



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 12/06/2012 To: 12/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.77420	10.76180	0
12/06/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.70350	1.69270	0
12/06/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/06/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.45350	1.44270	0
12/06/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
12/06/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.40350	1.39270	0
12/06/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
12/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.42896	1.41802	16,000
12/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01126	0.01192	9,200
12/06/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.38056	1.36970	0
12/06/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01286	0.01360	0
12/06/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.33236	1.32160	0
12/06/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01466	0.01550	0
12/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.28439	1.27374	37,000
12/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01669	0.01764	0
12/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.18925	1.17884	0
12/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02155	0.02274	8,000
12/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.09535	1.08523	0
12/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.02765	0.02913	246
12/06/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.11339	1.10372	0
12/06/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.09319	0.09432	0
12/06/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.07232	1.06273	0
12/06/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.10212	0.10333	0
12/06/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.03189	1.02238	0
12/06/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.11169	0.11298	0
12/06/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.65437	0.64377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00087	0.00107	200
12/06/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.07809	1.06940	0
12/06/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.20279	0.20540	0
12/06/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.04595	1.03741	0
12/06/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.22065	0.22341	0
12/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.94820	1.97484	200
12/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.47770	0.51674	0
12/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.95483	0.94676	0
12/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.27953	0.28276	180
12/06/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.26992	0.26177	7,000
12/06/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.01642	0.01907	0
12/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.51800	0.51196	0
12/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.20030	0.20586	5,000
12/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.67915	0.67107	0
12/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.30895	0.31167	6,000
12/06/2012	\$ / R On 18-June-12	8.35	C	Foreign Exchange Future	0.15454	0.15074	0
12/06/2012	\$ / R On 18-June-12	8.35	P	Foreign Exchange Future	0.05104	0.05804	0
12/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.44113	0.43602	0
12/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.27343	0.27992	0
12/06/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.71415	1.74732	0
12/06/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.69365	0.73922	0
12/06/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.69055	1.72437	0
12/06/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.72005	0.76627	0
12/06/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.67048	1.70444	0
12/06/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.74998	0.79634	0
12/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.54759	0.54063	6,000
12/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.47739	0.48123	0
12/06/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.03498	0.03697	0
12/06/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.23148	0.24427	0
12/06/2012	\$ / R On 18-March-13	8.70	C	Foreign Exchange Future	0.67562	0.66944	0
12/06/2012	\$ / R On 18-March-13	8.70	P	Foreign Exchange Future	0.60032	0.60544	0
12/06/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.30397	0.30060	27,100
12/06/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.48627	0.49450	0
12/06/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.47449	0.00000	0
12/06/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.60429	0.00000	300
12/06/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.01174	0.01362	5,000
12/06/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.40824	0.42092	0
12/06/2012	\$ / R On 13-December-13	8.90	C	Foreign Exchange Future	0.96704	0.97716	0
12/06/2012	\$ / R On 13-December-13	8.90	P	Foreign Exchange Future	0.89903	0.92716	0
12/06/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.95793	0.96808	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.91783	0.94598	0
12/06/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.94077	0.95099	0
12/06/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.95067	0.97889	0
12/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.93292	0.94317	0
12/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.96492	0.99317	0
12/06/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.92312	0.93342	0
12/06/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.98302	1.01132	0
12/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.54054	0.53543	180
12/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.86524	0.87143	0
12/06/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.57371	2.59663	0
12/06/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.94951	0.98483	0
12/06/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.55207	2.57509	0
12/06/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.97787	1.01329	0
12/06/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.53079	2.55390	0
12/06/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.00659	1.04210	0
12/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.17576	0.17405	250
12/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.90806	0.91795	0
12/06/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.29556	0.00000	300
12/06/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	1.12536	0.00000	0
12/06/2012	\$ / R On 12-December-14	9.60	C	Foreign Exchange Future	1.29010	1.32487	0
12/06/2012	\$ / R On 12-December-14	9.60	P	Foreign Exchange Future	1.41960	1.46677	0
12/06/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00004	0.00004	0
12/06/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.84654	1.85734	0
12/06/2012	\$ / R MAXI On 18-March-13			Foreign Exchange Future	8.77530	8.76400	0
12/06/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	1.00259	0.99282	0
12/06/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.03529	0.03712	0
12/06/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.95706	0.94748	0
12/06/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.03976	0.04178	0
12/06/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.91204	0.90267	0
12/06/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.04474	0.04697	0
12/06/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.97528	0.96590	0
12/06/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.12828	0.12970	0
12/06/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.93963	0.93037	0
12/06/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.14263	0.14417	0
12/06/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.90496	0.89581	0
12/06/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.15796	0.15961	0
12/06/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.18968	0.18426	0
12/06/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.03618	0.04156	0
12/06/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.15454	0.15074	0
12/06/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.05104	0.05804	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.12329	0.12114	0
12/06/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.06979	0.07844	0
12/06/2012	\$ / R MAXI On 17-September-12	8.50	C	Foreign Exchange Future	0.39618	0.39163	0
12/06/2012	\$ / R MAXI On 17-September-12	8.50	P	Foreign Exchange Future	0.32848	0.33553	0
12/06/2012	\$ / R MAXI On 14-December-12	8.60	C	Foreign Exchange Future	0.54759	0.54063	0
12/06/2012	\$ / R MAXI On 14-December-12	8.60	P	Foreign Exchange Future	0.47739	0.48123	0
12/06/2012	\$ / R MAXI On 18-March-13	8.74	C	Foreign Exchange Future	0.03530	0.02400	0
12/06/2012	\$ / R MAXI On 18-March-13	8.74	P	Foreign Exchange Future	0.00000	0.00000	0
12/06/2012	\$ / R MAXI On 18-March-13	8.75	C	Foreign Exchange Future	0.02530	0.01400	0
12/06/2012	\$ / R MAXI On 18-March-13	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/06/2012	\$ / R MAXI On 18-March-13	8.76	C	Foreign Exchange Future	0.01530	0.00400	0
12/06/2012	\$ / R MAXI On 18-March-13	8.76	P	Foreign Exchange Future	0.00000	0.00000	0
12/06/2012	£ / R On 18-March-13			Foreign Exchange Future	13.62130	13.57210	0
12/06/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.03700	1.99120	0
12/06/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
12/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.98175	1.93401	0
12/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02285	0.02291	6,000
12/06/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.33705	1.29147	0
12/06/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00005	0.00027	0
12/06/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.28710	1.24156	0
12/06/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00010	0.00036	0
12/06/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.23714	1.19167	0
12/06/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00014	0.00047	0
12/06/2012	£ / R On 17-September-12	12.15	C	Foreign Exchange Future	1.22525	1.17944	0
12/06/2012	£ / R On 17-September-12	12.15	P	Foreign Exchange Future	0.06635	0.06834	38,400
12/06/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.26754	1.21696	0
12/06/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.20464	0.20186	0
12/06/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.23272	1.18242	0
12/06/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.21982	0.21732	0
12/06/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.64487	0.60222	0
12/06/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.00787	0.01102	0
12/06/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.19860	1.14861	0
12/06/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.23570	0.23351	0
12/06/2012	£ / R On 18-June-12	13.15	C	Foreign Exchange Future	0.11758	0.11139	0
12/06/2012	£ / R On 18-June-12	13.15	P	Foreign Exchange Future	0.13058	0.17019	0
12/06/2012	£ / R On 17-September-12	13.30	C	Foreign Exchange Future	0.49046	0.46091	0
12/06/2012	£ / R On 17-September-12	13.30	P	Foreign Exchange Future	0.48156	0.49981	0
12/06/2012	£ / R On 18-March-13	13.34	C	Foreign Exchange Future	1.37964	1.35165	0
12/06/2012	£ / R On 18-March-13	13.34	P	Foreign Exchange Future	1.09834	1.11955	0
12/06/2012	£ / R On 18-March-13	13.35	C	Foreign Exchange Future	1.37475	1.34682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	£ / R On 18-March-13	13.35	P	Foreign Exchange Future	1.10345	1.12472	0
12/06/2012	£ / R On 18-March-13	13.36	C	Foreign Exchange Future	1.36986	1.34200	0
12/06/2012	£ / R On 18-March-13	13.36	P	Foreign Exchange Future	1.10856	1.12990	0
12/06/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.45190	0.42402	0
12/06/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.54300	0.56292	0
12/06/2012	£ / R On 14-December-12	13.45	C	Foreign Exchange Future	0.70421	0.66648	0
12/06/2012	£ / R On 14-December-12	13.45	P	Foreign Exchange Future	0.69101	0.70108	0
12/06/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.41647	0.39024	0
12/06/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.60757	0.62914	0
12/06/2012	£ / R On 17-September-12	13.85	C	Foreign Exchange Future	0.31421	0.29326	14,400
12/06/2012	£ / R On 17-September-12	13.85	P	Foreign Exchange Future	0.85531	0.88216	0
12/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10940	0.10930	0
12/06/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02498	0.02498	0
12/06/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00008	0.00008	0
12/06/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02622	0.02613	0
12/06/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00022	0.00023	0
12/06/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01538	0.01539	0
12/06/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00048	0.00049	0
12/06/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01715	0.01706	0
12/06/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00115	0.00116	0
12/06/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00833	0.00834	0
12/06/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00003	0.00004	0
12/06/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00784	0.00785	0
12/06/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00294	0.00295	0
12/06/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.01018	0.01010	0
12/06/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00418	0.00420	0
12/06/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00091	0.00099	0
12/06/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00261	0.00269	0
12/06/2012	¥ / R On 14-December-12	0.11	C	Foreign Exchange Future	0.00712	0.00706	0
12/06/2012	¥ / R On 14-December-12	0.11	P	Foreign Exchange Future	0.00772	0.00776	0
12/06/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00002	0.00003	0
12/06/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01172	0.01173	0
12/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.20900	11.23530	435
12/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.25707	1.28691	0
12/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02017	0.02071	10,200
12/06/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.93476	0.96580	0
12/06/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00006	0.00010	1,000
12/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.97627	1.00585	0
12/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03937	0.03965	1,625
12/06/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.73508	0.76615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00038	0.00045	1,000
12/06/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.68528	0.71636	0
12/06/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00058	0.00066	5,120
12/06/2012	€ / R On 17-September-12	9.90	C	Foreign Exchange Future	0.84910	0.87762	0
12/06/2012	€ / R On 17-September-12	9.90	P	Foreign Exchange Future	0.06220	0.06142	33,360
12/06/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.48773	0.51870	5,120
12/06/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00303	0.00300	5,120
12/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.62323	0.64796	0
12/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.13633	0.13176	1,500
12/06/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.25390	0.28384	800
12/06/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.01920	0.01814	0
12/06/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.75738	0.77805	0
12/06/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.26958	0.26055	0
12/06/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.21166	0.24092	0
12/06/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.02696	0.02522	0
12/06/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.73025	0.75033	0
12/06/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.29245	0.28283	0
12/06/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.17207	0.20032	0
12/06/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.03737	0.03462	0
12/06/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.70409	0.72357	0
12/06/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.31629	0.30607	0
12/06/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.13575	0.16259	0
12/06/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.05105	0.04689	0
12/06/2012	€ / R On 18-June-12	10.50	C	Foreign Exchange Future	0.10332	0.12826	0
12/06/2012	€ / R On 18-June-12	10.50	P	Foreign Exchange Future	0.06862	0.06256	0
12/06/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.07535	0.09786	5,120
12/06/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.09065	0.08216	5,120
12/06/2012	€ / R On 17-September-12	10.65	C	Foreign Exchange Future	0.38207	0.39860	0
12/06/2012	€ / R On 17-September-12	10.65	P	Foreign Exchange Future	0.34517	0.33240	0
12/06/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.37137	0.38741	0
12/06/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.35997	0.34671	0
12/06/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.35157	0.36676	0
12/06/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.39017	0.37606	0
12/06/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.33318	0.34762	0
12/06/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.42178	0.40692	0
12/06/2012	€ / R On 14-December-12	10.80	C	Foreign Exchange Future	0.54245	0.55770	0
12/06/2012	€ / R On 14-December-12	10.80	P	Foreign Exchange Future	0.51465	0.50020	0
12/06/2012	€ / R On 18-March-13	10.99	C	Foreign Exchange Future	0.66370	0.67793	0
12/06/2012	€ / R On 18-March-13	10.99	P	Foreign Exchange Future	0.67780	0.66343	0
12/06/2012	€ / R On 18-March-13	11.00	C	Foreign Exchange Future	0.65997	0.67426	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	€ / R On 18-March-13	11.00	P	Foreign Exchange Future	0.68407	0.66976	0
12/06/2012	€ / R On 18-March-13	11.01	C	Foreign Exchange Future	0.65626	0.67047	0
12/06/2012	€ / R On 18-March-13	11.01	P	Foreign Exchange Future	0.69036	0.67597	0
12/06/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	0.96284	0.97461	0
12/06/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.95384	0.93931	0
12/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.20301	0.21141	15,360
12/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.76611	0.74521	0
12/06/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.87721	0.88963	0
12/06/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.11121	1.09733	0
12/06/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.86077	0.87295	0
12/06/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.14477	1.13065	0
12/06/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.84471	0.85666	0
12/06/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.17871	1.16436	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12			Any day expiry	8.46460	8.45420	2,360
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	C	Any day expiry	1.06500	1.05500	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	7.40	P	Any day expiry	0.00000	0.00100	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	C	Any day expiry	0.27400	0.26800	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.25	P	Any day expiry	0.05900	0.06400	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.38	C	Any day expiry	0.19300	0.18900	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.38	P	Any day expiry	0.10800	0.11500	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.49	C	Any day expiry	0.14100	0.13800	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.49	P	Any day expiry	0.16600	0.17400	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.50	C	Any day expiry	0.13700	0.13400	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.50	P	Any day expiry	0.17200	0.18000	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.51	C	Any day expiry	0.13300	0.13000	0
12/06/2012	ANY DAY EXPIRY DAAH On 28-June-12	8.51	P	Any day expiry	0.17800	0.18600	0
12/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.70500	9.72200	0
12/06/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.73512	2.75114	0
12/06/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.28012	0.27914	0
12/06/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.69277	2.70878	0
12/06/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.28777	0.28678	0
12/06/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.65058	2.66658	0
12/06/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.29558	0.29458	0
12/06/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.76887	0.77812	0
12/06/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00007	0.00012	0
12/06/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.71891	0.72819	0
12/06/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00011	0.00019	0
12/06/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.66899	0.67829	0
12/06/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00019	0.00029	0
12/06/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.62431	0.63015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20411	0.20155	0
12/06/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.59319	0.59887	0
12/06/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22299	0.22027	0
12/06/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.56347	0.56899	0
12/06/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.24327	0.24039	0
12/06/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.40959	0.41560	0
12/06/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.18149	0.17940	0
12/06/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.37984	0.38565	0
12/06/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.20174	0.19945	0
12/06/2012	AU\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.37199	0.37775	0
12/06/2012	AU\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.20749	0.20515	0
12/06/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.35148	0.35710	0
12/06/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.22338	0.22090	0
12/06/2012	AU\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.47513	0.48014	0
12/06/2012	AU\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.31573	0.31234	0
12/06/2012	AU\$ / R On 18-March-13	8.32	C	Foreign Exchange Future	0.57960	0.58304	0
12/06/2012	AU\$ / R On 18-March-13	8.32	P	Foreign Exchange Future	0.39030	0.38734	0
12/06/2012	AU\$ / R On 18-March-13	8.37	C	Foreign Exchange Future	0.55537	0.55872	0
12/06/2012	AU\$ / R On 18-March-13	8.37	P	Foreign Exchange Future	0.41607	0.41302	0
12/06/2012	AU\$ / R On 18-March-13	8.42	C	Foreign Exchange Future	0.53201	0.53527	0
12/06/2012	AU\$ / R On 18-March-13	8.42	P	Foreign Exchange Future	0.44271	0.43957	0
12/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.39410	8.38580	0
12/06/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.68883	0.68246	0
12/06/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.03943	0.04256	0
12/06/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.64616	0.64014	0
12/06/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.04676	0.05024	0
12/06/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.75021	0.74377	0
12/06/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.10971	0.11157	0
12/06/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.60452	0.59888	0
12/06/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.05512	0.05898	0
12/06/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.71246	0.70616	0
12/06/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.12196	0.12396	0
12/06/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.67567	0.66952	0
12/06/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.13517	0.13732	0
12/06/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.13642	0.13239	0
12/06/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.02392	0.02849	0
12/06/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.09899	0.09667	0
12/06/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.03649	0.04277	0
12/06/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06683	0.06626	0
12/06/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.05433	0.06236	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	CAD/ R On 17-September-12	8.25	C	Foreign Exchange Future	0.27927	0.27779	0
12/06/2012	CAD/ R On 17-September-12	8.25	P	Foreign Exchange Future	0.22117	0.22919	0
12/06/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.38686	0.38253	0
12/06/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.34276	0.34673	0
12/06/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.44520	0.42600	2,835
12/06/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
12/06/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00000	0.00000	8,000
12/06/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.00540	0.00530	0
12/06/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
12/06/2012	CF CANDO CABE On 17-September-12			Can-Do Future	0.10050	0.09740	11,120
12/06/2012	CF CANDO CABF On 17-September-12			Can-Do Future	0.05440	0.05540	7,100
12/06/2012	CF CANDO CABG On 17-September-12			Can-Do Future	0.10970	0.11340	14,700
12/06/2012	CF CANDO CABH On 17-September-12			Can-Do Future	0.02740	0.03110	8,000
12/06/2012	CF CANDO CABI On 17-September-12			Can-Do Future	0.14620	0.14790	12,800
12/06/2012	CF CANDO CABJ On 17-September-12			Can-Do Future	0.07890	0.08110	4,800
12/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.04500	9.06770	0
12/06/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.80446	0.82189	0
12/06/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.21506	0.20979	0
12/06/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.77257	0.78966	0
12/06/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.23317	0.22756	0
12/06/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.74160	0.75832	0
12/06/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.25220	0.24622	0
12/06/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.43689	0.45033	0
12/06/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.22549	0.21623	0
12/06/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.41178	0.42434	0
12/06/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.25038	0.24024	0
12/06/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.38800	0.39969	0
12/06/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.27660	0.26559	0
12/06/2012	CHF / R On 17-September-12	8.85	C	Foreign Exchange Future	0.36551	0.37633	0
12/06/2012	CHF / R On 17-September-12	8.85	P	Foreign Exchange Future	0.30411	0.29223	0
12/06/2012	CHF / R On 14-December-12	9.00	C	Foreign Exchange Future	0.52894	0.54278	0
12/06/2012	CHF / R On 14-December-12	9.00	P	Foreign Exchange Future	0.48394	0.47508	0
12/06/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.01432	0.01829	0
12/06/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.29362	0.27189	0
12/06/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.01046	0.01319	0
12/06/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.33976	0.31679	0
12/06/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.00766	0.00947	0
12/06/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.38696	0.36307	0
12/06/2012	DAUS On 27-December-12			Any day expiry	8.68480	8.67390	0
12/06/2012	DAUS On 31-October-12	7.40	C	Any day expiry	1.25600	1.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	DAUS On 31-October-12	7.40	P	Any day expiry	0.03700	0.03800	0
12/06/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.07700	1.06800	0
12/06/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.11200	0.11400	7,530
12/06/2012	DAUS On 29-June-12	7.74	C	Any day expiry	0.73100	0.72000	0
12/06/2012	DAUS On 29-June-12	7.74	P	Any day expiry	0.00500	0.00500	0
12/06/2012	DAUS On 29-June-12	7.75	C	Any day expiry	0.72100	0.71100	0
12/06/2012	DAUS On 29-June-12	7.75	P	Any day expiry	0.00500	0.00600	0
12/06/2012	DAUS On 29-June-12	7.76	C	Any day expiry	0.71100	0.70100	0
12/06/2012	DAUS On 29-June-12	7.76	P	Any day expiry	0.00500	0.00600	0
12/06/2012	DAUS On 31-July-12	7.79	C	Any day expiry	0.73400	0.72400	0
12/06/2012	DAUS On 31-July-12	7.79	P	Any day expiry	0.02300	0.02300	0
12/06/2012	DAUS On 31-July-12	7.80	C	Any day expiry	0.72500	0.71600	0
12/06/2012	DAUS On 31-July-12	7.80	P	Any day expiry	0.02400	0.02500	0
12/06/2012	DAUS On 31-July-12	7.81	C	Any day expiry	0.71600	0.70700	0
12/06/2012	DAUS On 31-July-12	7.81	P	Any day expiry	0.02500	0.02600	0
12/06/2012	DAUS On 31-August-12	7.84	C	Any day expiry	0.75900	0.75100	0
12/06/2012	DAUS On 31-August-12	7.84	P	Any day expiry	0.05600	0.05900	0
12/06/2012	DAUS On 31-August-12	7.85	C	Any day expiry	0.75100	0.74300	0
12/06/2012	DAUS On 31-August-12	7.85	P	Any day expiry	0.05800	0.06100	0
12/06/2012	DAUS On 31-August-12	7.86	C	Any day expiry	0.74300	0.73500	0
12/06/2012	DAUS On 31-August-12	7.86	P	Any day expiry	0.06000	0.06300	0
12/06/2012	DAUS On 31-October-12	7.89	C	Any day expiry	0.84700	0.83800	0
12/06/2012	DAUS On 31-October-12	7.89	P	Any day expiry	0.11800	0.12000	0
12/06/2012	DAUS On 31-October-12	7.90	C	Any day expiry	0.83900	0.83100	0
12/06/2012	DAUS On 31-October-12	7.90	P	Any day expiry	0.12000	0.12300	0
12/06/2012	DAUS On 31-October-12	7.91	C	Any day expiry	0.83200	0.82300	0
12/06/2012	DAUS On 31-October-12	7.91	P	Any day expiry	0.12300	0.12500	0
12/06/2012	DAUS On 31-October-12	8.25	C	Any day expiry	0.61700	0.60900	0
12/06/2012	DAUS On 31-October-12	8.25	P	Any day expiry	0.24800	0.25100	0
12/06/2012	DAUS On 29-June-12	8.38	C	Any day expiry	0.19900	0.19500	0
12/06/2012	DAUS On 29-June-12	8.38	P	Any day expiry	0.11300	0.12000	0
12/06/2012	DAUS On 31-July-12	8.42	C	Any day expiry	0.29400	0.29000	0
12/06/2012	DAUS On 31-July-12	8.42	P	Any day expiry	0.21300	0.21900	0
12/06/2012	DAUS On 31-August-12	8.46	C	Any day expiry	0.36900	0.36400	0
12/06/2012	DAUS On 31-August-12	8.46	P	Any day expiry	0.28600	0.29200	0
12/06/2012	DAUS On 27-December-12	8.49	C	Any day expiry	0.61600	0.60800	0
12/06/2012	DAUS On 27-December-12	8.49	P	Any day expiry	0.42100	0.42400	0
12/06/2012	DAUS On 27-December-12	8.50	C	Any day expiry	0.61200	0.60400	0
12/06/2012	DAUS On 27-December-12	8.50	P	Any day expiry	0.42700	0.43000	0
12/06/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.60700	0.60000	7,530

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.43200	0.43600	0
12/06/2012	DAUS On 31-October-12	8.53	C	Any day expiry	0.48500	0.47900	0
12/06/2012	DAUS On 31-October-12	8.53	P	Any day expiry	0.39600	0.40100	0
12/06/2012	DAUS On 30-November-12	8.56	C	Any day expiry	0.53500	0.52800	0
12/06/2012	DAUS On 30-November-12	8.56	P	Any day expiry	0.44100	0.44500	0
12/06/2012	DAUS On 27-December-12	8.59	C	Any day expiry	0.57500	0.56800	0
12/06/2012	DAUS On 27-December-12	8.59	P	Any day expiry	0.48000	0.48400	0
12/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.64780	6.62840	0
12/06/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.46101	0.44594	0
12/06/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.04881	0.05254	0
12/06/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.42054	0.40705	0
12/06/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.05834	0.06365	0
12/06/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.29743	0.28042	0
12/06/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.00573	0.00612	0
12/06/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.50983	0.49572	0
12/06/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.14933	0.15462	0
12/06/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.38264	0.36999	0
12/06/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.07044	0.07659	0
12/06/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.25113	0.23481	0
12/06/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.00943	0.01051	0
12/06/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.47727	0.46409	0
12/06/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.16677	0.17299	0
12/06/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.20680	0.19164	0
12/06/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.01510	0.01734	0
12/06/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.44655	0.43380	0
12/06/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.18605	0.19270	0
12/06/2012	NZ\$ / R On 17-September-12	6.40	C	Foreign Exchange Future	0.30797	0.29682	0
12/06/2012	NZ\$ / R On 17-September-12	6.40	P	Foreign Exchange Future	0.10287	0.11052	0
12/06/2012	NZ\$ / R On 14-December-12	6.45	C	Foreign Exchange Future	0.40992	0.39771	0
12/06/2012	NZ\$ / R On 14-December-12	6.45	P	Foreign Exchange Future	0.21212	0.21931	0
12/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.35690	1.35570	0
12/06/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.22680	0.22530	0
12/06/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/06/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.17680	0.17530	0
12/06/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/06/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.18546	0.18434	0
12/06/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00406	0.00424	0
12/06/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.19186	0.19074	0
12/06/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01296	0.01304	0
12/06/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.12684	0.12536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00004	0.00006	0
12/06/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.14047	0.13946	0
12/06/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.00907	0.00936	0
12/06/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.15319	0.15213	0
12/06/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02429	0.02443	0
12/06/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.10223	0.10141	0
12/06/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02083	0.02131	0
12/06/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.11999	0.11898	0
12/06/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04109	0.04128	0
12/06/2012	YUAN/R On 18-June-12	1.30	C	Foreign Exchange Future	0.03094	0.03018	0
12/06/2012	YUAN/R On 18-June-12	1.30	P	Foreign Exchange Future	0.00414	0.00488	0
12/06/2012	YUAN/R On 14-December-12	1.35	C	Foreign Exchange Future	0.08384	0.08297	0
12/06/2012	YUAN/R On 14-December-12	1.35	P	Foreign Exchange Future	0.07694	0.07727	0
<b>Futures Open Interest</b>							<b>721,230.00</b>
<b>Options Open Interest</b>							<b>671,260.00</b>
<b>Total</b>							<b>1,392,490.00</b>