



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 14/11/2012 To: 14/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.16710	10.09030	0
14/11/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.25910	1.17600	0
14/11/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.00010	0.00030	0
14/11/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.20913	1.12609	0
14/11/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.00013	0.00039	0
14/11/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.15918	1.07619	0
14/11/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.00018	0.00049	0
14/11/2012	\$ / R On 14-December-12	7.80	C	Foreign Exchange Future	1.10924	1.02633	0
14/11/2012	\$ / R On 14-December-12	7.80	P	Foreign Exchange Future	0.00024	0.00063	43,500
14/11/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.15166	1.06846	0
14/11/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.01946	0.02316	0
14/11/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.10406	1.02137	0
14/11/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.02186	0.02607	0
14/11/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.73330	1.65967	200
14/11/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.24270	0.25787	0
14/11/2012	\$ / R On 14-December-12	8.05	C	Foreign Exchange Future	0.86004	0.77805	0
14/11/2012	\$ / R On 14-December-12	8.05	P	Foreign Exchange Future	0.00104	0.00235	20,000
14/11/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.96310	0.88360	0
14/11/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.03090	0.03830	180
14/11/2012	\$ / R On 14-December-12	8.25	C	Foreign Exchange Future	0.66238	0.58331	0
14/11/2012	\$ / R On 14-December-12	8.25	P	Foreign Exchange Future	0.00338	0.00761	2,500
14/11/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.61392	0.53633	3,000
14/11/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.00492	0.01063	6,000
14/11/2012	\$ / R On 14-December-12	8.32	C	Foreign Exchange Future	0.59469	0.51779	0
14/11/2012	\$ / R On 14-December-12	8.32	P	Foreign Exchange Future	0.00569	0.01209	0
14/11/2012	\$ / R On 14-December-12	8.35	C	Foreign Exchange Future	0.56605	0.49030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	\$ / R On 14-December-12	8.35	P	Foreign Exchange Future	0.00705	0.01460	400
14/11/2012	\$ / R On 14-December-12	8.40	C	Foreign Exchange Future	0.51893	0.44544	0
14/11/2012	\$ / R On 14-December-12	8.40	P	Foreign Exchange Future	0.00993	0.01974	1,000
14/11/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.41994	1.35144	0
14/11/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.37934	0.39964	0
14/11/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.38758	1.32306	0
14/11/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.39698	0.42126	0
14/11/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.35573	1.29528	0
14/11/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.41513	0.44348	0
14/11/2012	\$ / R On 18-March-13	8.60	C	Foreign Exchange Future	0.54889	0.49111	0
14/11/2012	\$ / R On 18-March-13	8.60	P	Foreign Exchange Future	0.11669	0.14581	500
14/11/2012	\$ / R On 18-March-13	8.70	C	Foreign Exchange Future	0.48426	0.43221	0
14/11/2012	\$ / R On 18-March-13	8.70	P	Foreign Exchange Future	0.15206	0.18691	0
14/11/2012	\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.62245	0.57271	0
14/11/2012	\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.22585	0.26451	0
14/11/2012	\$ / R On 13-December-13	8.75	C	Foreign Exchange Future	0.90840	0.85396	0
14/11/2012	\$ / R On 13-December-13	8.75	P	Foreign Exchange Future	0.32580	0.36346	750
14/11/2012	\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.61145	0.56251	0
14/11/2012	\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.23485	0.27431	0
14/11/2012	\$ / R On 14-December-12	8.80	C	Foreign Exchange Future	0.19622	0.15550	1,000
14/11/2012	\$ / R On 14-December-12	8.80	P	Foreign Exchange Future	0.08722	0.12980	300
14/11/2012	\$ / R On 14-December-12	8.82	C	Foreign Exchange Future	0.18389	0.14520	0
14/11/2012	\$ / R On 14-December-12	8.82	P	Foreign Exchange Future	0.09489	0.13950	100
14/11/2012	\$ / R On 18-March-13	8.85	C	Foreign Exchange Future	0.39816	0.35474	200
14/11/2012	\$ / R On 18-March-13	8.85	P	Foreign Exchange Future	0.21596	0.25945	0
14/11/2012	\$ / R On 13-December-13	8.90	C	Foreign Exchange Future	0.82724	0.78048	0
14/11/2012	\$ / R On 13-December-13	8.90	P	Foreign Exchange Future	0.39464	0.43998	0
14/11/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.81401	0.76805	0
14/11/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.40931	0.45545	0
14/11/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.79094	0.74639	0
14/11/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.43624	0.48379	0
14/11/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.78100	0.73706	0
14/11/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.44840	0.49656	750
14/11/2012	\$ / R On 14-December-12	9.01	C	Foreign Exchange Future	0.09739	0.07932	0
14/11/2012	\$ / R On 14-December-12	9.01	P	Foreign Exchange Future	0.19839	0.26362	0
14/11/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.76867	0.72549	0
14/11/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.46397	0.51289	0
14/11/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.28607	0.25674	10,000
14/11/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.35387	0.41144	0
14/11/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.72233	1.65994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.70523	0.71964	0
14/11/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.70052	1.63869	0
14/11/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.73342	0.74839	0
14/11/2012	\$ / R On 14-December-12	9.23	C	Foreign Exchange Future	0.04652	0.03966	0
14/11/2012	\$ / R On 14-December-12	9.23	P	Foreign Exchange Future	0.36752	0.44396	0
14/11/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.67921	1.61792	0
14/11/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.76211	0.77762	0
14/11/2012	\$ / R On 18-March-13	9.35	C	Foreign Exchange Future	0.20941	0.18905	200
14/11/2012	\$ / R On 18-March-13	9.35	P	Foreign Exchange Future	0.52721	0.59375	0
14/11/2012	\$ / R On 14-December-12	9.50	C	Foreign Exchange Future	0.01971	0.01843	1,300
14/11/2012	\$ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.61071	0.69273	0
14/11/2012	\$ / R On 18-March-13	9.55	C	Foreign Exchange Future	0.16511	0.15007	500
14/11/2012	\$ / R On 18-March-13	9.55	P	Foreign Exchange Future	0.68291	0.75477	0
14/11/2012	\$ / R On 12-December-14	9.60	C	Foreign Exchange Future	0.90779	0.86487	0
14/11/2012	\$ / R On 12-December-14	9.60	P	Foreign Exchange Future	1.01719	1.06307	0
14/11/2012	\$ / R On 13-December-13	9.69	C	Foreign Exchange Future	0.53201	0.50344	750
14/11/2012	\$ / R On 13-December-13	9.69	P	Foreign Exchange Future	0.88941	0.95294	0
14/11/2012	\$ / R On 18-March-13	10.00	C	Foreign Exchange Future	0.10182	0.09365	21,000
14/11/2012	\$ / R On 18-March-13	10.00	P	Foreign Exchange Future	1.06962	1.14835	0
14/11/2012	\$ / R On 18-March-13	10.20	C	Foreign Exchange Future	0.08384	0.07751	500
14/11/2012	\$ / R On 18-March-13	10.20	P	Foreign Exchange Future	1.25164	1.33221	0
14/11/2012	\$ / R On 13-December-13	10.27	C	Foreign Exchange Future	0.39704	0.37712	750
14/11/2012	\$ / R On 13-December-13	10.27	P	Foreign Exchange Future	1.33444	1.40662	0
14/11/2012	\$ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.00182	0.00238	0
14/11/2012	\$ / R On 14-December-12	10.40	P	Foreign Exchange Future	1.49282	1.57668	0
14/11/2012	\$ / R On 18-March-13	10.55	C	Foreign Exchange Future	0.06172	0.05755	250
14/11/2012	\$ / R On 18-March-13	10.55	P	Foreign Exchange Future	1.57952	1.66225	0
14/11/2012	\$ / R On 18-March-13	10.85	C	Foreign Exchange Future	0.04882	0.04556	250
14/11/2012	\$ / R On 18-March-13	10.85	P	Foreign Exchange Future	1.86662	1.95026	0
14/11/2012	\$ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.00017	0.00018	0
14/11/2012	\$ / R On 14-December-12	11.10	P	Foreign Exchange Future	2.19117	2.27448	0
14/11/2012	\$ / R MAXI On 14-June-13			Foreign Exchange Future	9.13660	9.04820	10
14/11/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	1.08608	1.00321	0
14/11/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.00028	0.00071	0
14/11/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	1.03618	0.95342	0
14/11/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.00038	0.00092	0
14/11/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.98631	0.90368	0
14/11/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.00051	0.00118	0
14/11/2012	\$ / R MAXI On 14-December-12	8.30	C	Foreign Exchange Future	0.61372	0.53549	158
14/11/2012	\$ / R MAXI On 14-December-12	8.30	P	Foreign Exchange Future	0.00472	0.00979	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	\$ / R MAXI On 14-December-12	8.59	C	Foreign Exchange Future	0.34733	0.28655	0
14/11/2012	\$ / R MAXI On 14-December-12	8.59	P	Foreign Exchange Future	0.02833	0.05085	0
14/11/2012	\$ / R MAXI On 14-December-12	8.60	C	Foreign Exchange Future	0.33910	0.27921	0
14/11/2012	\$ / R MAXI On 14-December-12	8.60	P	Foreign Exchange Future	0.03010	0.05351	0
14/11/2012	\$ / R MAXI On 18-March-13	8.69	C	Foreign Exchange Future	0.49046	0.43783	0
14/11/2012	\$ / R MAXI On 18-March-13	8.69	P	Foreign Exchange Future	0.14826	0.18253	0
14/11/2012	\$ / R MAXI On 14-June-13	8.74	C	Foreign Exchange Future	0.62245	0.57271	0
14/11/2012	\$ / R MAXI On 14-June-13	8.74	P	Foreign Exchange Future	0.22585	0.26451	0
14/11/2012	\$ / R MAXI On 14-June-13	8.75	C	Foreign Exchange Future	0.61693	0.56759	0
14/11/2012	\$ / R MAXI On 14-June-13	8.75	P	Foreign Exchange Future	0.23033	0.26939	0
14/11/2012	\$ / R MAXI On 14-June-13	8.76	C	Foreign Exchange Future	0.61145	0.56251	0
14/11/2012	\$ / R MAXI On 14-June-13	8.76	P	Foreign Exchange Future	0.23485	0.27431	0
14/11/2012	\$ / R MAXI On 14-December-12	8.80	C	Foreign Exchange Future	0.19469	0.15474	158
14/11/2012	\$ / R MAXI On 14-December-12	8.80	P	Foreign Exchange Future	0.08569	0.12904	0
14/11/2012	\$ / R MAXI On 18-March-13	9.02	C	Foreign Exchange Future	0.31661	0.00000	97
14/11/2012	\$ / R MAXI On 18-March-13	9.02	P	Foreign Exchange Future	0.30441	0.00000	0
14/11/2012	£ / R On 14-June-13			Foreign Exchange Future	14.48910	14.36250	261
14/11/2012	£ / R On 14-June-13	12.00	C	Foreign Exchange Future	2.51227	2.38845	0
14/11/2012	£ / R On 14-June-13	12.00	P	Foreign Exchange Future	0.02317	0.02595	699
14/11/2012	£ / R On 14-December-12	12.25	C	Foreign Exchange Future	1.88489	1.76530	0
14/11/2012	£ / R On 14-December-12	12.25	P	Foreign Exchange Future	0.00029	0.00040	11,100
14/11/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.73478	1.61527	0
14/11/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.00048	0.00067	0
14/11/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.68486	1.56540	0
14/11/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.00056	0.00080	0
14/11/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.63496	1.51554	0
14/11/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.00066	0.00094	0
14/11/2012	£ / R On 14-June-13	13.00	C	Foreign Exchange Future	1.55736	1.44784	0
14/11/2012	£ / R On 14-June-13	13.00	P	Foreign Exchange Future	0.06826	0.08534	699
14/11/2012	£ / R On 18-March-13	13.34	C	Foreign Exchange Future	1.05478	0.95054	0
14/11/2012	£ / R On 18-March-13	13.34	P	Foreign Exchange Future	0.06808	0.08894	0
14/11/2012	£ / R On 18-March-13	13.35	C	Foreign Exchange Future	1.04619	0.94242	0
14/11/2012	£ / R On 18-March-13	13.35	P	Foreign Exchange Future	0.06949	0.09082	0
14/11/2012	£ / R On 18-March-13	13.36	C	Foreign Exchange Future	1.03763	0.93434	0
14/11/2012	£ / R On 18-March-13	13.36	P	Foreign Exchange Future	0.07093	0.09274	0
14/11/2012	£ / R On 14-December-12	13.37	C	Foreign Exchange Future	0.77254	0.65797	0
14/11/2012	£ / R On 14-December-12	13.37	P	Foreign Exchange Future	0.00794	0.01307	0
14/11/2012	£ / R On 14-December-12	13.45	C	Foreign Exchange Future	0.69475	0.58450	0
14/11/2012	£ / R On 14-December-12	13.45	P	Foreign Exchange Future	0.01015	0.01960	0
14/11/2012	£ / R On 18-March-13	13.53	C	Foreign Exchange Future	0.89602	0.80260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	£ / R On 18-March-13	13.53	P	Foreign Exchange Future	0.09932	0.13100	0
14/11/2012	£ / R On 14-December-12	13.55	C	Foreign Exchange Future	0.60187	0.49628	0
14/11/2012	£ / R On 14-December-12	13.55	P	Foreign Exchange Future	0.01727	0.03138	100
14/11/2012	£ / R On 18-March-13	13.70	C	Foreign Exchange Future	0.76797	0.68554	0
14/11/2012	£ / R On 18-March-13	13.70	P	Foreign Exchange Future	0.14127	0.18394	200
14/11/2012	£ / R On 14-June-13	13.79	C	Foreign Exchange Future	0.94221	0.86595	0
14/11/2012	£ / R On 14-June-13	13.79	P	Foreign Exchange Future	0.24311	0.29345	0
14/11/2012	£ / R On 14-June-13	13.80	C	Foreign Exchange Future	0.93557	0.86013	0
14/11/2012	£ / R On 14-June-13	13.80	P	Foreign Exchange Future	0.24647	0.29763	0
14/11/2012	£ / R On 14-June-13	13.81	C	Foreign Exchange Future	0.92942	0.85435	0
14/11/2012	£ / R On 14-June-13	13.81	P	Foreign Exchange Future	0.25032	0.30185	0
14/11/2012	£ / R On 18-March-13	13.90	C	Foreign Exchange Future	0.63620	0.56314	200
14/11/2012	£ / R On 18-March-13	13.90	P	Foreign Exchange Future	0.20950	0.26154	0
14/11/2012	£ / R On 14-December-12	13.95	C	Foreign Exchange Future	0.28025	0.20704	11,100
14/11/2012	£ / R On 14-December-12	13.95	P	Foreign Exchange Future	0.09565	0.14214	0
14/11/2012	£ / R On 14-December-12	14.20	C	Foreign Exchange Future	0.14486	0.10467	100
14/11/2012	£ / R On 14-December-12	14.20	P	Foreign Exchange Future	0.21026	0.28977	0
14/11/2012	£ / R On 14-June-13	14.34	C	Foreign Exchange Future	0.65077	0.00000	0
14/11/2012	£ / R On 14-June-13	14.34	P	Foreign Exchange Future	0.50167	0.00000	0
14/11/2012	£ / R On 14-June-13	14.40	C	Foreign Exchange Future	0.62478	0.56987	0
14/11/2012	£ / R On 14-June-13	14.40	P	Foreign Exchange Future	0.53568	0.60737	0
14/11/2012	£ / R On 14-June-13	14.65	C	Foreign Exchange Future	0.52905	0.48258	0
14/11/2012	£ / R On 14-June-13	14.65	P	Foreign Exchange Future	0.68995	0.77008	200
14/11/2012	£ / R On 14-June-13	14.80	C	Foreign Exchange Future	0.48002	0.43738	200
14/11/2012	£ / R On 14-June-13	14.80	P	Foreign Exchange Future	0.79092	0.87488	0
14/11/2012	£ / R On 14-June-13	15.30	C	Foreign Exchange Future	0.35081	0.31825	200
14/11/2012	£ / R On 14-June-13	15.30	P	Foreign Exchange Future	1.16171	1.25575	0
14/11/2012	¥ / R On 18-March-13			Foreign Exchange Future	0.11260	0.11270	1,893
14/11/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02760	0.02770	0
14/11/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2012	¥ / R On 18-March-13	0.09	C	Foreign Exchange Future	0.02265	0.02275	0
14/11/2012	¥ / R On 18-March-13	0.09	P	Foreign Exchange Future	0.00005	0.00005	0
14/11/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01760	0.01770	0
14/11/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2012	¥ / R On 18-March-13	0.10	C	Foreign Exchange Future	0.01308	0.01316	0
14/11/2012	¥ / R On 18-March-13	0.10	P	Foreign Exchange Future	0.00048	0.00046	0
14/11/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00773	0.00784	0
14/11/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00013	0.00014	0
14/11/2012	¥ / R On 18-March-13	0.11	C	Foreign Exchange Future	0.00555	0.00562	0
14/11/2012	¥ / R On 18-March-13	0.11	P	Foreign Exchange Future	0.00295	0.00292	0

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14/11/2012	€ / R On 13-December-13			Foreign Exchange Future	11.94430	11.78770	435
14/11/2012	€ / R On 14-December-12	9.50	C	Foreign Exchange Future	1.85075	1.70749	0
14/11/2012	€ / R On 14-December-12	9.50	P	Foreign Exchange Future	0.00005	0.00009	5,690
14/11/2012	€ / R On 14-December-12	9.85	C	Foreign Exchange Future	1.50092	1.35779	0
14/11/2012	€ / R On 14-December-12	9.85	P	Foreign Exchange Future	0.00022	0.00039	13,800
14/11/2012	€ / R On 14-December-12	10.30	C	Foreign Exchange Future	1.05202	0.90954	0
14/11/2012	€ / R On 14-December-12	10.30	P	Foreign Exchange Future	0.00132	0.00214	375
14/11/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	1.01220	0.86984	0
14/11/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.00150	0.00244	0
14/11/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.96246	0.82028	0
14/11/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.00176	0.00288	0
14/11/2012	€ / R On 14-December-12	10.40	C	Foreign Exchange Future	0.95252	0.81038	0
14/11/2012	€ / R On 14-December-12	10.40	P	Foreign Exchange Future	0.00182	0.00298	750
14/11/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.91278	0.77082	0
14/11/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.00208	0.00342	0
14/11/2012	€ / R On 14-December-12	10.80	C	Foreign Exchange Future	0.55841	0.42782	0
14/11/2012	€ / R On 14-December-12	10.80	P	Foreign Exchange Future	0.00771	0.02042	0
14/11/2012	€ / R On 14-December-12	10.82	C	Foreign Exchange Future	0.53956	0.41046	0
14/11/2012	€ / R On 14-December-12	10.82	P	Foreign Exchange Future	0.00886	0.02306	0
14/11/2012	€ / R On 14-December-12	10.95	C	Foreign Exchange Future	0.42111	0.30474	0
14/11/2012	€ / R On 14-December-12	10.95	P	Foreign Exchange Future	0.02041	0.04734	100
14/11/2012	€ / R On 18-March-13	10.97	C	Foreign Exchange Future	0.65260	0.55574	0
14/11/2012	€ / R On 18-March-13	10.97	P	Foreign Exchange Future	0.10160	0.15334	0
14/11/2012	€ / R On 18-March-13	10.99	C	Foreign Exchange Future	0.63817	0.54291	0
14/11/2012	€ / R On 18-March-13	10.99	P	Foreign Exchange Future	0.10717	0.16051	0
14/11/2012	€ / R On 18-March-13	11.00	C	Foreign Exchange Future	0.63104	0.53657	0
14/11/2012	€ / R On 18-March-13	11.00	P	Foreign Exchange Future	0.11004	0.16417	500
14/11/2012	€ / R On 18-March-13	11.01	C	Foreign Exchange Future	0.62395	0.53028	0
14/11/2012	€ / R On 18-March-13	11.01	P	Foreign Exchange Future	0.11295	0.16788	0
14/11/2012	€ / R On 14-December-12	11.10	C	Foreign Exchange Future	0.29726	0.20185	750
14/11/2012	€ / R On 14-December-12	11.10	P	Foreign Exchange Future	0.04656	0.09445	0
14/11/2012	€ / R On 13-December-13	11.20	C	Foreign Exchange Future	1.06292	0.96807	0
14/11/2012	€ / R On 13-December-13	11.20	P	Foreign Exchange Future	0.31862	0.38037	0
14/11/2012	€ / R On 14-June-13	11.24	C	Foreign Exchange Future	0.67929	0.59996	0
14/11/2012	€ / R On 14-June-13	11.24	P	Foreign Exchange Future	0.25239	0.32406	0
14/11/2012	€ / R On 14-June-13	11.25	C	Foreign Exchange Future	0.67359	0.59488	0
14/11/2012	€ / R On 14-June-13	11.25	P	Foreign Exchange Future	0.25669	0.32898	0
14/11/2012	€ / R On 14-June-13	11.26	C	Foreign Exchange Future	0.66793	0.58984	0
14/11/2012	€ / R On 14-June-13	11.26	P	Foreign Exchange Future	0.26103	0.33394	0
14/11/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.92407	0.84682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	0.42277	0.50212	0
14/11/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.89905	0.82393	0
14/11/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	0.44775	0.52923	0
14/11/2012	€ / R On 14-December-12	11.50	C	Foreign Exchange Future	0.08190	0.05266	100
14/11/2012	€ / R On 14-December-12	11.50	P	Foreign Exchange Future	0.23120	0.34526	0
14/11/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.87474	0.80170	0
14/11/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	0.47344	0.55700	0
14/11/2012	€ / R On 18-March-13	12.64	C	Foreign Exchange Future	0.08601	0.07677	27,600
14/11/2012	€ / R On 18-March-13	12.64	P	Foreign Exchange Future	1.20501	1.34437	0
14/11/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.69830	9.64380	0
14/11/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.58600	2.53134	0
14/11/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.13770	0.13754	0
14/11/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.54338	2.48886	0
14/11/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.14508	0.14506	0
14/11/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.50104	2.44668	0
14/11/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.15274	0.15288	0
14/11/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	1.21657	1.13993	0
14/11/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.00017	0.00023	0
14/11/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	1.16661	1.09000	0
14/11/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.00021	0.00030	0
14/11/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	1.11667	1.04008	0
14/11/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.00027	0.00038	0
14/11/2012	AU\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.95619	0.87975	0
14/11/2012	AU\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.00059	0.00085	0
14/11/2012	AU\$ / R On 18-March-13	8.32	C	Foreign Exchange Future	1.00269	0.92668	0
14/11/2012	AU\$ / R On 18-March-13	8.32	P	Foreign Exchange Future	0.01319	0.01488	0
14/11/2012	AU\$ / R On 18-March-13	8.37	C	Foreign Exchange Future	0.95458	0.87892	0
14/11/2012	AU\$ / R On 18-March-13	8.37	P	Foreign Exchange Future	0.01508	0.01712	0
14/11/2012	AU\$ / R On 18-March-13	8.42	C	Foreign Exchange Future	0.90738	0.83242	0
14/11/2012	AU\$ / R On 18-March-13	8.42	P	Foreign Exchange Future	0.01788	0.02062	0
14/11/2012	AU\$ / R On 14-December-12	8.46	C	Foreign Exchange Future	0.79675	0.72050	0
14/11/2012	AU\$ / R On 14-December-12	8.46	P	Foreign Exchange Future	0.00115	0.00160	0
14/11/2012	AU\$ / R On 18-March-13	8.51	C	Foreign Exchange Future	0.82231	0.74901	0
14/11/2012	AU\$ / R On 18-March-13	8.51	P	Foreign Exchange Future	0.02421	0.02861	0
14/11/2012	AU\$ / R On 14-June-13	8.74	C	Foreign Exchange Future	0.61280	0.53430	0
14/11/2012	AU\$ / R On 14-June-13	8.74	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2012	AU\$ / R On 14-June-13	8.75	C	Foreign Exchange Future	0.60280	0.52430	0
14/11/2012	AU\$ / R On 14-June-13	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2012	AU\$ / R On 14-June-13	8.76	C	Foreign Exchange Future	0.59280	0.51430	0
14/11/2012	AU\$ / R On 14-June-13	8.76	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	AU\$ / R On 16-September-13	8.89	C	Foreign Exchange Future	0.70609	0.65175	0
14/11/2012	AU\$ / R On 16-September-13	8.89	P	Foreign Exchange Future	0.19489	0.21975	0
14/11/2012	AU\$ / R On 16-September-13	8.90	C	Foreign Exchange Future	0.69921	0.64573	0
14/11/2012	AU\$ / R On 16-September-13	8.90	P	Foreign Exchange Future	0.19801	0.22373	0
14/11/2012	AU\$ / R On 16-September-13	8.91	C	Foreign Exchange Future	0.69236	0.63975	0
14/11/2012	AU\$ / R On 16-September-13	8.91	P	Foreign Exchange Future	0.20116	0.22775	0
14/11/2012	CAD/ R On 18-March-13			Foreign Exchange Future	8.99270	8.90750	25
14/11/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	1.13631	1.05449	0
14/11/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.00021	0.00059	0
14/11/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	1.08638	1.00468	0
14/11/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.00028	0.00078	0
14/11/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	1.03647	0.95493	0
14/11/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.00037	0.00103	0
14/11/2012	CAD/ R On 14-December-12	8.35	C	Foreign Exchange Future	0.54580	0.47263	0
14/11/2012	CAD/ R On 14-December-12	8.35	P	Foreign Exchange Future	0.00610	0.01513	0
14/11/2012	CAD/ R On 18-March-13	8.64	C	Foreign Exchange Future	0.48034	0.42513	0
14/11/2012	CAD/ R On 18-March-13	8.64	P	Foreign Exchange Future	0.12764	0.15763	0
14/11/2012	CAD/ R On 18-March-13	8.65	C	Foreign Exchange Future	0.47366	0.41894	0
14/11/2012	CAD/ R On 18-March-13	8.65	P	Foreign Exchange Future	0.13096	0.16144	0
14/11/2012	CAD/ R On 18-March-13	8.66	C	Foreign Exchange Future	0.46704	0.41281	0
14/11/2012	CAD/ R On 18-March-13	8.66	P	Foreign Exchange Future	0.13434	0.16531	0
14/11/2012	CF CANDO CABM On 14-December-12			Can-Do Future	0.31600	0.25670	7,000
14/11/2012	CF CANDO CABN On 14-December-12			Can-Do Future	0.32710	0.30070	0
14/11/2012	CF CANDO CABO On 14-December-12			Can-Do Future	0.00020	0.00070	0
14/11/2012	CF CANDO CABP On 14-December-12			Can-Do Future	0.00040	0.00080	0
14/11/2012	CF CANDO CABR On 14-December-12			Can-Do Future	0.38820	0.40660	0
14/11/2012	CF CANDO CABS On 14-December-12			Can-Do Future	0.00010	0.00060	0
14/11/2012	CF CANDO CABT On 14-December-12			Can-Do Future	0.00000	0.00000	0
14/11/2012	CF CANDO CABU On 14-December-12			Can-Do Future	0.32730	0.30140	14,500
14/11/2012	CF CANDO CABV On 14-December-12			Can-Do Future	0.38860	0.40730	3,700
14/11/2012	CF CANDO CABW On 14-December-12			Can-Do Future	0.00010	0.00060	4,600
14/11/2012	CF CANDO CABX On 14-December-12			Can-Do Future	0.22680	0.20960	31,750
14/11/2012	CF CANDO CABY On 14-December-12			Can-Do Future	0.34950	0.24710	13,800
14/11/2012	CF CANDO CABZ On 14-December-12			Can-Do Future	0.08160	0.06410	52,500
14/11/2012	CF CANDO CACA On 20-December-12			Can-Do Future	7,954.81000	6,409.75000	10
14/11/2012	CF CANDO CACB On 20-December-12			Can-Do Future	10,278.06000	8,660.12000	10
14/11/2012	CF CANDO CACC On 21-November-12			Can-Do Future	10,000.00000	10,000.00000	0
14/11/2012	CF CANDO CACD On 20-December-12			Can-Do Future	6,217.91000	5,904.12000	10
14/11/2012	CF CANDO CACE On 18-March-13			Can-Do Future	0.13420	0.11810	4,500
14/11/2012	CHF / R On 18-March-13			Foreign Exchange Future	9.57480	9.44680	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.97297	0.85043	0
14/11/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.00047	0.00123	0
14/11/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.92310	0.80071	0
14/11/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.00060	0.00151	0
14/11/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.87327	0.75105	0
14/11/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.00077	0.00185	0
14/11/2012	CHF / R On 14-December-12	9.00	C	Foreign Exchange Future	0.43748	0.32813	0
14/11/2012	CHF / R On 14-December-12	9.00	P	Foreign Exchange Future	0.00938	0.02333	0
14/11/2012	CHF / R On 14-December-12	9.04	C	Foreign Exchange Future	0.40082	0.29546	0
14/11/2012	CHF / R On 14-December-12	9.04	P	Foreign Exchange Future	0.01272	0.03066	0
14/11/2012	CHF / R On 18-March-13	9.14	C	Foreign Exchange Future	0.54529	0.45818	0
14/11/2012	CHF / R On 18-March-13	9.14	P	Foreign Exchange Future	0.11049	0.15138	0
14/11/2012	CHF / R On 18-March-13	9.15	C	Foreign Exchange Future	0.53854	0.45222	0
14/11/2012	CHF / R On 18-March-13	9.15	P	Foreign Exchange Future	0.11374	0.15542	0
14/11/2012	CHF / R On 18-March-13	9.16	C	Foreign Exchange Future	0.53184	0.44632	0
14/11/2012	CHF / R On 18-March-13	9.16	P	Foreign Exchange Future	0.11704	0.15952	0
14/11/2012	DABM USD On 22-November-12			Any day expiry	8.87980	8.79680	0
14/11/2012	DABM USD On 22-November-12	8.68	C	Any day expiry	0.21147	0.14952	0
14/11/2012	DABM USD On 22-November-12	8.68	P	Any day expiry	0.01167	0.03272	0
14/11/2012	DABM USD On 22-November-12	8.75	C	Any day expiry	0.15216	0.10191	0
14/11/2012	DABM USD On 22-November-12	8.75	P	Any day expiry	0.02236	0.05511	0
14/11/2012	DABM USD On 22-November-12	9.00	C	Any day expiry	0.02801	0.02026	20,000
14/11/2012	DABM USD On 22-November-12	9.00	P	Any day expiry	0.14821	0.22346	0
14/11/2012	DAUS On 26-April-13			Any day expiry	9.07880	8.99090	0
14/11/2012	DAUS On 27-December-12	7.72	C	Any day expiry	1.20859	1.12496	0
14/11/2012	DAUS On 27-December-12	7.72	P	Any day expiry	0.00069	0.00116	0
14/11/2012	DAUS On 26-February-13	7.85	C	Any day expiry	1.16986	1.08609	0
14/11/2012	DAUS On 26-February-13	7.85	P	Any day expiry	0.01156	0.01419	0
14/11/2012	DAUS On 26-April-13	8.00	C	Any day expiry	1.11779	1.03526	0
14/11/2012	DAUS On 26-April-13	8.00	P	Any day expiry	0.03899	0.04436	7,500
14/11/2012	DAUS On 27-December-12	8.49	C	Any day expiry	0.46204	0.39367	0
14/11/2012	DAUS On 27-December-12	8.49	P	Any day expiry	0.02414	0.03987	0
14/11/2012	DAUS On 27-December-12	8.50	C	Any day expiry	0.45343	0.38571	0
14/11/2012	DAUS On 27-December-12	8.50	P	Any day expiry	0.02553	0.04191	0
14/11/2012	DAUS On 27-December-12	8.51	C	Any day expiry	0.44487	0.37784	0
14/11/2012	DAUS On 27-December-12	8.51	P	Any day expiry	0.02697	0.04404	0
14/11/2012	DAUS On 30-November-12	8.56	C	Any day expiry	0.33774	0.27066	0
14/11/2012	DAUS On 30-November-12	8.56	P	Any day expiry	0.00924	0.02356	0
14/11/2012	DAUS On 27-December-12	8.59	C	Any day expiry	0.37881	0.31772	0
14/11/2012	DAUS On 27-December-12	8.59	P	Any day expiry	0.04091	0.06392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	DAUS On 26-February-13	8.60	C	Any day expiry	0.50747	0.45156	0
14/11/2012	DAUS On 26-February-13	8.60	P	Any day expiry	0.09917	0.12966	0
14/11/2012	DAUS On 26-February-13	8.61	C	Any day expiry	0.50057	0.44523	0
14/11/2012	DAUS On 26-February-13	8.61	P	Any day expiry	0.10227	0.13333	0
14/11/2012	DAUS On 26-February-13	8.62	C	Any day expiry	0.49374	0.43896	0
14/11/2012	DAUS On 26-February-13	8.62	P	Any day expiry	0.10544	0.13706	0
14/11/2012	DAUS On 26-February-13	8.72	C	Any day expiry	0.42885	0.37978	0
14/11/2012	DAUS On 26-February-13	8.72	P	Any day expiry	0.14055	0.17788	0
14/11/2012	DAUS On 27-November-12	8.82	C	Any day expiry	0.00572	0.00000	0
14/11/2012	DAUS On 27-November-12	8.82	P	Any day expiry	0.00002	0.00000	0
14/11/2012	DAUS On 27-November-12	8.83	C	Any day expiry	0.00003	0.00000	0
14/11/2012	DAUS On 27-November-12	8.83	P	Any day expiry	0.00433	0.00000	0
14/11/2012	DAUS On 27-November-12	8.84	C	Any day expiry	0.00000	0.00000	0
14/11/2012	DAUS On 27-November-12	8.84	P	Any day expiry	0.01430	0.00000	0
14/11/2012	DAUS On 27-November-12	9.00	C	Any day expiry	0.00000	0.00000	30,000
14/11/2012	DAUS On 27-November-12	9.00	P	Any day expiry	0.17430	0.00000	0
14/11/2012	DAUS On 26-April-13	9.02	C	Any day expiry	0.39501	0.35661	7,500
14/11/2012	DAUS On 26-April-13	9.02	P	Any day expiry	0.33621	0.38571	0
14/11/2012	DAUS On 26-April-13	9.04	C	Any day expiry	0.38637	0.34922	0
14/11/2012	DAUS On 26-April-13	9.04	P	Any day expiry	0.34757	0.39832	0
14/11/2012	DAUS On 26-April-13	9.05	C	Any day expiry	0.38211	0.34560	0
14/11/2012	DAUS On 26-April-13	9.05	P	Any day expiry	0.35331	0.40470	0
14/11/2012	DAUS On 26-April-13	9.06	C	Any day expiry	0.37813	0.34201	0
14/11/2012	DAUS On 26-April-13	9.06	P	Any day expiry	0.35933	0.41111	0
14/11/2012	NZ\$ / R On 18-March-13			Foreign Exchange Future	7.29070	7.27450	0
14/11/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.94047	0.92629	0
14/11/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.00007	0.00009	0
14/11/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.89050	0.87632	0
14/11/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.00010	0.00012	0
14/11/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.84053	0.82636	0
14/11/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.00013	0.00016	0
14/11/2012	NZ\$ / R On 14-December-12	6.45	C	Foreign Exchange Future	0.77789	0.76375	0
14/11/2012	NZ\$ / R On 14-December-12	6.45	P	Foreign Exchange Future	0.00019	0.00025	0
14/11/2012	NZ\$ / R On 14-December-12	6.63	C	Foreign Exchange Future	0.59827	0.58431	0
14/11/2012	NZ\$ / R On 14-December-12	6.63	P	Foreign Exchange Future	0.00057	0.00081	0
14/11/2012	NZ\$ / R On 18-March-13	6.89	C	Foreign Exchange Future	0.44762	0.43448	0
14/11/2012	NZ\$ / R On 18-March-13	6.89	P	Foreign Exchange Future	0.04692	0.04998	0
14/11/2012	NZ\$ / R On 18-March-13	6.90	C	Foreign Exchange Future	0.43935	0.42630	0
14/11/2012	NZ\$ / R On 18-March-13	6.90	P	Foreign Exchange Future	0.04865	0.05180	0
14/11/2012	NZ\$ / R On 18-March-13	6.91	C	Foreign Exchange Future	0.43112	0.41845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2012	NZ\$ / R On 18-March-13	6.91	P	Foreign Exchange Future	0.05042	0.05395	0
14/11/2012	YUAN/R On 18-March-13			Foreign Exchange Future	1.43560	1.42140	0
14/11/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.25051	0.23681	0
14/11/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.00001	0.00001	0
14/11/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.20053	0.18684	0
14/11/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.00003	0.00004	0
14/11/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.15063	0.13704	0
14/11/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.00013	0.00024	0
14/11/2012	YUAN/R On 18-March-13	1.29	C	Foreign Exchange Future	0.15061	0.13783	0
14/11/2012	YUAN/R On 18-March-13	1.29	P	Foreign Exchange Future	0.00501	0.00643	0
14/11/2012	YUAN/R On 18-March-13	1.30	C	Foreign Exchange Future	0.14169	0.12917	0
14/11/2012	YUAN/R On 18-March-13	1.30	P	Foreign Exchange Future	0.00609	0.00777	0
14/11/2012	YUAN/R On 18-March-13	1.31	C	Foreign Exchange Future	0.13295	0.12073	0
14/11/2012	YUAN/R On 18-March-13	1.31	P	Foreign Exchange Future	0.00735	0.00933	0
14/11/2012	YUAN/R On 14-December-12	1.34	C	Foreign Exchange Future	0.08944	0.07681	0
14/11/2012	YUAN/R On 14-December-12	1.34	P	Foreign Exchange Future	0.00094	0.00201	0
14/11/2012	YUAN/R On 14-December-12	1.35	C	Foreign Exchange Future	0.07980	0.06757	0
14/11/2012	YUAN/R On 14-December-12	1.35	P	Foreign Exchange Future	0.00130	0.00277	0
<b>Futures Open Interest</b>							<b>670,066.00</b>
<b>Options Open Interest</b>							<b>502,592.00</b>
<b>Total</b>							<b>1,172,658.00</b>