



Currency Futures & Options Weekly Statistics

From: 21/05/2012 To: 21/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.59910	10.63580	0
21/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.55500	1.59400	4,850
21/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
21/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.30600	1.34400	0
21/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00100	0.00100	2,000
21/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.25600	1.29400	0
21/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00100	0.00100	20,100
21/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.28100	1.31700	16,000
21/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01800	0.01600	9,200
21/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.23300	1.26900	0
21/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.02000	0.01800	0
21/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.18600	1.22100	0
21/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.02300	0.02000	0
21/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.13900	1.17400	37,000
21/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.02600	0.02300	0
21/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.04600	1.08000	0
21/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.03300	0.02900	8,000
21/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.95400	0.98800	0
21/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.04100	0.03700	246
21/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.97000	0.99600	0
21/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.10700	0.09500	0
21/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.93200	0.95500	0
21/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.11900	0.10400	0
21/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.89600	0.91800	0
21/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.13300	0.11700	0
21/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.52200	0.55900	0
21/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.01700	0.01600	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.93900	0.95400	0
21/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.22200	0.19900	0
21/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.90900	0.92200	0
21/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.24200	0.21700	0
21/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.90500	1.91000	200
21/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.38000	0.34800	0
21/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.82200	0.83300	0
21/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.30500	0.27800	180
21/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.22300	0.25100	10,000
21/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.11800	0.10800	0
21/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.57400	0.58500	0
21/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.36100	0.33400	6,000
21/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.36800	0.38200	2,500
21/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.35500	0.33100	0
21/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.65700	1.65400	0
21/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.58200	0.54200	0
21/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.63200	1.62800	0
21/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.60700	0.56600	0
21/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.60800	1.60300	0
21/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.63300	0.59100	0
21/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.45700	0.46400	6,000
21/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.54400	0.51300	0
21/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.07300	0.08600	0
21/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.41800	0.39300	0
21/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.25500	0.26300	20,100
21/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.59200	0.56200	0
21/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.24200	0.25000	0
21/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.62900	0.59900	1,500
21/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04600	0.05500	5,000
21/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.59100	0.56200	0
21/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.81300	0.80800	0
21/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.92400	0.88000	0
21/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.79600	0.79100	0
21/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.95700	0.91300	0
21/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.78900	0.78400	0
21/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.97200	0.92800	0
21/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.78000	0.77500	0
21/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.99100	0.94700	0
21/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.44800	0.44900	180
21/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.93100	0.89400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.27300	2.26600	0
21/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.82400	0.78000	0
21/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.25200	2.24400	0
21/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.85300	0.80800	0
21/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.23000	2.22200	0
21/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.88100	0.83600	0
21/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.51260	8.55070	2
21/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.86707	0.89664	0
21/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.05467	0.04614	0
21/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.82589	0.85470	0
21/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.06349	0.05420	0
21/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.78569	0.81375	0
21/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.07329	0.06325	0
21/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.84497	0.86491	0
21/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.15557	0.13741	0
21/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.81119	0.83012	0
21/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.17179	0.15262	0
21/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.77843	0.79634	0
21/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.18903	0.16884	0
21/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.17294	0.19785	0
21/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.16774	0.15435	0
21/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.15300	0.17485	0
21/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.19780	0.18135	0
21/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.13525	0.15545	0
21/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.23005	0.21195	0
21/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.44580	13.50730	0
21/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.03300	2.09400	0
21/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00100	0.00100	24,000
21/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.97300	2.03400	0
21/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02800	0.02800	6,000
21/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.34000	1.40100	0
21/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00800	0.00800	0
21/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.29100	1.35200	0
21/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00900	0.00900	0
21/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.24200	1.30300	0
21/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.01000	0.01000	0
21/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.24400	1.29000	0
21/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.19900	0.18300	0
21/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.20800	1.25400	0
21/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.21300	0.19700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.66500	0.73100	0
21/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.03300	0.03800	0
21/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.17400	1.21900	0
21/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.22900	0.21200	0
21/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.46600	0.49600	0
21/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.57100	0.54000	0
21/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.44800	0.47700	24,000
21/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.60300	0.57100	0
21/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.43100	0.45900	0
21/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.63600	0.60300	0
21/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10760	0.10820	0
21/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02320	0.02380	0
21/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00010	0.00010	0
21/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02444	0.02503	0
21/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00024	0.00023	0
21/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01375	0.01428	0
21/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00065	0.00058	0
21/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01546	0.01594	0
21/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00126	0.00114	0
21/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00697	0.00759	0
21/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00037	0.00039	0
21/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00664	0.00701	0
21/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00354	0.00331	0
21/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00873	0.00905	0
21/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00453	0.00425	0
21/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00129	0.00164	0
21/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00469	0.00444	0
21/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00017	0.00025	0
21/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01357	0.01305	0
21/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.30380	11.31680	500
21/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.32400	1.33100	0
21/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02100	0.01900	10,200
21/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	1.00800	1.01700	0
21/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00300	0.00300	1,000
21/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.03900	1.04600	0
21/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03600	0.03400	1,625
21/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.81000	0.81900	0
21/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00500	0.00500	1,000
21/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.76000	0.77000	0
21/05/2012	€ / 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
21/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.56500	0.57400	5,120
21/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.01000	0.01000	5,120
21/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.35500	0.36700	800
21/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.05000	0.05300	0
21/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.79100	0.79600	0
21/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.23400	0.23100	0
21/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.31900	0.33100	0
21/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.06400	0.06700	0
21/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.76200	0.76700	0
21/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.25500	0.25200	0
21/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.28600	0.29800	0
21/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.08100	0.08400	0
21/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.73500	0.73900	0
21/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.27800	0.27400	0
21/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.25500	0.26800	0
21/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.10000	0.10400	0
21/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.20100	0.21400	5,120
21/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.14600	0.15000	5,120
21/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.42000	0.42600	0
21/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.34300	0.34000	0
21/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.39900	0.40500	0
21/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.37200	0.36900	0
21/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.37900	0.38500	0
21/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.40200	0.39900	0
21/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.23800	0.24000	15,360
21/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.73500	0.72800	0
21/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.86600	0.87200	0
21/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.00500	0.99800	0
21/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.84900	0.85400	0
21/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.03800	1.03000	0
21/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.83200	0.83700	0
21/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.07100	1.06300	0
21/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.46620	9.52400	0
21/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.45200	2.49900	0
21/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.23600	0.22500	0
21/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.40900	2.45600	0
21/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.24300	0.23200	0
21/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.36600	2.41200	0
21/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.25000	0.23800	0
21/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.57600	0.62000	0

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21/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00400	0.00400	0
21/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.52700	0.57100	0
21/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
21/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.47800	0.52200	0
21/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00600	0.00600	0
21/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.43900	0.46200	0
21/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.22100	0.20100	0
21/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.41200	0.43300	0
21/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.24400	0.22200	0
21/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.38600	0.40600	0
21/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.26800	0.24500	0
21/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.25200	0.27600	0
21/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.22700	0.20800	0
21/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.22900	0.25100	0
21/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.25400	0.23300	0
21/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.20900	0.22800	0
21/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.28400	0.26000	0
21/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.29050	8.36390	0
21/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.60800	0.66700	0
21/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.05700	0.04300	0
21/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.56700	0.62500	0
21/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.06600	0.05100	0
21/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.65000	0.70100	0
21/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.11300	0.09100	0
21/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.52700	0.58300	0
21/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.07600	0.05900	0
21/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.61200	0.66200	0
21/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.12500	0.10200	0
21/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.57500	0.62300	0
21/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.13800	0.11300	0
21/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.14200	0.17900	0
21/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.11900	0.08300	0
21/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.12000	0.15000	0
21/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.14700	0.10400	0
21/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.10100	0.12500	0
21/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.17800	0.12900	0
21/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.26240	0.27560	5,670
21/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
21/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00490	0.00800	8,000
21/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.04600	0.05290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00030	0.00060	16,000
21/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.08990	9.09780	0
21/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.82100	0.83100	0
21/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.18700	0.18900	0
21/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.78800	0.79800	0
21/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.20400	0.20600	0
21/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.75600	0.76600	0
21/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.22200	0.22400	0
21/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.49200	0.50100	0
21/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.22900	0.23000	0
21/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.46600	0.47500	0
21/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.25300	0.25400	0
21/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.44100	0.45000	0
21/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.27800	0.27900	0
21/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.09700	0.10800	0
21/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.31400	0.31800	0
21/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.08500	0.09600	0
21/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.35200	0.35600	0
21/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.07400	0.08500	0
21/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.39100	0.39500	0
21/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.40550	6.41260	0
21/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.29100	0.29600	0
21/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.12300	0.12000	0
21/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.26000	0.26500	0
21/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.14200	0.13900	0
21/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.12100	0.13000	0
21/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.06600	0.06700	0
21/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.34900	0.35100	0
21/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.23100	0.22600	0
21/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.23200	0.23700	0
21/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.16400	0.16100	0
21/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.09200	0.10100	0
21/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.08700	0.08800	0
21/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.32300	0.32500	0
21/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.25500	0.25000	0
21/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.07200	0.08000	0
21/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.11700	0.11700	0
21/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.29800	0.30000	0
21/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.28000	0.27500	0
21/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.34190	1.34780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.21200	0.21790	0
21/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00010	0.00010	0
21/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.16230	0.16820	0
21/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00040	0.00040	0
21/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.17070	0.17590	0
21/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00440	0.00360	0
21/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.17700	0.18140	0
21/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01310	0.01160	0
21/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.11340	0.11910	0
21/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00150	0.00130	0
21/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.12830	0.13280	0
21/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01200	0.01050	0
21/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.13940	0.14300	0
21/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02550	0.02320	0
21/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.09240	0.09610	0
21/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02610	0.02380	0
21/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.10790	0.11060	0
21/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04400	0.04080	0
Futures Open Interest							601,413.00
Options Open Interest							359,565.00
Total							960,978.00