



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 28/05/2012 To: 29/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.66660	10.70500	0
28/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.61500	1.65400	4,850
28/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.36500	1.40400	0
28/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
28/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.31500	1.35400	0
28/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
28/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.34000	1.38000	16,000
28/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01500	0.01500	9,200
28/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.29200	1.33200	0
28/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01700	0.01700	0
28/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.24400	1.28400	0
28/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01900	0.01900	0
28/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.19700	1.23700	37,000
28/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.02200	0.02200	0
28/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.10200	1.14300	0
28/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02700	0.02800	8,000
28/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.00900	1.05000	0
28/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03400	0.03500	246
28/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.02300	1.06400	0
28/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.09600	0.09700	0
28/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.98200	1.02300	0
28/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.10500	0.10600	0
28/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.94400	0.98200	0
28/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.11700	0.11500	0
28/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.57200	0.61200	0
28/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00700	0.00800	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.98300	1.01700	0
28/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.20100	0.19300	0
28/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.95100	0.98500	0
28/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.21900	0.21100	0
28/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.99400	2.00200	200
28/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.40200	0.37100	0
28/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.86200	0.89300	0
28/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.28000	0.26900	180
28/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.23600	0.27200	10,000
28/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.07100	0.06800	0
28/05/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.45600	0.48700	0
28/05/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.23100	0.22200	5,000
28/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.60200	0.63200	0
28/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.32500	0.31500	6,000
28/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.38500	0.41500	2,500
28/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.31000	0.30000	0
28/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.75100	1.75200	0
28/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.60900	0.57100	0
28/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.72600	1.72700	0
28/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.63400	0.59600	0
28/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.70300	1.70300	0
28/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.66100	0.62200	0
28/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.47800	0.50500	6,000
28/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.50100	0.48800	0
28/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06500	0.08500	0
28/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.35000	0.33100	0
28/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.26500	0.28900	27,100
28/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.54000	0.52400	0
28/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.25200	0.27500	0
28/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.57700	0.56000	1,500
28/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03800	0.05200	5,000
28/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.52300	0.49800	0
28/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.87000	0.88200	0
28/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.91000	0.88000	0
28/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.85300	0.86500	0
28/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.94300	0.91300	0
28/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.84500	0.85700	0
28/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.95700	0.92700	0
28/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.83600	0.84800	0
28/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.97600	0.94600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.47100	0.49300	180
28/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.88900	0.86900	0
28/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.38200	2.38400	0
28/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.86500	0.82900	0
28/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.36000	2.36200	0
28/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.89300	0.85700	0
28/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.33900	2.34100	0
28/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.92200	0.88600	0
28/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.57730	8.61720	2
28/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.91751	0.95909	0
28/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.04241	0.04459	0
28/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.87468	0.91448	0
28/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.04958	0.04998	0
28/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.83273	0.87233	0
28/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.05763	0.05783	0
28/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.88975	0.92722	0
28/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.13565	0.13322	0
28/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.85408	0.89123	0
28/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.14998	0.14723	0
28/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.81936	0.85616	0
28/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.16526	0.16216	0
28/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.17759	0.21121	0
28/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.11279	0.10731	0
28/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.15288	0.18504	0
28/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.13808	0.13114	0
28/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.13271	0.16150	0
28/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.16791	0.15760	0
28/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.44980	13.46480	0
28/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.02700	2.04200	0
28/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
28/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.97000	1.98500	0
28/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02600	0.02600	6,000
28/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.33200	1.34700	0
28/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00500	0.00500	0
28/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.28300	1.29800	0
28/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00600	0.00600	0
28/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.23300	1.24900	0
28/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00600	0.00700	0
28/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.23600	1.25200	0
28/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.18700	0.18800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.20100	1.21700	0
28/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.20200	0.20300	0
28/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.65300	0.66600	0
28/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.02600	0.02400	0
28/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.16600	1.18200	0
28/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.21700	0.21800	0
28/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.44700	0.46600	0
28/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.55300	0.55700	0
28/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.42900	0.44800	24,000
28/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.58500	0.58900	0
28/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.41200	0.43100	0
28/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.61800	0.62200	0
28/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10820	0.10850	0
28/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02378	0.02419	0
28/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00008	0.00009	0
28/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02503	0.02534	0
28/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00023	0.00024	0
28/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01421	0.01464	0
28/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00051	0.00054	0
28/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01595	0.01627	0
28/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00115	0.00117	0
28/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00739	0.00780	0
28/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00019	0.00020	0
28/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00682	0.00721	0
28/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00312	0.00311	0
28/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00901	0.00928	0
28/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00421	0.00418	0
28/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00118	0.00145	0
28/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00398	0.00385	0
28/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00010	0.00017	0
28/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01290	0.01257	0
28/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.19540	11.22990	500
28/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.21300	1.23900	0
28/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02600	0.02200	10,200
28/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.89200	0.92100	0
28/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00200	0.00200	1,000
28/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.93800	0.96300	0
28/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05100	0.04600	1,625
28/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.69400	0.72300	0
28/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00400	0.00400	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.64500	0.67400	0
28/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00500	0.00500	5,120
28/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.45300	0.48200	5,120
28/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.01300	0.01300	5,120
28/05/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.59400	0.62000	0
28/05/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.15700	0.15300	1,500
28/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.25400	0.28300	800
28/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.06400	0.06400	0
28/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.71700	0.73800	0
28/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.27700	0.26800	0
28/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.22100	0.25000	0
28/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.08100	0.08100	0
28/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.69000	0.71200	0
28/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.30000	0.29200	0
28/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.19200	0.22000	0
28/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.10200	0.10100	0
28/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.66500	0.68600	0
28/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.32500	0.31600	0
28/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16500	0.19300	0
28/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.12500	0.12400	0
28/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.12200	0.14800	5,120
28/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.18200	0.17900	5,120
28/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.35500	0.38000	0
28/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.39300	0.38900	0
28/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.33700	0.36100	0
28/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.42500	0.42000	0
28/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.32000	0.34300	0
28/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.45800	0.45200	0
28/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.19900	0.21800	15,360
28/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.81200	0.80100	0
28/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.83200	0.85200	0
28/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.08000	1.06500	0
28/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.81500	0.83500	0
28/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.11300	1.09800	0
28/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.80000	0.81900	0
28/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.14800	1.13200	0
28/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.50090	9.47210	0
28/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.50500	2.47900	0
28/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25400	0.25700	0
28/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.46200	2.43600	0

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28/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26100	0.26400	0
28/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.41900	2.39300	0
28/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26800	0.27100	0
28/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.62900	0.60400	0
28/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00300	0.00500	0
28/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.58000	0.55500	0
28/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00400	0.00600	0
28/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.53100	0.50700	0
28/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00500	0.00800	0
28/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.50500	0.49300	0
28/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.22900	0.24200	0
28/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.47700	0.46600	0
28/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.25100	0.26500	0
28/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.45000	0.43900	0
28/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.27400	0.28800	0
28/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.31000	0.30000	0
28/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.22800	0.24400	0
28/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.28400	0.27600	0
28/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.25200	0.27000	0
28/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.26100	0.25400	0
28/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.27900	0.29800	0
28/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.33030	8.34030	0
28/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.63300	0.64600	0
28/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.04500	0.04900	0
28/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.59100	0.60400	0
28/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05300	0.05700	0
28/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.68000	0.69000	0
28/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.10300	0.10300	0
28/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.55000	0.56300	0
28/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.06200	0.06600	0
28/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.64100	0.65100	0
28/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.11400	0.11400	0
28/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.60300	0.61300	0
28/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.12600	0.12600	0
28/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.13200	0.14800	0
28/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.07600	0.08300	0
28/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.10500	0.12100	0
28/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.09900	0.10600	0
28/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.08400	0.10000	0
28/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.12800	0.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.32580	0.33270	5,670
28/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
28/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00170	0.00300	8,000
28/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.02630	0.03430	0
28/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00010	16,000
28/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.99660	9.02470	0
28/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.73400	0.77700	0
28/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19300	0.20800	0
28/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.70200	0.74500	0
28/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.21100	0.22600	0
28/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.67200	0.71400	0
28/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.23100	0.24500	0
28/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.40700	0.44500	0
28/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.24300	0.25300	0
28/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.38300	0.42100	0
28/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.26900	0.27900	0
28/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.36100	0.39800	0
28/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.29700	0.30600	0
28/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.04800	0.06800	0
28/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.37100	0.36200	0
28/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.04100	0.05900	0
28/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.41400	0.40300	0
28/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.03500	0.05100	0
28/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.45800	0.44500	0
28/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.45480	6.43790	0
28/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.31600	0.30800	0
28/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.09900	0.10900	0
28/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.28300	0.27700	0
28/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.11600	0.12800	0
28/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.14200	0.13700	0
28/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.03900	0.05200	0
28/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.37300	0.36700	0
28/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.20600	0.21600	0
28/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.25200	0.24700	0
28/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.13500	0.14800	0
28/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.11000	0.10700	0
28/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05700	0.07200	0
28/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.34500	0.34000	0
28/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.22800	0.23900	0
28/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.08200	0.08100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07900	0.09600	0
28/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31900	0.31500	0
28/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.25200	0.26400	0
28/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.34870	1.35520	0
28/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.21790	0.22430	0
28/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.16820	0.17460	0
28/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00030	0.00030	0
28/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.17750	0.18410	0
28/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00460	0.00460	0
28/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.18310	0.18970	0
28/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01240	0.01250	0
28/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.11860	0.12500	0
28/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00070	0.00070	0
28/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.13310	0.13970	0
28/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01020	0.01020	0
28/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.14440	0.15050	0
28/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02370	0.02330	0
28/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.09590	0.10190	0
28/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02300	0.02240	0
28/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.11150	0.11700	0
28/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04080	0.03980	0
29/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.62060	10.66660	0
29/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.56700	1.61500	4,850
29/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.31700	1.36500	0
29/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
29/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.26700	1.31500	0
29/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
29/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.29500	1.34000	16,000
29/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01700	0.01500	9,200
29/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.24700	1.29200	0
29/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01900	0.01700	0
29/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.19900	1.24400	0
29/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.02100	0.01900	0
29/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.15200	1.19700	37,000
29/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.02400	0.02200	0
29/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.05900	1.10200	0
29/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.03100	0.02700	8,000
29/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.96700	1.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03900	0.03400	246
29/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.98300	1.02300	0
29/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.10400	0.09600	0
29/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.94500	0.98200	0
29/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.11600	0.10500	0
29/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.90800	0.94400	0
29/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.12900	0.11700	0
29/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.52500	0.57200	0
29/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00800	0.00700	200
29/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.94700	0.98300	0
29/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.21400	0.20100	0
29/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.91600	0.95100	0
29/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.23300	0.21900	0
29/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.94000	1.99400	200
29/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.39400	0.40200	0
29/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.82800	0.86200	0
29/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.29500	0.28000	180
29/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.20000	0.23600	10,000
29/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.08300	0.07100	0
29/05/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.42900	0.45600	0
29/05/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.25100	0.23100	5,000
29/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.57600	0.60200	0
29/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.34700	0.32500	6,000
29/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.36100	0.38500	2,500
29/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.33300	0.31000	0
29/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.69700	1.75100	0
29/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.60100	0.60900	0
29/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.67200	1.72600	0
29/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.62600	0.63400	0
29/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.64800	1.70300	0
29/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.65200	0.66100	0
29/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.45700	0.47800	6,000
29/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.52800	0.50100	0
29/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05200	0.06500	0
29/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.38500	0.35000	0
29/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.24900	0.26500	27,100
29/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.57100	0.54000	0
29/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.23600	0.25200	0
29/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.60800	0.57700	1,500
29/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03000	0.03800	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.56300	0.52300	0
29/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.83400	0.87000	0
29/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.92400	0.91000	0
29/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.81800	0.85300	0
29/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.95800	0.94300	0
29/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.81000	0.84500	0
29/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.97200	0.95700	0
29/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.80100	0.83600	0
29/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.99100	0.97600	0
29/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.45200	0.47100	180
29/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.91900	0.88900	0
29/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.32600	2.38200	0
29/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.85500	0.86500	0
29/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.30400	2.36000	0
29/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.88300	0.89300	0
29/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.28300	2.33900	0
29/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.91200	0.92200	0
29/05/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/05/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.98300	0.00000	0
29/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.52890	8.57730	2
29/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.87810	0.91751	0
29/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.05090	0.04241	0
29/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.83590	0.87468	0
29/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.05870	0.04958	0
29/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.79459	0.83273	0
29/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.06739	0.05763	0
29/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.85493	0.88975	0
29/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.14923	0.13565	0
29/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.82000	0.85408	0
29/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.16430	0.14998	0
29/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.78602	0.81936	0
29/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.18032	0.16526	0
29/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.14691	0.17759	0
29/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.12961	0.11279	0
29/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.12667	0.15288	0
29/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.15937	0.13808	0
29/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.10912	0.13271	0
29/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.19182	0.16791	0
29/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.36190	13.44980	0
29/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.94300	2.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
29/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.88500	1.97000	0
29/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02600	0.02600	6,000
29/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.24800	1.33200	0
29/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00500	0.00500	0
29/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.19800	1.28300	0
29/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00500	0.00600	0
29/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.14900	1.23300	0
29/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00600	0.00600	0
29/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.16900	1.23600	0
29/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.20700	0.18700	0
29/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.13500	1.20100	0
29/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.22300	0.20200	0
29/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.57300	0.65300	0
29/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.03000	0.02600	0
29/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.10100	1.16600	0
29/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.23900	0.21700	0
29/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.40100	0.44700	0
29/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.59200	0.55300	0
29/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.38400	0.42900	24,000
29/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.62500	0.58500	0
29/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.36800	0.41200	0
29/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.65900	0.61800	0
29/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10760	0.10820	0
29/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02319	0.02378	0
29/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00009	0.00008	0
29/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02446	0.02503	0
29/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00026	0.00023	0
29/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01368	0.01421	0
29/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00058	0.00051	0
29/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01544	0.01595	0
29/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00124	0.00115	0
29/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00680	0.00739	0
29/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00020	0.00019	0
29/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00644	0.00682	0
29/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00334	0.00312	0
29/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00863	0.00901	0
29/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00443	0.00421	0
29/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00093	0.00118	0
29/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00433	0.00398	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00006	0.00010	0
29/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01346	0.01290	0
29/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.12600	11.19540	500
29/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.15200	1.21300	0
29/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02600	0.02600	10,200
29/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.83200	0.89200	0
29/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00300	0.00200	1,000
29/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.88500	0.93800	0
29/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05900	0.05100	1,625
29/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.63400	0.69400	0
29/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00500	0.00400	1,000
29/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.58500	0.64500	0
29/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00600	0.00500	5,120
29/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.40100	0.45300	5,120
29/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.02200	0.01300	5,120
29/05/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.55800	0.59400	0
29/05/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.18200	0.15700	1,500
29/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.21300	0.25400	800
29/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.08400	0.06400	0
29/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.68500	0.71700	0
29/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.30700	0.27700	0
29/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.18300	0.22100	0
29/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.10400	0.08100	0
29/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.65900	0.69000	0
29/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.33100	0.30000	0
29/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.15600	0.19200	0
29/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.12700	0.10200	0
29/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.63400	0.66500	0
29/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.35600	0.32500	0
29/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.13400	0.16500	0
29/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.15500	0.12500	0
29/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.09900	0.12200	5,120
29/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.22000	0.18200	5,120
29/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.33200	0.35500	0
29/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.43200	0.39300	0
29/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.31500	0.33700	0
29/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.46500	0.42500	0
29/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.29800	0.32000	0
29/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.49800	0.45800	0
29/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.18400	0.19900	15,360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.85800	0.81200	0
29/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.80500	0.83200	0
29/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.12200	1.08000	0
29/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.78900	0.81500	0
29/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.15600	1.11300	0
29/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.77400	0.80000	0
29/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.19100	1.14800	0
29/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.49700	9.50090	0
29/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.50500	2.50500	0
29/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25800	0.25400	0
29/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.46200	2.46200	0
29/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26500	0.26100	0
29/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.41900	2.41900	0
29/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27200	0.26800	0
29/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.60000	0.62900	0
29/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00400	0.00300	0
29/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.55100	0.58000	0
29/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00500	0.00400	0
29/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.50200	0.53100	0
29/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00600	0.00500	0
29/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.49000	0.50500	0
29/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.24300	0.22900	0
29/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.46300	0.47700	0
29/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.26600	0.25100	0
29/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.43700	0.45000	0
29/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.29000	0.27400	0
29/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.29400	0.31000	0
29/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.24200	0.22800	0
29/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.27000	0.28400	0
29/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.26800	0.25200	0
29/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.24800	0.26100	0
29/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.29600	0.27900	0
29/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.30970	8.33030	0
29/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.61700	0.63300	0
29/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.05000	0.04500	0
29/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.57500	0.59100	0
29/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05800	0.05300	0
29/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.66300	0.68000	0
29/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.10700	0.10300	0
29/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.53400	0.55000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.06700	0.06200	0
29/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.62400	0.64100	0
29/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.11800	0.11400	0
29/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.58700	0.60300	0
29/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.13100	0.12600	0
29/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.11500	0.13200	0
29/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.07900	0.07600	0
29/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.08900	0.10500	0
29/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.10300	0.09900	0
29/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.07000	0.08400	0
29/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.13400	0.12800	0
29/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.30100	0.32580	5,670
29/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
29/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00160	0.00170	8,000
29/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.02990	0.02630	0
29/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
29/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.95520	8.99660	0
29/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.69400	0.73400	0
29/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19400	0.19300	0
29/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.66300	0.70200	0
29/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.21300	0.21100	0
29/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.63500	0.67200	0
29/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.23500	0.23100	0
29/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.37200	0.40700	0
29/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.25000	0.24300	0
29/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.34900	0.38300	0
29/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.27700	0.26900	0
29/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.32700	0.36100	0
29/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.30500	0.29700	0
29/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.03500	0.04800	0
29/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.40200	0.37100	0
29/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.02900	0.04100	0
29/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.44600	0.41400	0
29/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.02500	0.03500	0
29/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.49200	0.45800	0
29/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.44630	6.45480	0
29/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.31000	0.31600	0
29/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.10200	0.09900	0
29/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.27700	0.28300	0
29/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.11900	0.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.13400	0.14200	0
29/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04000	0.03900	0
29/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.37000	0.37300	0
29/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.21100	0.20600	0
29/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.24700	0.25200	0
29/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.13900	0.13500	0
29/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.10300	0.11000	0
29/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05900	0.05700	0
29/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.34200	0.34500	0
29/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.23300	0.22800	0
29/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.07600	0.08200	0
29/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.08200	0.07900	0
29/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31700	0.31900	0
29/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.25800	0.25200	0
29/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.34030	1.34870	0
29/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.20980	0.21790	0
29/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.16010	0.16820	0
29/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00030	0.00030	0
29/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.16910	0.17750	0
29/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00450	0.00460	0
29/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.17620	0.18310	0
29/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01390	0.01240	0
29/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.11060	0.11860	0
29/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00080	0.00070	0
29/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.12620	0.13310	0
29/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01160	0.01020	0
29/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.13810	0.14440	0
29/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02580	0.02370	0
29/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.08970	0.09590	0
29/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02510	0.02300	0
29/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.10610	0.11150	0
29/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04380	0.04080	0
Futures Open Interest							611,070.00
Options Open Interest							400,990.00
Total							1,012,060.00