



Currency Futures & Options Weekly Statistics

From: 14/05/2012 To: 14/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.50060	10.40050	0
14/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.46500	1.36600	4,850
14/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.21500	1.11700	0
14/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00100	2,000
14/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.16600	1.06700	0
14/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00100	0.00100	20,100
14/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.18600	1.09000	16,000
14/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01400	0.01700	9,200
14/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.13800	1.04200	0
14/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01600	0.01900	0
14/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.09000	0.99500	0
14/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01800	0.02200	0
14/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.04200	0.94700	37,000
14/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.02000	0.02400	0
14/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.94700	0.85400	0
14/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02500	0.03100	8,000
14/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.85500	0.76700	0
14/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03300	0.04400	246
14/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.86800	0.78800	0
14/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.09300	0.11200	0
14/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.83000	0.75100	0
14/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.10500	0.12500	0
14/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.79300	0.71600	0
14/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.11800	0.14000	0
14/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.43300	0.35200	0
14/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.01800	0.03600	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.83400	0.76600	0
14/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.19800	0.22700	0
14/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.80300	0.73600	0
14/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.21700	0.24700	0
14/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.77400	1.69200	200
14/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.34800	0.36600	0
14/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.71500	0.65800	0
14/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.27900	0.31900	180
14/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.16100	0.12400	10,000
14/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.14600	0.20800	0
14/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.47800	0.42900	0
14/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.35300	0.40300	6,000
14/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.28600	0.24900	2,500
14/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.36400	0.42600	0
14/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.51300	1.44300	0
14/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.53700	0.56700	0
14/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.49000	1.42100	0
14/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.56400	0.59500	0
14/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.46800	1.40000	0
14/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.59200	0.62400	0
14/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.36900	0.33000	6,000
14/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.54400	0.60400	0
14/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05000	0.04000	0
14/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.48500	0.57400	0
14/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.19000	0.16500	20,100
14/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.61800	0.69200	0
14/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.18000	0.15700	0
14/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.65800	0.73400	1,500
14/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03200	0.02600	5,000
14/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.66700	0.76000	0
14/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.70900	0.66300	0
14/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.89300	0.94200	0
14/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.69300	0.64800	0
14/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.92700	0.97700	0
14/05/2012	\$ / R On 14-December-12	9.00	C	Foreign Exchange Future	0.26700	0.23900	3,500
14/05/2012	\$ / R On 14-December-12	9.00	P	Foreign Exchange Future	0.84200	0.91300	0
14/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.67800	0.63300	0
14/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.96200	1.01200	0
14/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.36600	0.33500	180
14/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.93000	0.99600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.10500	2.03300	0
14/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.75400	0.78300	0
14/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.08300	2.01200	0
14/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.78200	0.81200	0
14/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.06100	1.99100	0
14/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.81000	0.84100	0
14/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.42480	8.32650	2
14/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.76864	0.68323	0
14/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.04684	0.06083	0
14/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.72679	0.64322	0
14/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.05499	0.07082	0
14/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.68597	0.60436	0
14/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.06417	0.08196	0
14/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.74079	0.66588	0
14/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.13919	0.16258	0
14/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.70640	0.63310	0
14/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.15480	0.17980	0
14/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.67309	0.60299	0
14/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.17149	0.19969	0
14/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.12347	0.09496	0
14/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.20857	0.27926	0
14/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.10816	0.08328	0
14/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.24326	0.31758	0
14/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.09482	0.07314	0
14/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.27992	0.35744	0
14/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.55530	13.38620	0
14/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.13300	1.96300	0
14/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00100	24,000
14/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	2.06900	1.90000	0
14/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02000	0.02300	6,000
14/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.43800	1.27100	0
14/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00500	0.00900	0
14/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.38900	1.22200	0
14/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00600	0.01000	0
14/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.34000	1.17200	0
14/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00700	0.01000	0
14/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.26800	1.13200	0
14/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.11300	0.14600	0
14/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.22900	1.09500	0
14/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.12400	0.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.75500	0.60200	0
14/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.02200	0.04000	0
14/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.19100	1.06000	0
14/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.13600	0.17400	0
14/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.44300	0.36800	0
14/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.44400	0.54100	0
14/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.42400	0.35200	24,000
14/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.47500	0.57500	0
14/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.40600	0.33600	0
14/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.50700	0.60900	0
14/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10590	0.10450	0
14/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02158	0.02010	0
14/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00008	0.00010	0
14/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02272	0.02135	0
14/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00022	0.00025	0
14/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01210	0.01078	0
14/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00060	0.00078	0
14/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01369	0.01251	0
14/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00119	0.00141	0
14/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00563	0.00461	0
14/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00063	0.00101	0
14/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00524	0.00443	0
14/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00374	0.00443	0
14/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00718	0.00638	0
14/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00468	0.00528	0
14/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00094	0.00073	0
14/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00594	0.00713	0
14/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00012	0.00009	0
14/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01512	0.01649	0
14/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.25230	11.20860	500
14/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.26000	1.21800	0
14/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01100	0.01400	10,200
14/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.95400	0.91000	0
14/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00200	0.00300	1,000
14/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.97200	0.94200	0
14/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.02300	0.03800	1,625
14/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.75600	0.71200	0
14/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00400	0.00500	1,000
14/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.70700	0.66300	0
14/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00500	0.00600	5,120

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.51400	0.47100	5,120
14/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.01200	0.01400	0
14/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.31000	0.27200	1,000
14/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.05800	0.06500	0
14/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.70600	0.66200	0
14/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.20100	0.20100	0
14/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.27600	0.23900	0
14/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.07400	0.08200	0
14/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.67700	0.63300	0
14/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.22200	0.22200	0
14/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.24400	0.20900	0
14/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.09200	0.10200	0
14/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.64900	0.60500	0
14/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.24400	0.24400	0
14/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.21500	0.18100	0
14/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.11300	0.12400	0
14/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.16400	0.13700	15,360
14/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.16200	0.18000	0
14/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.33800	0.31800	0
14/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.31400	0.33900	0
14/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.31300	0.29500	0
14/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.33900	0.36600	0
14/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.29000	0.27300	0
14/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.36600	0.39400	0
14/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.75600	0.71000	0
14/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	0.94700	0.94400	0
14/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.73900	0.69400	0
14/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	0.98000	0.97800	0
14/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.72300	0.67800	0
14/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.01400	1.01200	0
14/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.47140	9.41340	0
14/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.43700	2.37700	0
14/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.21600	0.21400	0
14/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.39200	2.33200	0
14/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.22100	0.21900	0
14/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.34800	2.28800	0
14/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.22700	0.22500	0
14/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.57500	0.54500	0
14/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00400	0.00500	0
14/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.52600	0.49600	0

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14/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00500	0.00600	0
14/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.47700	0.44700	0
14/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00600	0.00700	0
14/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.41600	0.39400	0
14/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20000	0.21000	0
14/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.38800	0.36700	0
14/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22200	0.23300	0
14/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.36200	0.34100	0
14/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.24600	0.25700	0
14/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.23600	0.21800	0
14/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.21200	0.22500	0
14/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.21300	0.19800	0
14/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.23900	0.25500	0
14/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.19300	0.17900	0
14/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.26900	0.28600	0
14/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.36300	8.30910	0
14/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.64700	0.59700	0
14/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.02800	0.03100	0
14/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.60300	0.55400	0
14/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.03400	0.03800	0
14/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.67900	0.63100	0
14/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.07000	0.07600	0
14/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.56000	0.51200	0
14/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.04100	0.04600	0
14/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.63800	0.59100	0
14/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.07900	0.08600	0
14/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.59800	0.55200	0
14/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.08900	0.09700	0
14/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.15200	0.11500	0
14/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.06300	0.08000	0
14/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.12200	0.08900	0
14/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.08300	0.10400	0
14/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.09600	0.07100	0
14/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.10700	0.13600	0
14/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.21870	0.16790	5,670
14/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
14/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00380	0.00370	8,000
14/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.02950	0.03690	0
14/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00020	0.00020	16,000
14/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.04180	9.00580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.74300	0.71900	0
14/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.15700	0.16900	0
14/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.70800	0.68500	0
14/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.17200	0.18500	0
14/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.67500	0.65300	0
14/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.18900	0.20300	0
14/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.41600	0.40100	0
14/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.20200	0.22400	0
14/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.39000	0.37600	0
14/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.22600	0.24900	0
14/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.36600	0.35200	0
14/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.25200	0.27500	0
14/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.06900	0.07000	0
14/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.33400	0.37000	0
14/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.06000	0.06100	0
14/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.37500	0.41100	0
14/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.05200	0.05400	0
14/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.41700	0.45400	0
14/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.48670	6.48270	0
14/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.32700	0.32300	0
14/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.08000	0.08000	0
14/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.29300	0.29000	0
14/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.09600	0.09700	0
14/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.16400	0.16100	0
14/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.03300	0.03600	0
14/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.37100	0.36700	0
14/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17200	0.17200	0
14/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.26100	0.25800	0
14/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.11400	0.11500	0
14/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.13000	0.12700	0
14/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.04900	0.05200	0
14/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.34200	0.33800	0
14/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19300	0.19300	0
14/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.09900	0.09700	0
14/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.06800	0.07200	0
14/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31500	0.31100	0
14/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21600	0.21600	0
14/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.32930	1.31620	0
14/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.19910	0.18530	0
14/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00010	0.00010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.14940	0.13580	0
14/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00040	0.00060	0
14/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.15650	0.14390	0
14/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00310	0.00400	0
14/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.16200	0.15070	0
14/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01070	0.01250	0
14/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.10050	0.08760	0
14/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00150	0.00240	0
14/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.11350	0.10230	0
14/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01010	0.01240	0
14/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.12360	0.11370	0
14/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02230	0.02550	0
14/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.07790	0.06890	0
14/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02450	0.02900	0
14/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.09260	0.08460	0
14/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04130	0.04640	0
Futures Open Interest							595,231.00
Options Open Interest							340,405.00
Total							935,636.00