



Currency Futures & Options Weekly Statistics

From: 23/04/2012 To: 23/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.19240	10.12350	0
23/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.18000	1.11300	4,850
23/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
23/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.93100	0.86500	0
23/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00300	0.00400	2,000
23/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.88200	0.81600	0
23/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00400	0.00500	20,100
23/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.91900	0.85800	16,000
23/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.03500	0.04200	9,200
23/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.87400	0.81500	0
23/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.04000	0.04900	0
23/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.82900	0.77300	0
23/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.04500	0.05700	0
23/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.78600	0.73200	37,000
23/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.05200	0.06600	0
23/04/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.70400	0.65300	0
23/04/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.07000	0.08700	8,000
23/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.62700	0.57800	0
23/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.09300	0.11200	246
23/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.66900	0.62500	0
23/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.18100	0.20600	0
23/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.63800	0.59800	0
23/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.20000	0.22900	0
23/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.60700	0.57200	0
23/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.21900	0.25300	0
23/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.67600	0.64000	0
23/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.32300	0.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.65300	0.61800	0
23/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.35000	0.38600	0
23/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.57300	1.53300	200
23/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.45500	0.48400	0
23/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.58900	0.55700	0
23/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.43600	0.47500	180
23/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09700	0.08600	10,000
23/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.36900	0.42500	0
23/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.21100	0.19800	2,500
23/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.57700	0.63200	0
23/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.35700	1.32900	0
23/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.68900	0.73000	0
23/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.33700	1.31000	0
23/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.71900	0.76100	0
23/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.31800	1.29200	0
23/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.75000	0.79300	0
23/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.16900	0.16000	2,000
23/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.73500	0.79400	4,000
23/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.03900	0.03600	0
23/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.76100	0.82500	0
23/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.03200	0.03000	0
23/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.85400	0.91900	132
23/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13800	0.13100	0
23/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.90400	0.96500	1,500
23/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.02700	0.02500	5,000
23/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.94900	1.01400	0
23/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.61200	0.58900	0
23/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.08800	1.13700	0
23/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.59800	0.57600	0
23/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.12400	1.17400	0
23/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.58500	0.56400	0
23/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.16100	1.21200	0
23/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.30900	0.29300	180
23/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.15600	1.21100	0
23/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.93700	1.90400	0
23/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.89500	0.93100	0
23/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.91800	1.88200	0
23/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.92600	0.95900	0
23/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.89500	1.85900	0
23/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.95300	0.98600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.13850	8.06910	0
23/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.55317	0.51109	0
23/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.11937	0.14589	0
23/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.51853	0.48136	0
23/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.13473	0.16616	0
23/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.48825	0.45313	0
23/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.15445	0.18793	0
23/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.56874	0.53579	0
23/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.25344	0.28989	0
23/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.54397	0.51255	0
23/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.27867	0.31665	0
23/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.52035	0.49042	0
23/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.30505	0.34452	0
23/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.07759	0.06922	0
23/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.44919	0.50852	0
23/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.06987	0.06258	0
23/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.49147	0.55188	0
23/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.06304	0.05669	0
23/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.53464	0.59599	0
23/04/2012	£ / R On 14-December-12			Foreign Exchange Future	13.08000	12.98270	0
23/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.66700	1.57500	0
23/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00700	0.01000	24,000
23/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.60900	1.51900	0
23/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.03700	0.04300	6,000
23/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.98300	0.89500	0
23/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.02300	0.03000	0
23/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.93500	0.84800	0
23/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.02500	0.03300	0
23/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.88700	0.80100	0
23/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.02700	0.03600	0
23/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.95200	0.89300	0
23/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.27200	0.31100	0
23/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.92300	0.86500	0
23/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.29300	0.33300	0
23/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.40200	0.35100	0
23/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.14200	0.18600	0
23/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.89400	0.83800	0
23/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.31400	0.35600	0
23/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.30200	0.27800	0
23/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.78000	0.85200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.28900	0.26700	24,000
23/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.81700	0.89100	0
23/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.27700	0.25600	0
23/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.85500	0.93000	0
23/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10070	0.09920	0
23/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01640	0.01505	0
23/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00020	0.00025	0
23/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01775	0.01638	0
23/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00045	0.00058	0
23/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00784	0.00691	0
23/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00164	0.00211	0
23/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00973	0.00872	0
23/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00243	0.00292	0
23/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00274	0.00225	0
23/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00294	0.00385	0
23/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00301	0.00264	0
23/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00681	0.00784	0
23/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00486	0.00434	0
23/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00756	0.00854	0
23/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00049	0.00043	0
23/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01069	0.01203	0
23/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00009	0.00008	0
23/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02029	0.02168	0
23/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.08150	11.06040	500
23/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.13000	1.12200	0
23/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02500	0.03800	10,200
23/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.82000	0.80200	0
23/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01200	0.01500	1,000
23/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.86400	0.84800	0
23/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05900	0.06400	1,625
23/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.63100	0.61500	0
23/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.02300	0.02800	1,000
23/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.58500	0.57000	0
23/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.02700	0.03300	5,120
23/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.41800	0.40600	5,120
23/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.06000	0.06900	0
23/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.25000	0.24300	1,000
23/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.14200	0.15600	0
23/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.64800	0.64000	0
23/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.28500	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.22300	0.21700	0
23/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.16500	0.18000	0
23/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.62200	0.61400	0
23/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.30900	0.32300	0
23/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.19700	0.19200	0
23/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.18900	0.20500	0
23/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.59600	0.58900	0
23/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.33300	0.34800	0
23/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.17700	0.17200	0
23/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.21900	0.23500	0
23/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.14100	0.13700	15,360
23/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.28300	0.30000	0
23/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.29200	0.28600	0
23/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.41300	0.42800	0
23/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.29800	0.29200	0
23/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.46900	0.48400	0
23/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.27800	0.27300	0
23/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.49900	0.51500	0
23/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.66900	0.66200	0
23/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.03100	1.04500	0
23/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.65400	0.64700	0
23/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.06600	1.08000	0
23/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.64000	0.63300	0
23/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.10200	1.11600	0
23/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.29350	9.28560	0
23/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.29400	2.29100	0
23/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25100	0.25500	0
23/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.25000	2.24800	0
23/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.25700	0.26200	0
23/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.20700	2.20500	0
23/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26400	0.26900	0
23/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.52200	0.52300	0
23/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01300	0.01600	0
23/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.47500	0.47600	0
23/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01600	0.01900	0
23/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.42800	0.43000	0
23/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.01900	0.02300	0
23/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.40000	0.40300	0
23/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.25700	0.26400	0
23/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.37400	0.37800	0

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23/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.28100	0.28900	0
23/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.35000	0.35500	0
23/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.30700	0.31600	0
23/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.23200	0.23600	0
23/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.27500	0.28200	0
23/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.21300	0.21700	0
23/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.30600	0.31300	0
23/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.19500	0.19900	0
23/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.33800	0.34500	0
23/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.13280	8.09280	0
23/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.46000	0.43600	0
23/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.07000	0.08700	0
23/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.42300	0.40100	0
23/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.08300	0.10200	0
23/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.50800	0.48600	0
23/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.12900	0.14700	0
23/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.38800	0.36800	0
23/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.09800	0.11900	0
23/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.47600	0.45500	0
23/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.14700	0.16600	0
23/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.44400	0.42500	0
23/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.16500	0.18600	0
23/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07800	0.07100	0
23/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.21900	0.25100	0
23/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06600	0.06000	0
23/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.25700	0.29000	0
23/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05500	0.05000	0
23/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.29600	0.33000	0
23/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.02110	0.01860	12,500
23/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.11950	0.10290	5,670
23/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.23590	0.24180	8,000
23/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00780	0.01100	8,000
23/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.17010	0.21390	0
23/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00310	0.00420	16,000
23/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.92320	8.90670	0
23/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.68000	0.67900	0
23/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.21200	0.22800	0
23/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.65200	0.65100	0
23/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.23400	0.25000	0
23/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.62400	0.62400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.25600	0.27300	0
23/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.38300	0.37900	0
23/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.29100	0.30300	0
23/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.36100	0.35700	0
23/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.31900	0.33100	0
23/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.34000	0.33700	0
23/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.34800	0.36100	0
23/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.07900	0.07500	0
23/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.46700	0.47800	0
23/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.07000	0.06700	0
23/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.50800	0.52000	0
23/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.06300	0.06000	0
23/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.55100	0.56300	0
23/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.51010	6.50600	0
23/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.36000	0.36000	0
23/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.08900	0.09200	0
23/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.32500	0.32600	0
23/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.10400	0.10800	0
23/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.19600	0.19700	0
23/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04100	0.04500	0
23/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.39600	0.39500	0
23/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17300	0.17600	0
23/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.29300	0.29400	0
23/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.12200	0.12600	0
23/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.16000	0.16200	0
23/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05500	0.06000	0
23/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.36700	0.36600	0
23/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19400	0.19700	0
23/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.12900	0.13100	0
23/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07400	0.07900	0
23/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.33900	0.33800	0
23/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21600	0.21900	0
23/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.28540	1.27510	0
23/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.15540	0.14530	0
23/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00060	0.00090	0
23/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.10640	0.09690	0
23/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00160	0.00250	0
23/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.11960	0.11160	0
23/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01030	0.01280	0
23/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.12900	0.12170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02160	0.02460	0
23/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.06280	0.05570	0
23/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00800	0.01130	0
23/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.08310	0.07690	0
23/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02380	0.02810	0
23/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.09680	0.09100	0
23/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.03940	0.04390	0
23/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05600	0.05190	0
23/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.04670	0.05310	0
23/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.07210	0.06770	0
23/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.06470	0.07060	0
Futures Open Interest							547,749.00
Options Open Interest							301,105.00
Total							848,854.00