



Currency Futures & Options Weekly Statistics

From: 16/04/2012 To: 16/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.28690	10.26140	0
16/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.28400	1.26000	4,850
16/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
16/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.03600	1.01200	0
16/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00400	0.00500	2,000
16/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.98700	0.96300	0
16/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00500	0.00600	20,100
16/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.02400	1.00100	16,000
16/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.03500	0.03700	9,200
16/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.97900	0.95600	0
16/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.04000	0.04200	0
16/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.93300	0.91100	0
16/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.04400	0.04700	0
16/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.88900	0.86700	37,000
16/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.05000	0.05300	0
16/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.72400	0.70500	0
16/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.08500	0.09100	246
16/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.76000	0.74300	0
16/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.16500	0.17300	0
16/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.72700	0.71000	0
16/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.18200	0.19000	0
16/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.69600	0.67900	0
16/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.20100	0.20900	0
16/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.75700	0.74300	0
16/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.29600	0.30700	0
16/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.73000	0.71700	0
16/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.31900	0.33100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.64600	1.63000	200
16/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.43300	0.44300	0
16/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.66100	0.64900	0
16/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.40000	0.41300	180
16/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.14800	0.14300	10,000
16/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.31600	0.33600	0
16/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.26400	0.25700	2,500
16/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.52500	0.54300	0
16/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.41500	1.40300	0
16/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.65200	0.66600	0
16/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.39400	1.38300	0
16/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.68100	0.69600	0
16/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.37500	1.36400	0
16/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.71200	0.72700	0
16/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.21400	0.20900	2,000
16/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.67500	0.69500	4,000
16/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06400	0.06300	0
16/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.68200	0.70600	0
16/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.05400	0.05400	0
16/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.77200	0.79700	132
16/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.17600	0.17200	0
16/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.83700	0.85800	1,500
16/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04600	0.04600	5,000
16/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.86400	0.88900	0
16/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.66900	0.66000	0
16/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.03800	1.05600	0
16/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.65400	0.64600	0
16/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.07300	1.09200	0
16/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.64000	0.63200	0
16/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.10900	1.12800	0
16/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.35400	0.34800	180
16/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.09300	1.11200	0
16/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.00400	1.98800	0
16/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.86700	0.87700	0
16/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.98400	1.96800	0
16/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.89700	0.90700	0
16/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.96500	1.94900	0
16/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.92800	0.93800	0
16/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.24550	8.22020	0
16/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.64817	0.62980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.10907	0.11580	0
16/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.61219	0.59406	0
16/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.12309	0.13006	0
16/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.57739	0.55952	0
16/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.13829	0.14552	0
16/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.65105	0.63562	0
16/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.22875	0.23862	0
16/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.62304	0.60945	0
16/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.25074	0.26245	0
16/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.59749	0.58442	0
16/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.27519	0.28742	0
16/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.12133	0.11794	0
16/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.38893	0.41054	0
16/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.11008	0.10721	0
16/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.42768	0.44981	0
16/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.09996	0.09755	0
16/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.46756	0.49015	0
16/04/2012	£ / R On 14-December-12			Foreign Exchange Future	13.04770	13.03070	0
16/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.63700	1.62000	0
16/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.01000	0.01100	24,000
16/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.58100	1.56500	0
16/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.04200	0.04400	6,000
16/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.96000	0.94300	0
16/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.03300	0.03400	0
16/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.91300	0.89600	0
16/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.03600	0.03700	0
16/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.86700	0.84900	0
16/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.04000	0.04000	0
16/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.94200	0.93200	0
16/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.29500	0.30200	0
16/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.91300	0.90400	0
16/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.31600	0.32400	0
16/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.40400	0.39400	24,000
16/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.17700	0.18500	0
16/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.88500	0.87700	0
16/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.33800	0.34700	0
16/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.31500	0.31200	0
16/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.82600	0.84100	0
16/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.30300	0.30000	0
16/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.86400	0.87900	0

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16/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.29100	0.28800	0
16/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.90200	0.91700	0
16/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10290	0.10180	0
16/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01856	0.01760	0
16/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00016	0.00020	0
16/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01985	0.01884	0
16/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00035	0.00044	0
16/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00961	0.00893	0
16/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00121	0.00153	0
16/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01147	0.01072	0
16/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00197	0.00232	0
16/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00411	0.00354	0
16/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00221	0.00264	0
16/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00399	0.00372	0
16/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00559	0.00632	0
16/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00596	0.00557	0
16/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00646	0.00717	0
16/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00098	0.00082	0
16/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00908	0.00992	0
16/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00023	0.00020	0
16/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01833	0.01930	0
16/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.18360	11.16090	500
16/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.22900	1.21200	0
16/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.03000	0.03300	10,200
16/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.91000	0.89200	0
16/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01000	0.01200	1,000
16/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.96500	0.93400	0
16/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.06600	0.05500	1,625
16/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.72000	0.70400	0
16/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.02000	0.02400	1,000
16/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.67300	0.65900	0
16/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.02300	0.02900	5,120
16/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.49600	0.48600	5,120
16/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.04600	0.05600	0
16/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.32000	0.31400	1,000
16/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.12000	0.13400	0
16/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.71900	0.70300	0
16/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.26000	0.26400	0
16/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.29000	0.28500	0
16/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.14000	0.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.69200	0.67600	0
16/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.28300	0.28700	0
16/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.26300	0.25800	0
16/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.16300	0.17800	0
16/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.66500	0.64900	0
16/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.30600	0.31000	0
16/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.23700	0.23300	0
16/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.18700	0.20300	0
16/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.19400	0.19000	15,360
16/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.24400	0.26000	0
16/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.37400	0.34000	0
16/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.40100	0.38600	0
16/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.35100	0.31700	0
16/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.42800	0.41300	0
16/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.32900	0.32300	0
16/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.45600	0.46900	0
16/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.72600	0.71800	0
16/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	0.98500	1.00000	0
16/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.71100	0.70200	0
16/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.02000	1.03400	0
16/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.69600	0.68700	0
16/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.05500	1.06900	0
16/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.39880	9.38850	0
16/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.40700	2.39700	0
16/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25800	0.25900	0
16/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.36400	2.35400	0
16/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26500	0.26600	0
16/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.32100	2.31100	0
16/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27200	0.27300	0
16/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.67100	0.65800	0
16/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01000	0.01200	0
16/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.62400	0.61000	0
16/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01300	0.01400	0
16/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.57600	0.56400	0
16/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.01500	0.01800	0
16/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.50100	0.49400	0
16/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20700	0.21500	0
16/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.47200	0.46500	0
16/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22800	0.23600	0
16/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.44500	0.43800	0

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16/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.25100	0.25900	0
16/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.32000	0.31500	0
16/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.21200	0.22100	0
16/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.29500	0.29000	0
16/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.23700	0.24600	0
16/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.27100	0.26600	0
16/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.26300	0.27200	0
16/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.18900	8.19660	0
16/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.51700	0.52300	0
16/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.07500	0.07400	0
16/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.47900	0.48500	0
16/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.08700	0.08600	0
16/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.56600	0.57200	0
16/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.13100	0.12900	0
16/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.44400	0.44900	0
16/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.10200	0.10000	0
16/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.53100	0.53600	0
16/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.14600	0.14300	0
16/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.49900	0.50400	0
16/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.16400	0.16100	0
16/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.11300	0.12100	0
16/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.20300	0.20400	0
16/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.09700	0.10500	0
16/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.23700	0.23800	0
16/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.08300	0.09100	0
16/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.27300	0.27400	0
16/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.08550	0.08320	12,500
16/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.16470	0.15510	5,670
16/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.21150	0.20330	8,000
16/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.01160	0.01200	8,000
16/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.20960	0.21660	16,000
16/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00550	0.00610	16,000
16/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.00140	8.98480	0
16/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.74400	0.74000	0
16/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19800	0.21100	0
16/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.71200	0.70800	0
16/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.21600	0.22900	0
16/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.68100	0.67800	0
16/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.23500	0.24900	0
16/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.43400	0.43500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.26500	0.28300	0
16/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.41000	0.41100	0
16/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.29100	0.30900	0
16/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.38700	0.38900	0
16/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.31800	0.33700	0
16/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.10900	0.11100	0
16/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.42400	0.44100	0
16/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.09800	0.10000	0
16/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.46300	0.48000	0
16/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.08900	0.09100	0
16/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.50400	0.52100	0
16/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.65760	6.68340	0
16/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.48700	0.50800	0
16/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.06900	0.06300	0
16/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.44700	0.46800	0
16/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.07900	0.07300	0
16/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.32500	0.34900	0
16/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.02300	0.02200	0
16/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.51000	0.52700	0
16/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.14000	0.13100	0
16/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.41100	0.42900	0
16/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.09300	0.08400	0
16/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.28300	0.30600	0
16/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.03100	0.02900	0
16/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.47600	0.49300	0
16/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.15600	0.14700	0
16/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.24300	0.26500	0
16/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.04100	0.03800	0
16/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.44400	0.46100	0
16/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.17400	0.16500	0
16/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.30080	1.29990	0
16/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.17040	0.16900	0
16/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00080	0.00080	0
16/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.12140	0.12010	0
16/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00180	0.00190	0
16/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.13420	0.13310	0
16/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01000	0.01020	0
16/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.14300	0.14240	0
16/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02020	0.02050	0
16/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.07750	0.07650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00790	0.00830	0
16/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.09670	0.09550	0
16/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02250	0.02260	0
16/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.10930	0.10880	0
16/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.03650	0.03690	0
16/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.06710	0.06640	0
16/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.04290	0.04350	0
16/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.08280	0.08250	0
16/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.06000	0.06060	0
Futures Open Interest							551,854.00
Options Open Interest							293,105.00
Total							844,959.00