



Currency Futures & Options Weekly Statistics

From: 21/05/2012 To: 22/05/2012

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
22/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.56520	10.59910	0
22/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.52000	1.55500	4,850
22/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.27000	1.30600	0
22/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00100	2,000
22/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.22000	1.25600	0
22/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00100	20,100
22/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.24400	1.28100	16,000
22/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01700	0.01800	9,200
22/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.19600	1.23300	0
22/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01900	0.02000	0
22/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.14800	1.18600	0
22/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.02100	0.02300	0
22/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.10100	1.13900	37,000
22/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.02400	0.02600	0
22/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.00700	1.04600	0
22/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.03000	0.03300	8,000
22/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.91500	0.95400	0
22/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03800	0.04100	246
22/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.93600	0.97000	0
22/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.10800	0.10700	0
22/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.89900	0.93200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.12100	0.11900	0
22/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.86300	0.89600	0
22/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.13500	0.13300	0
22/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.48500	0.52200	0
22/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.01500	0.01700	200
22/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.90900	0.93900	0
22/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.22700	0.22200	0
22/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.87800	0.90900	0
22/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.24600	0.24200	0
22/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.89900	1.90500	200
22/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.40800	0.38000	0
22/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.79200	0.82200	0
22/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.31000	0.30500	180
22/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.19200	0.22300	10,000
22/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.12200	0.11800	0
22/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.54800	0.57400	0
22/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.37000	0.36100	6,000
22/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.34100	0.36800	2,500
22/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.36400	0.35500	0
22/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.65800	1.65700	0
22/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.61700	0.58200	0
22/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.63400	1.63200	0
22/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.64300	0.60700	0
22/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.61000	1.60800	0
22/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.66900	0.63300	0
22/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.43300	0.45700	6,000
22/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.55500	0.54400	0
22/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05800	0.07300	0
22/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.43800	0.41800	0
22/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.23300	0.25500	20,100
22/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.60600	0.59200	0
22/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.22100	0.24200	0
22/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.64400	0.62900	1,500
22/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03600	0.04600	5,000
22/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.61600	0.59100	0
22/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.80300	0.81300	0
22/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.94600	0.92400	0
22/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.78600	0.79600	0
22/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.97900	0.95700	0
22/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.77900	0.78900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.99500	0.97200	0
22/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.77000	0.78000	0
22/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.01300	0.99100	0
22/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.42900	0.44800	180
22/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.94700	0.93100	0
22/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.29300	2.27300	0
22/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.87800	0.82400	0
22/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.27100	2.25200	0
22/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.90600	0.85300	0
22/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.25000	2.23000	0
22/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.93500	0.88100	0
22/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.47760	8.51260	2
22/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.82986	0.86707	0
22/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.05276	0.05467	0
22/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.78874	0.82589	0
22/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.06164	0.06349	0
22/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.74866	0.78569	0
22/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.07156	0.07329	0
22/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.81194	0.84497	0
22/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.15754	0.15557	0
22/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.77845	0.81119	0
22/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.17405	0.17179	0
22/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.74598	0.77843	0
22/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.19158	0.18903	0
22/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.14649	0.17294	0
22/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.17649	0.16774	0
22/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.12827	0.15300	0
22/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.20827	0.19780	0
22/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.11224	0.13525	0
22/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.24224	0.23005	0
22/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.38060	13.44580	0
22/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.96700	2.03300	0
22/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00100	0.00100	24,000
22/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.90700	1.97300	0
22/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02800	0.02800	6,000
22/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.27500	1.34000	0
22/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00900	0.00800	0
22/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.22500	1.29100	0
22/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00900	0.00900	0
22/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.17600	1.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.01000	0.01000	0
22/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.18900	1.24400	0
22/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.20900	0.19900	0
22/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.15500	1.20800	0
22/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.22500	0.21300	0
22/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.60700	0.66500	0
22/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.04100	0.03300	0
22/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.12100	1.17400	0
22/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.24100	0.22900	0
22/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.43000	0.46600	0
22/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.60100	0.57100	0
22/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.41400	0.44800	24,000
22/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.63500	0.60300	0
22/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.39700	0.43100	0
22/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.66800	0.63600	0
22/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10640	0.10760	0
22/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02210	0.02320	0
22/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00010	0.00010	0
22/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02326	0.02444	0
22/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00026	0.00024	0
22/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01271	0.01375	0
22/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00071	0.00065	0
22/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01439	0.01546	0
22/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00139	0.00126	0
22/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00603	0.00697	0
22/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00053	0.00037	0
22/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00590	0.00664	0
22/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00390	0.00354	0
22/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00795	0.00873	0
22/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00495	0.00453	0
22/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00101	0.00129	0
22/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00551	0.00469	0
22/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00012	0.00017	0
22/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01462	0.01357	0
22/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.24960	11.30380	500
22/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.27600	1.32400	0
22/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02700	0.02100	10,200
22/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.95800	1.00800	0
22/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00500	0.00300	1,000
22/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.01000	1.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.06100	0.03600	1,625
22/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.76400	0.81000	0
22/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.01100	0.00500	1,000
22/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.71600	0.76000	0
22/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.01300	0.00500	5,120
22/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.53200	0.56500	5,120
22/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.02900	0.01000	5,120
22/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.32500	0.35500	800
22/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.07200	0.05000	0
22/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.77400	0.79100	0
22/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.27100	0.23400	0
22/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.28800	0.31900	0
22/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.08500	0.06400	0
22/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.74500	0.76200	0
22/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.29200	0.25500	0
22/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.25300	0.28600	0
22/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.10000	0.08100	0
22/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.71600	0.73500	0
22/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.31300	0.27800	0
22/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.22000	0.25500	0
22/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.11700	0.10000	0
22/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.17200	0.20100	5,120
22/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.16900	0.14600	5,120
22/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.39500	0.42000	0
22/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.37100	0.34300	0
22/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.37500	0.39900	0
22/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.40100	0.37200	0
22/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.35700	0.37900	0
22/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.43300	0.40200	0
22/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.22400	0.23800	15,360
22/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.77500	0.73500	0
22/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.84900	0.86600	0
22/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.04200	1.00500	0
22/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.83300	0.84900	0
22/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.07600	1.03800	0
22/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.81700	0.83200	0
22/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.11000	1.07100	0
22/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.45270	9.46620	0
22/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.45100	2.45200	0
22/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.24800	0.23600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.40800	2.40900	0
22/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.25500	0.24300	0
22/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.36500	2.36600	0
22/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26200	0.25000	0
22/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.57400	0.57600	0
22/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00500	0.00400	0
22/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.52500	0.52700	0
22/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00600	0.00500	0
22/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.47600	0.47800	0
22/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00700	0.00600	0
22/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.45200	0.43900	0
22/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.23700	0.22100	0
22/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.42500	0.41200	0
22/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.26000	0.24400	0
22/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.40000	0.38600	0
22/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.28500	0.26800	0
22/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.26200	0.25200	0
22/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.24000	0.22700	0
22/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.24000	0.22900	0
22/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.26800	0.25400	0
22/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.21900	0.20900	0
22/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.29700	0.28400	0
22/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.29610	8.29050	0
22/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.60500	0.60800	0
22/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.04900	0.05700	0
22/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.56400	0.56700	0
22/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05800	0.06600	0
22/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.64700	0.65000	0
22/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.10500	0.11300	0
22/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.52300	0.52700	0
22/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.06700	0.07600	0
22/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.60900	0.61200	0
22/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.11700	0.12500	0
22/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.57200	0.57500	0
22/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.13000	0.13800	0
22/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.12700	0.14200	0
22/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.09900	0.11900	0
22/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.10500	0.12000	0
22/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.12700	0.14700	0
22/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.08600	0.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.15800	0.17800	0
22/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.25530	0.26240	5,670
22/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
22/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00480	0.00490	8,000
22/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.04970	0.04600	0
22/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00020	0.00030	16,000
22/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.04280	9.08990	0
22/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.77600	0.82100	0
22/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.18900	0.18700	0
22/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.74300	0.78800	0
22/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.20600	0.20400	0
22/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.71100	0.75600	0
22/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.22400	0.22200	0
22/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.45400	0.49200	0
22/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.23900	0.22900	0
22/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.42900	0.46600	0
22/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.26400	0.25300	0
22/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.40600	0.44100	0
22/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.29100	0.27800	0
22/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.08100	0.09700	0
22/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.34600	0.31400	0
22/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.07000	0.08500	0
22/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.38500	0.35200	0
22/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.06100	0.07400	0
22/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.42600	0.39100	0
22/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.39860	6.40550	0
22/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.28000	0.29100	0
22/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.11900	0.12300	0
22/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.25000	0.26000	0
22/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.13900	0.14200	0
22/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.11100	0.12100	0
22/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.06200	0.06600	0
22/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.34100	0.34900	0
22/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.23000	0.23100	0
22/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.22200	0.23200	0
22/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.16100	0.16400	0
22/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.08400	0.09200	0
22/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.08500	0.08700	0
22/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.31500	0.32300	0
22/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.25400	0.25500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.06400	0.07200	0
22/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.11500	0.11700	0
22/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.29100	0.29800	0
22/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.28000	0.28000	0
22/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.33750	1.34190	0
22/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.20750	0.21200	0
22/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00010	0.00010	0
22/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.15780	0.16230	0
22/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00040	0.00040	0
22/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.16580	0.17070	0
22/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00390	0.00440	0
22/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.17230	0.17700	0
22/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01280	0.01310	0
22/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.10870	0.11340	0
22/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00130	0.00150	0
22/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.12330	0.12830	0
22/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01140	0.01200	0
22/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.13490	0.13940	0
22/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02540	0.02550	0
22/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.08770	0.09240	0
22/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02580	0.02610	0
22/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.10380	0.10790	0
22/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04430	0.04400	0
Futures Open Interest							608,416.00
Options Open Interest							365,490.00
Total							973,906.00