



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 30/04/2012 To: 02/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.07640	10.11460	0
30/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.05500	1.09400	4,850
30/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00200	0.00100	0
30/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.80700	0.84600	0
30/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00400	0.00300	2,000
30/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.75700	0.79600	0
30/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00400	0.00300	20,100
30/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.79700	0.83600	16,000
30/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.04000	0.03900	9,200
30/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.75300	0.79300	0
30/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.04600	0.04600	0
30/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.71100	0.75000	0
30/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.05400	0.05300	0
30/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.66900	0.70900	37,000
30/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.06200	0.06200	0
30/04/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.58900	0.62900	0
30/04/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.08200	0.08200	8,000
30/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.51300	0.55400	0
30/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.10600	0.10700	246
30/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.56200	0.60200	0
30/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.20300	0.20300	0
30/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.53500	0.57500	0
30/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.22600	0.22600	0
30/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.51000	0.54900	0
30/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.25100	0.25000	0
30/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.57900	0.61900	0
30/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.35800	0.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.55700	0.59700	0
30/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.38600	0.38600	0
30/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46100	1.50900	200
30/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.45900	0.46900	0
30/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.49900	0.53600	0
30/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.47800	0.47500	180
30/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.05100	0.06800	10,000
30/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.44800	0.42500	0
30/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.15600	0.17800	2,500
30/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.64900	0.63100	0
30/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.25800	1.30300	0
30/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.70600	0.71300	0
30/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.23900	1.28500	0
30/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.73700	0.74500	0
30/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.22100	1.26700	0
30/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.76900	0.77700	0
30/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.12400	0.14200	2,000
30/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.81700	0.79500	4,000
30/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.01800	0.02600	0
30/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.86500	0.83300	0
30/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.01400	0.02100	0
30/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.96100	0.92800	132
30/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.10000	0.11500	0
30/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.99300	0.96800	1,500
30/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.01200	0.01800	5,000
30/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.05900	1.02500	0
30/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.53200	0.56600	0
30/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.13700	1.13200	0
30/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.52000	0.55400	0
30/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.17500	1.17000	0
30/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.50800	0.54200	0
30/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.21300	1.20800	0
30/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.25300	0.27600	180
30/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.23200	1.21500	0
30/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.82800	1.88500	0
30/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.90200	0.92000	0
30/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.80500	1.86300	0
30/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.92900	0.94800	0
30/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.78300	1.84000	0
30/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.95700	0.97500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.00910	8.04920	2
30/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.44942	0.48621	0
30/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.14292	0.13981	0
30/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.41997	0.45638	0
30/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.16347	0.15998	0
30/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.39210	0.42811	0
30/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.18560	0.18171	0
30/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.47453	0.51289	0
30/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.28863	0.28689	0
30/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.45195	0.48976	0
30/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.31605	0.31376	0
30/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.43053	0.46775	0
30/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.34463	0.34175	0
30/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.03965	0.05412	0
30/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.53645	0.51152	0
30/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.03517	0.04844	0
30/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.58197	0.55584	0
30/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.03128	0.04346	0
30/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.62808	0.60086	0
30/04/2012	£ / R On 14-December-12			Foreign Exchange Future	12.98840	13.01250	0
30/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.57500	1.60000	0
30/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00500	0.00600	24,000
30/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.51800	1.54300	0
30/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.03600	0.03800	6,000
30/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.89000	0.91500	0
30/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.02000	0.02100	0
30/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.84200	0.86700	0
30/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.02200	0.02300	0
30/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.79400	0.81900	0
30/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.02400	0.02500	0
30/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.85800	0.90000	0
30/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.27000	0.28800	0
30/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.82900	0.87100	0
30/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.29100	0.30900	0
30/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.31300	0.34700	0
30/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.14300	0.15300	0
30/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.80100	0.84400	0
30/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.31300	0.33200	0
30/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.23200	0.26800	0
30/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.80000	0.81300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.22100	0.25600	24,000
30/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.83900	0.85100	0
30/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.21100	0.24500	0
30/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.87900	0.89000	0
30/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10050	0.10000	0
30/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01629	0.01571	0
30/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00019	0.00021	0
30/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01752	0.01706	0
30/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00042	0.00046	0
30/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00771	0.00733	0
30/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00161	0.00183	0
30/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00945	0.00913	0
30/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00235	0.00253	0
30/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00232	0.00234	0
30/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00262	0.00324	0
30/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00284	0.00273	0
30/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00674	0.00723	0
30/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00455	0.00445	0
30/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00745	0.00785	0
30/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00030	0.00037	0
30/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01060	0.01127	0
30/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00003	0.00004	0
30/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02033	0.02094	0
30/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.02110	11.06410	500
30/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.06200	1.11200	0
30/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.03800	0.03600	10,200
30/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.73800	0.79100	0
30/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01000	0.01100	1,000
30/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.79100	0.83800	0
30/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.06700	0.06200	1,625
30/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.54700	0.60000	0
30/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.01900	0.02000	1,000
30/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.50100	0.55400	0
30/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.02300	0.02400	5,120
30/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.33800	0.38800	5,120
30/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.06000	0.05800	0
30/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.18100	0.22000	1,000
30/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.15300	0.14000	0
30/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.58300	0.61300	0
30/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.30200	0.28000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.15600	0.19300	0
30/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.17800	0.16300	0
30/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.55700	0.58600	0
30/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.32600	0.30300	0
30/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.13700	0.17100	0
30/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.20900	0.19100	0
30/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.53200	0.56100	0
30/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.35100	0.32800	0
30/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.12000	0.15100	0
30/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.24200	0.22100	0
30/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.09100	0.11800	15,360
30/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.31300	0.28800	0
30/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.27400	0.30200	0
30/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.47600	0.45100	0
30/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.25400	0.28100	0
30/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.50600	0.48000	0
30/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.23600	0.26200	0
30/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.53800	0.51100	0
30/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.63300	0.66200	0
30/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.05500	1.04100	0
30/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.61900	0.64700	0
30/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.09100	1.07600	0
30/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.60400	0.63300	0
30/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.12600	1.11200	0
30/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.32370	9.31390	0
30/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.30300	2.30200	0
30/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.22900	0.23800	0
30/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.25900	2.25800	0
30/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.23500	0.24400	0
30/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.21600	2.21500	0
30/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.24200	0.25100	0
30/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.49500	0.50700	0
30/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00800	0.01200	0
30/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.44700	0.46000	0
30/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01000	0.01500	0
30/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.39900	0.41300	0
30/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.01200	0.01800	0
30/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.36900	0.38400	0
30/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.24600	0.25300	0
30/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.34400	0.35900	0

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30/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.27100	0.27800	0
30/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.32000	0.33500	0
30/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.29700	0.30400	0
30/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.20400	0.21700	0
30/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.26800	0.27300	0
30/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.18500	0.19800	0
30/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.29900	0.30400	0
30/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.16800	0.18000	0
30/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.33200	0.33600	0
30/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.06340	8.13120	0
30/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.39600	0.45700	0
30/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.07400	0.06800	0
30/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.36100	0.42000	0
30/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.08900	0.08100	0
30/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.44500	0.50400	0
30/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.13500	0.12600	0
30/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.32700	0.38500	0
30/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.10500	0.09600	0
30/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.41300	0.47100	0
30/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.15300	0.14300	0
30/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.38300	0.43900	0
30/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.17300	0.16100	0
30/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.04300	0.07100	0
30/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.24900	0.21000	0
30/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.03400	0.05900	0
30/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.29000	0.24800	0
30/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.02800	0.04900	0
30/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.33400	0.28800	0
30/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.00000	0.00250	0
30/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.07370	0.09400	5,670
30/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.31410	0.26610	8,000
30/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00520	0.00730	8,000
30/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.16600	0.17800	0
30/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00120	0.00240	16,000
30/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.85330	8.89910	0
30/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.62000	0.65900	0
30/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.22200	0.21600	0
30/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.59200	0.63000	0
30/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.24400	0.23700	0
30/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.56500	0.60300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.26700	0.26000	0
30/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.32800	0.35900	0
30/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.30200	0.28900	0
30/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.30700	0.33700	0
30/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.33100	0.31700	0
30/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.28800	0.31700	0
30/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.36200	0.34700	0
30/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.04600	0.06100	0
30/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.49700	0.46900	0
30/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.04100	0.05400	0
30/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.54200	0.51200	0
30/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.03500	0.04700	0
30/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.58600	0.55500	0
30/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.47230	6.46340	0
30/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.31800	0.32000	0
30/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.08500	0.09500	0
30/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.28400	0.28700	0
30/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.10100	0.11200	0
30/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.15700	0.16000	0
30/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04000	0.05000	0
30/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.35500	0.35900	0
30/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17000	0.18300	0
30/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.25200	0.25500	0
30/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.11900	0.13000	0
30/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.12300	0.12700	0
30/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05600	0.06700	0
30/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.32600	0.33000	0
30/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19100	0.20400	0
30/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.09300	0.09800	0
30/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07600	0.08800	0
30/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.29900	0.30400	0
30/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21400	0.22800	0
30/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.26480	1.27180	0
30/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13570	0.14270	0
30/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00060	0.00070	0
30/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.08690	0.09380	0
30/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00180	0.00180	0
30/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.10090	0.10790	0
30/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01190	0.01190	0
30/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.11060	0.11740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02380	0.02360	0
30/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04500	0.05190	0
30/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00990	0.00990	0
30/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.06650	0.07310	0
30/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02750	0.02710	0
30/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08050	0.08690	0
30/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.04370	0.04310	0
30/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04270	0.04830	0
30/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.05370	0.05230	0
30/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.05860	0.06430	0
30/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.07180	0.07050	0
02/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.07450	10.07640	0
02/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.05100	1.05500	4,850
02/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
02/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.80300	0.80700	0
02/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00300	0.00400	2,000
02/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.75400	0.75700	0
02/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00400	0.00400	20,100
02/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.79200	0.79700	16,000
02/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.03800	0.04000	9,200
02/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.74900	0.75300	0
02/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.04500	0.04600	0
02/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.70600	0.71100	0
02/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.05200	0.05400	0
02/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.66500	0.66900	37,000
02/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.06100	0.06200	0
02/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.58500	0.58900	0
02/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.08100	0.08200	8,000
02/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.50900	0.51300	0
02/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.10500	0.10600	246
02/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.56000	0.56200	0
02/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.20400	0.20300	0
02/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.53300	0.53500	0
02/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.22700	0.22600	0
02/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.50800	0.51000	0
02/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.25200	0.25100	0
02/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.57700	0.57900	0
02/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.36000	0.35800	0
02/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.55600	0.55700	0
02/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.38900	0.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46600	1.46100	200
02/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.46600	0.45900	0
02/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.49700	0.49900	0
02/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.48000	0.47800	180
02/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.04700	0.05100	10,000
02/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.44700	0.44800	0
02/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.15200	0.15600	2,500
02/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.64800	0.64900	0
02/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.26200	1.25800	0
02/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.71200	0.70600	0
02/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.24300	1.23900	0
02/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.74300	0.73700	0
02/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.22400	1.22100	0
02/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.77400	0.76900	0
02/05/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.12000	0.12400	2,000
02/05/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.81600	0.81700	4,000
02/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.01600	0.01800	0
02/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.86600	0.86500	0
02/05/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.01300	0.01400	0
02/05/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.96300	0.96100	132
02/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.09600	0.10000	0
02/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.99200	0.99300	1,500
02/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.01000	0.01200	5,000
02/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.06000	1.05900	0
02/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.53100	0.53200	0
02/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.13800	1.13700	0
02/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.51900	0.52000	0
02/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.17600	1.17500	0
02/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.50700	0.50800	0
02/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.21400	1.21300	0
02/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.25000	0.25300	180
02/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.23300	1.23200	0
02/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.83000	1.82800	0
02/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.90600	0.90200	0
02/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.80700	1.80500	0
02/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.93300	0.92900	0
02/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.78500	1.78300	0
02/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.96100	0.95700	0
02/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.00600	8.00910	2
02/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.44504	0.44942	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.14144	0.14292	0
02/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.41562	0.41997	0
02/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.16202	0.16347	0
02/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.38779	0.39210	0
02/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.18419	0.18560	0
02/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.47218	0.47453	0
02/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.28938	0.28863	0
02/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.44942	0.45195	0
02/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.31662	0.31605	0
02/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.42781	0.43053	0
02/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.34501	0.34463	0
02/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.03628	0.03965	0
02/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.53598	0.53645	0
02/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.03201	0.03517	0
02/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.58171	0.58197	0
02/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.02833	0.03128	0
02/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.62803	0.62808	0
02/05/2012	£ / R On 14-December-12			Foreign Exchange Future	12.95550	12.98840	0
02/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.54200	1.57500	0
02/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00400	0.00500	24,000
02/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.48600	1.51800	0
02/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.03700	0.03600	6,000
02/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.85700	0.89000	0
02/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.01900	0.02000	0
02/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.80900	0.84200	0
02/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.02100	0.02200	0
02/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.76200	0.79400	0
02/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.02400	0.02400	0
02/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.83900	0.85800	0
02/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.28400	0.27000	0
02/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.81000	0.82900	0
02/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.30500	0.29100	0
02/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.28800	0.31300	0
02/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.15000	0.14300	0
02/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.78200	0.80100	0
02/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.32700	0.31300	0
02/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.22300	0.23200	0
02/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.82400	0.80000	0
02/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.21200	0.22100	24,000
02/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.86300	0.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.20200	0.21100	0
02/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.90300	0.87900	0
02/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10010	0.10050	0
02/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01589	0.01629	0
02/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00019	0.00019	0
02/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01711	0.01752	0
02/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00041	0.00042	0
02/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00734	0.00771	0
02/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00164	0.00161	0
02/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00906	0.00945	0
02/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00236	0.00235	0
02/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00218	0.00232	0
02/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00288	0.00262	0
02/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00262	0.00284	0
02/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00692	0.00674	0
02/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00427	0.00455	0
02/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00757	0.00745	0
02/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00028	0.00030	0
02/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01098	0.01060	0
02/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00003	0.00003	0
02/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02073	0.02033	0
02/05/2012	€ / R On 13-December-13			Foreign Exchange Future	10.95200	11.02110	500
02/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.98100	1.06200	0
02/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02300	0.03800	10,200
02/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.67200	0.73800	0
02/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00800	0.01000	1,000
02/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.71900	0.79100	0
02/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.06100	0.06700	1,625
02/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.48300	0.54700	0
02/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.01900	0.01900	1,000
02/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.43900	0.50100	0
02/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.02500	0.02300	5,120
02/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.28100	0.33800	5,120
02/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.06700	0.06000	0
02/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.13700	0.18100	1,000
02/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.17300	0.15300	0
02/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.52000	0.58300	0
02/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.30600	0.30200	0
02/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.11900	0.15600	0
02/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.20500	0.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.49500	0.55700	0
02/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.33100	0.32600	0
02/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.10200	0.13700	0
02/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.23800	0.20900	0
02/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.47200	0.53200	0
02/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.35800	0.35100	0
02/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.08800	0.12000	0
02/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.27400	0.24200	0
02/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.06500	0.09100	15,360
02/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.35100	0.31300	0
02/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.21900	0.27400	0
02/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.48700	0.47600	0
02/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.20200	0.25400	0
02/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52000	0.50600	0
02/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.18500	0.23600	0
02/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.55300	0.53800	0
02/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.59100	0.63300	0
02/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.08200	1.05500	0
02/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.57600	0.61900	0
02/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.11700	1.09100	0
02/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.56300	0.60400	0
02/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.15400	1.12600	0
02/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.28150	9.32370	0
02/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.26300	2.30300	0
02/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.23200	0.22900	0
02/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.21900	2.25900	0
02/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.23800	0.23500	0
02/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.17600	2.21600	0
02/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.24500	0.24200	0
02/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.41100	0.49500	0
02/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01000	0.00800	0
02/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.36500	0.44700	0
02/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01400	0.01000	0
02/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.32100	0.39900	0
02/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.02000	0.01200	0
02/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.32700	0.36900	0
02/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.28300	0.24600	0
02/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.30400	0.34400	0
02/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.31000	0.27100	0
02/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.28400	0.32000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.34000	0.29700	0
02/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.17000	0.20400	0
02/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.31700	0.26800	0
02/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.15500	0.18500	0
02/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.35200	0.29900	0
02/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.14000	0.16800	0
02/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.38700	0.33200	0
02/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.04630	8.06340	0
02/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.38200	0.39600	0
02/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.07800	0.07400	0
02/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.34700	0.36100	0
02/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.09300	0.08900	0
02/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.43300	0.44500	0
02/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.14000	0.13500	0
02/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.31300	0.32700	0
02/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.10900	0.10500	0
02/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.40100	0.41300	0
02/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.15800	0.15300	0
02/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.37200	0.38300	0
02/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.17900	0.17300	0
02/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.04000	0.04300	0
02/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.26400	0.24900	0
02/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.03200	0.03400	0
02/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.30600	0.29000	0
02/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.02600	0.02800	0
02/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.35000	0.33400	0
02/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.06990	0.07370	5,670
02/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.32720	0.31410	8,000
02/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00480	0.00520	8,000
02/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.17220	0.16600	0
02/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00100	0.00120	16,000
02/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.79430	8.85330	0
02/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.57900	0.62000	0
02/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.24000	0.22200	0
02/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.55200	0.59200	0
02/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.26300	0.24400	0
02/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.52700	0.56500	0
02/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.28800	0.26700	0
02/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.29100	0.32800	0
02/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.32300	0.30200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.27200	0.30700	0
02/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.35400	0.33100	0
02/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.25500	0.28800	0
02/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.38700	0.36200	0
02/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.03300	0.04600	0
02/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.54100	0.49700	0
02/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.02800	0.04100	0
02/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.58600	0.54200	0
02/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.02400	0.03500	0
02/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.63200	0.58600	0
02/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.40620	6.47230	0
02/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.26900	0.31800	0
02/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.10200	0.08500	0
02/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.23800	0.28400	0
02/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.12100	0.10100	0
02/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.11200	0.15700	0
02/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.06100	0.04000	0
02/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.31400	0.35500	0
02/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.19500	0.17000	0
02/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.20900	0.25200	0
02/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.14200	0.11900	0
02/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.08500	0.12300	0
02/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.08400	0.05600	0
02/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.28700	0.32600	0
02/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.21800	0.19100	0
02/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.06500	0.09300	0
02/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.11400	0.07600	0
02/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.26200	0.29900	0
02/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.24300	0.21400	0
02/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.26500	1.26480	0
02/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13560	0.13570	0
02/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00050	0.00060	0
02/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.08670	0.08690	0
02/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00160	0.00180	0
02/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.10060	0.10090	0
02/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01150	0.01190	0
02/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.11070	0.11060	0
02/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02370	0.02380	0
02/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04430	0.04500	0
02/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00920	0.00990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.06610	0.06650	0
02/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02700	0.02750	0
02/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08060	0.08050	0
02/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.04360	0.04370	0
02/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04220	0.04270	0
02/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.05310	0.05370	0
02/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.05860	0.05860	0
02/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.07160	0.07180	0
Futures Open Interest							530,898.00
Options Open Interest							301,105.00
Total							832,003.00