
07/11/2012	DABG On 07-November-12	8.49	C	Any day expiry	0.16730	0.18761	0
07/11/2012	DABG On 07-November-12	8.49	P	Any day expiry	0.00000	0.00051	0
07/11/2012	DABG On 07-November-12	8.50	C	Any day expiry	0.15730	0.17773	0
07/11/2012	DABG On 07-November-12	8.50	P	Any day expiry	0.00000	0.00063	0
07/11/2012	DABG On 07-November-12	8.51	C	Any day expiry	0.14730	0.16787	0
07/11/2012	DABG On 07-November-12	8.51	P	Any day expiry	0.00000	0.00077	0
07/11/2012	DABG On 07-November-12	8.65	C	Any day expiry	0.00730	0.04144	0
07/11/2012	DABG On 07-November-12	8.65	P	Any day expiry	0.00000	0.01434	0
07/11/2012	DABG On 07-November-12	8.70	C	Any day expiry	0.00000	0.01855	0
07/11/2012	DABG On 07-November-12	8.70	P	Any day expiry	0.04270	0.04145	0
07/11/2012	DABM USD On 22-November-12			Any day expiry	8.66970	8.69180	0
07/11/2012	DABM USD On 22-November-12	8.68	C	Any day expiry	0.08831	0.10377	0
07/11/2012	DABM USD On 22-November-12	8.68	P	Any day expiry	0.09861	0.09197	0
07/11/2012	DABM USD On 22-November-12	8.75	C	Any day expiry	0.06272	0.07504	0
07/11/2012	DABM USD On 22-November-12	8.75	P	Any day expiry	0.14302	0.13324	0
07/11/2012	DABM USD On 22-November-12	9.00	C	Any day expiry	0.01715	0.02416	20,000
07/11/2012	DABM USD On 22-November-12	9.00	P	Any day expiry	0.34745	0.33236	0
07/11/2012	DABO USD On 09-November-12			Any day expiry	8.65840	8.67720	15,000
07/11/2012	DABO USD On 09-November-12	8.67	C	Any day expiry	0.03120	0.05130	10,000
07/11/2012	DABO USD On 09-November-12	8.67	P	Any day expiry	0.04280	0.04410	0
07/11/2012	DABO USD On 09-November-12	8.69	C	Any day expiry	0.02421	0.04056	0
07/11/2012	DABO USD On 09-November-12	8.69	P	Any day expiry	0.05581	0.05336	0
07/11/2012	DABO USD On 09-November-12	8.70	C	Any day expiry	0.02127	0.03571	0
07/11/2012	DABO USD On 09-November-12	8.70	P	Any day expiry	0.06287	0.05851	0
07/11/2012	DABO USD On 09-November-12	8.71	C	Any day expiry	0.01866	0.03221	0
07/11/2012	DABO USD On 09-November-12	8.71	P	Any day expiry	0.07026	0.06501	0
07/11/2012	DABO USD On 09-November-12	8.73	C	Any day expiry	0.01430	0.02611	0
07/11/2012	DABO USD On 09-November-12	8.73	P	Any day expiry	0.08590	0.07891	15,000
07/11/2012	DABP NZD On 08-November-12			Any day expiry	7.15490	7.18640	4,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	DABP NZD On 08-November-12	7.15	C	Any day expiry	0.02178	0.05248	0
07/11/2012	DABP NZD On 08-November-12	7.15	P	Any day expiry	0.01688	0.01608	0
07/11/2012	DABP NZD On 08-November-12	7.16	C	Any day expiry	0.01736	0.04552	0
07/11/2012	DABP NZD On 08-November-12	7.16	P	Any day expiry	0.02246	0.01912	3,000
07/11/2012	DABP NZD On 08-November-12	7.17	C	Any day expiry	0.01372	0.03901	3,000
07/11/2012	DABP NZD On 08-November-12	7.17	P	Any day expiry	0.02882	0.02261	0
07/11/2012	DAEU On 13-November-12			Any day expiry	11.05010	11.11000	0
07/11/2012	DAEU On 13-November-12	11.09	C	Any day expiry	0.04399	0.00000	0
07/11/2012	DAEU On 13-November-12	11.09	P	Any day expiry	0.08389	0.00000	0
07/11/2012	DAEU On 13-November-12	11.10	C	Any day expiry	0.04077	0.00000	0
07/11/2012	DAEU On 13-November-12	11.10	P	Any day expiry	0.09067	0.00000	0
07/11/2012	DAEU On 13-November-12	11.11	C	Any day expiry	0.03777	0.00000	0
07/11/2012	DAEU On 13-November-12	11.11	P	Any day expiry	0.09767	0.00000	0
07/11/2012	DAEU On 13-November-12	11.12	C	Any day expiry	0.03497	0.00000	5,000
07/11/2012	DAEU On 13-November-12	11.12	P	Any day expiry	0.10487	0.00000	0
07/11/2012	DANZ On 13-November-12			Any day expiry	7.15700	7.19000	0
07/11/2012	DANZ On 13-November-12	7.13	C	Any day expiry	0.05790	0.00000	3,000
07/11/2012	DANZ On 13-November-12	7.13	P	Any day expiry	0.03090	0.00000	0
07/11/2012	DANZ On 13-November-12	7.19	C	Any day expiry	0.02964	0.00000	0
07/11/2012	DANZ On 13-November-12	7.19	P	Any day expiry	0.06264	0.00000	0
07/11/2012	DANZ On 13-November-12	7.20	C	Any day expiry	0.02649	0.00000	0
07/11/2012	DANZ On 13-November-12	7.20	P	Any day expiry	0.06949	0.00000	0
07/11/2012	DANZ On 13-November-12	7.21	C	Any day expiry	0.02364	0.00000	0
07/11/2012	DANZ On 13-November-12	7.21	P	Any day expiry	0.07664	0.00000	0
07/11/2012	DAUS On 26-April-13			Any day expiry	8.86330	8.88400	0
07/11/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.00046	1.02127	0
07/11/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.00196	0.00247	0
07/11/2012	DAUS On 26-February-13	7.85	C	Any day expiry	0.96317	0.98643	0
07/11/2012	DAUS On 26-February-13	7.85	P	Any day expiry	0.01927	0.02193	0
07/11/2012	DAUS On 26-April-13	8.00	C	Any day expiry	0.92032	0.94478	0
07/11/2012	DAUS On 26-April-13	8.00	P	Any day expiry	0.05702	0.06078	7,500
07/11/2012	DAUS On 27-December-12	8.49	C	Any day expiry	0.30392	0.32239	0
07/11/2012	DAUS On 27-December-12	8.49	P	Any day expiry	0.07542	0.07359	0
07/11/2012	DAUS On 27-December-12	8.50	C	Any day expiry	0.29710	0.31552	0
07/11/2012	DAUS On 27-December-12	8.50	P	Any day expiry	0.07860	0.07672	0
07/11/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.29037	0.30874	0
07/11/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.08187	0.07994	0
07/11/2012	DAUS On 30-November-12	8.56	C	Any day expiry	0.18616	0.20316	0
07/11/2012	DAUS On 30-November-12	8.56	P	Any day expiry	0.06536	0.06116	0
07/11/2012	DAUS On 27-December-12	8.59	C	Any day expiry	0.23985	0.25774	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	DAUS On 27-December-12	8.59	P	Any day expiry	0.11135	0.10894	0
07/11/2012	DAUS On 26-February-13	8.60	C	Any day expiry	0.37880	0.39627	0
07/11/2012	DAUS On 26-February-13	8.60	P	Any day expiry	0.18490	0.18177	0
07/11/2012	DAUS On 26-February-13	8.61	C	Any day expiry	0.37340	0.39074	0
07/11/2012	DAUS On 26-February-13	8.61	P	Any day expiry	0.18951	0.18624	0
07/11/2012	DAUS On 26-February-13	8.62	C	Any day expiry	0.36807	0.38527	0
07/11/2012	DAUS On 26-February-13	8.62	P	Any day expiry	0.19417	0.19077	0
07/11/2012	DAUS On 13-November-12	8.69	C	Any day expiry	0.04325	0.05979	0
07/11/2012	DAUS On 13-November-12	8.69	P	Any day expiry	0.07225	0.06859	0
07/11/2012	DAUS On 13-November-12	8.70	C	Any day expiry	0.03963	0.05489	0
07/11/2012	DAUS On 13-November-12	8.70	P	Any day expiry	0.07863	0.07369	0
07/11/2012	DAUS On 13-November-12	8.71	C	Any day expiry	0.03627	0.05118	0
07/11/2012	DAUS On 13-November-12	8.71	P	Any day expiry	0.08527	0.07998	0
07/11/2012	DAUS On 26-February-13	8.72	C	Any day expiry	0.31817	0.33391	0
07/11/2012	DAUS On 26-February-13	8.72	P	Any day expiry	0.24427	0.23941	0
07/11/2012	DAUS On 26-April-13	9.02	C	Any day expiry	0.31721	0.33409	7,500
07/11/2012	DAUS On 26-April-13	9.02	P	Any day expiry	0.47391	0.47009	0
07/11/2012	DAUS On 26-April-13	9.04	C	Any day expiry	0.31082	0.32761	0
07/11/2012	DAUS On 26-April-13	9.04	P	Any day expiry	0.48752	0.48361	0
07/11/2012	DAUS On 26-April-13	9.05	C	Any day expiry	0.30768	0.32443	0
07/11/2012	DAUS On 26-April-13	9.05	P	Any day expiry	0.49438	0.49043	0
07/11/2012	DAUS On 26-April-13	9.06	C	Any day expiry	0.30458	0.32129	0
07/11/2012	DAUS On 26-April-13	9.06	P	Any day expiry	0.50128	0.49729	0
07/11/2012	NZ\$ / R On 18-March-13			Foreign Exchange Future	7.23950	7.27230	0
07/11/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.89256	0.92512	0
07/11/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.00016	0.00012	0
07/11/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.84262	0.87518	0
07/11/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.00022	0.00018	0
07/11/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.79271	0.82525	0
07/11/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.00031	0.00025	0
07/11/2012	NZ\$ / R On 14-December-12	6.45	C	Foreign Exchange Future	0.73017	0.76268	0
07/11/2012	NZ\$ / R On 14-December-12	6.45	P	Foreign Exchange Future	0.00047	0.00038	0
07/11/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.55103	0.58349	0
07/11/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.00133	0.00119	0
07/11/2012	NZ\$ / R On 18-March-13	6.89	C	Foreign Exchange Future	0.40943	0.43910	0
07/11/2012	NZ\$ / R On 18-March-13	6.89	P	Foreign Exchange Future	0.05993	0.05680	0
07/11/2012	NZ\$ / R On 18-March-13	6.90	C	Foreign Exchange Future	0.40159	0.43107	0
07/11/2012	NZ\$ / R On 18-March-13	6.90	P	Foreign Exchange Future	0.06209	0.05877	0
07/11/2012	NZ\$ / R On 18-March-13	6.91	C	Foreign Exchange Future	0.39415	0.42343	0
07/11/2012	NZ\$ / R On 18-March-13	6.91	P	Foreign Exchange Future	0.06465	0.06113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	YUAN/R On 18-March-13			Foreign Exchange Future	1.39600	1.39830	0
07/11/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.21122	0.21362	0
07/11/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.00002	0.00002	0
07/11/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.16133	0.16372	0
07/11/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.00013	0.00012	0
07/11/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.11202	0.11436	0
07/11/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.00082	0.00076	0
07/11/2012	YUAN/R On 18-March-13	1.29	C	Foreign Exchange Future	0.11616	0.11894	0
07/11/2012	YUAN/R On 18-March-13	1.29	P	Foreign Exchange Future	0.01016	0.01064	0
07/11/2012	YUAN/R On 18-March-13	1.30	C	Foreign Exchange Future	0.10817	0.11092	0
07/11/2012	YUAN/R On 18-March-13	1.30	P	Foreign Exchange Future	0.01217	0.01262	0
07/11/2012	YUAN/R On 18-March-13	1.31	C	Foreign Exchange Future	0.10045	0.10316	0
07/11/2012	YUAN/R On 18-March-13	1.31	P	Foreign Exchange Future	0.01445	0.01486	0
07/11/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.05547	0.05766	0
07/11/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.00627	0.00606	0
07/11/2012	YUAN/R On 14-December-12	1.35	C	Foreign Exchange Future	0.04751	0.04963	0
07/11/2012	YUAN/R On 14-December-12	1.35	P	Foreign Exchange Future	0.00831	0.00803	0
Futures Open Interest							682,413.00
Options Open Interest							523,495.00
Total							1,205,908.00