



Currency Futures & Options Monthly Statistics

From: 01/06/2012 To: 01/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.63540	8.58200	276,099
01/06/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.38500	1.33200	0
01/06/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.33600	1.28200	0
01/06/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.43500	1.38200	0
01/06/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.54400	0.49300	6,700
01/06/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.88500	1.83200	0
01/06/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.22200	0.19100	0
01/06/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.14600	0.12300	0
01/06/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.11000	0.09200	0
01/06/2012	\$ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.00100	0.00000	0
01/06/2012	\$ / R On 18 June 2012	7.90	C	Foreign Exchange Future	0.73900	0.68700	0
01/06/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	1.58500	1.53200	0
01/06/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.98600	0.93300	6,700
01/06/2012	\$ / R On 18 June 2012	7.80	C	Foreign Exchange Future	0.83800	0.78500	0
01/06/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.63500	1.58200	0
01/06/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	1.13600	1.08300	0
01/06/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.64100	0.58900	0
01/06/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.44900	0.40200	7,000
01/06/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.08300	0.06900	5,000
01/06/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.93700	0.88400	0
01/06/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.88700	0.83400	0
01/06/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02800	0.02300	0
01/06/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.28800	0.25000	0
01/06/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.05300	0.06800	0
01/06/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.00200	0.00200	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.29800	0.33700	0
01/06/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
01/06/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	0.64300	0.69100	0
01/06/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.01400	0.02000	0
01/06/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.00600	0.00700	2,000
01/06/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.00100	0.00100	12,000
01/06/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
01/06/2012	\$ / R On 18 June 2012	7.80	P	Foreign Exchange Future	0.00300	0.00300	200
01/06/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
01/06/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.00100	0.00100	6,800
01/06/2012	\$ / R On 18 June 2012	7.90	P	Foreign Exchange Future	0.00400	0.00500	0
01/06/2012	\$ / R On 18 June 2012	10.30	P	Foreign Exchange Future	1.66600	1.71800	0
01/06/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.22500	0.26000	132
01/06/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.16100	0.19100	0
01/06/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.08700	0.10900	100
01/06/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.00900	0.01100	6,832
01/06/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/06/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.74860	8.69510	105,137
01/06/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.55900	1.50800	0
01/06/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.51100	1.45900	0
01/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.60800	1.55600	16,000
01/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.46200	1.41100	37,000
01/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.28300	0.26500	360
01/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.90900	0.86600	0
01/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.45900	0.43200	2,000
01/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.25800	0.24100	5,500
01/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.37800	0.35400	250
01/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	1.08600	1.03900	0
01/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.55900	0.52700	0
01/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.75400	0.71400	0
01/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	1.27200	1.22200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	1.36700	1.31600	0
01/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.39700	0.37200	29,600
01/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.50700	0.47700	2,000
01/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.82900	0.78800	0
01/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.64900	0.61200	0
01/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.23600	0.00000	250
01/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.15000	0.16700	5,000
01/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	0.78700	0.00000	0
01/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.08000	0.09300	3,925
01/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.25800	0.28200	0
01/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.01800	0.02100	8,000
01/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.39800	0.42700	0
01/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.02300	0.02700	246
01/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.10500	0.11900	2,000
01/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.03700	0.04400	2,500
01/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.21000	0.23200	0
01/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.42900	0.45900	1,500
01/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.31000	0.33700	4,000
01/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.70900	0.74600	0
01/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.06000	0.07100	20,360
01/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.63400	0.67000	0
01/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.00900	0.01100	9,200
01/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01300	0.01600	0
01/06/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.01200	0.01400	0
01/06/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.01000	0.01300	0
01/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.84900	8.79690	31,824
01/06/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.23100	1.18800	0
01/06/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.18900	1.14600	0
01/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.48900	0.46300	5,500
01/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.64300	0.61200	6,000
01/06/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.27400	1.23000	0
01/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.99100	0.95200	300
01/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.45700	0.43200	540
01/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.79600	0.76000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.24700	0.26300	6,000
01/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.39400	0.41500	0
01/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.70800	0.73500	0
01/06/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.07500	0.08300	0
01/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.14200	0.15500	6,040
01/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.64000	0.66600	0
01/06/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.09000	0.09900	0
01/06/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.08200	0.09100	0
01/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.95250	8.90090	12,490
01/06/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.18400	1.13900	0
01/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.61800	0.58500	180
01/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.08000	1.03800	0
01/06/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.14700	1.10200	0
01/06/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.22100	1.17600	0
01/06/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.16900	0.17500	0
01/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.76600	0.78400	0
01/06/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.19500	0.20100	0
01/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.22800	0.23700	180
01/06/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.18200	0.18800	0
01/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	9.15630	9.10530	542
01/06/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.02400	0.99100	0
01/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	1.01700	0.98300	0
01/06/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.00700	0.97400	0
01/06/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.04200	1.00800	0
01/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.49000	1.45200	0
01/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.33400	0.34700	0
01/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	0.86100	0.87800	0
01/06/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	0.81400	0.83100	0
01/06/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	0.87900	0.89700	0
01/06/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	0.84600	0.86400	0
01/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.86980	9.81550	0
01/06/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.96400	1.90200	0
01/06/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.93900	1.87600	0
01/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.24200	2.18400	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.99000	1.92800	0
01/06/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.57000	0.56300	0
01/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.37200	0.36900	0
01/06/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.61900	0.61100	0
01/06/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.59400	0.58700	0
01/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.94390	10.88960	0
01/06/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.62700	2.54200	0
01/06/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.60400	2.52000	0
01/06/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.65000	2.56500	0
01/06/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.85600	0.82500	0
01/06/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	0.91000	0.88000	0
01/06/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.88300	0.85200	0
01/06/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.63540	8.58200	797
01/06/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.32428	0.28429	0
01/06/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.28758	0.25024	0
01/06/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.36352	0.32103	0
01/06/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.02812	0.03903	0
01/06/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.05218	0.06824	0
01/06/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.03888	0.05229	0
01/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.74860	8.69510	2
01/06/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	1.13184	1.08369	0
01/06/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	1.08611	1.03852	0
01/06/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	1.17799	1.12933	0
01/06/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.02979	0.03463	0
01/06/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.03791	0.04382	0
01/06/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.03364	0.03899	0
01/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.84900	8.79690	2
01/06/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	1.08817	1.04550	0
01/06/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	1.04828	1.00721	0
01/06/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	1.12870	1.08579	0
01/06/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.10290	0.11209	0
01/06/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.12248	0.13351	0
01/06/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.11237	0.12180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	£ / R On 18 June 2012			Foreign Exchange Future	13.25430	13.21010	67,577
01/06/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.40700	1.36300	0
01/06/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.35800	1.31400	0
01/06/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.45700	1.41300	0
01/06/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	2.15400	2.11000	0
01/06/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.77000	0.72700	0
01/06/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
01/06/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.01600	0.01700	0
01/06/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.00400	0.00400	0
01/06/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.42340	13.37840	5,231
01/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.51300	0.48500	24,000
01/06/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.49400	0.46600	0
01/06/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.53300	0.50400	0
01/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	2.09800	2.05300	0
01/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.02500	0.02500	6,000
01/06/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	0.51000	0.52600	0
01/06/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	0.57100	0.58800	0
01/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.54000	0.55700	0
01/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.57570	13.53060	700
01/06/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	1.32800	1.28200	0
01/06/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	1.29300	1.24700	0
01/06/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	1.36400	1.31700	0
01/06/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.18900	0.18700	0
01/06/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.21800	0.21700	0
01/06/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.20300	0.20200	0
01/06/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.11050	0.10930	520
01/06/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00371	0.00294	0
01/06/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01253	0.01134	0
01/06/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00046	0.00031	0
01/06/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.00796	0.00901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00003	0.00004	0
01/06/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00121	0.00164	0
01/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.11220	0.11080	3,329
01/06/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.01944	0.01811	0
01/06/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.01097	0.00993	0
01/06/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.02925	0.02787	0
01/06/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00005	0.00007	0
01/06/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.00177	0.00213	0
01/06/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00024	0.00031	0
01/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.11360	0.11230	0
01/06/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.02089	0.01977	0
01/06/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.01304	0.01213	0
01/06/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.03036	0.02910	0
01/06/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00016	0.00020	0
01/06/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.00284	0.00323	0
01/06/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00069	0.00087	0
01/06/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.68190	10.61150	47,173
01/06/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.32300	0.26700	0
01/06/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.21900	0.17100	5,120
01/06/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.63700	0.56700	5,120
01/06/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	1.23200	1.16200	0
01/06/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.83500	0.76400	0
01/06/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.28600	0.23300	0
01/06/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.36300	0.30500	0
01/06/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.40400	0.34400	800
01/06/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.88400	0.81400	0
01/06/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	1.08300	1.01300	0
01/06/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.00100	0.00200	1,000
01/06/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.00200	0.00300	1,000
01/06/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.03100	0.04400	0
01/06/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.02200	0.03300	0
01/06/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.05400	0.07200	0
01/06/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.00300	0.00300	5,120

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.00500	0.00600	5,120
01/06/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.00000	0.00100	15,360
01/06/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.08700	0.11000	5,120
01/06/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.04100	0.05600	0
01/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.83370	10.76120	16,606
01/06/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.45500	0.39900	0
01/06/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.43300	0.37900	0
01/06/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.47700	0.42000	0
01/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.40400	1.33000	0
01/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	1.11700	1.04500	0
01/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.27900	0.23800	15,360
01/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.75200	0.68300	0
01/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.11800	0.12200	1,500
01/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.03300	0.03400	1,625
01/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.69500	0.72700	0
01/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.02000	0.01900	10,200
01/06/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.31900	0.33400	0
01/06/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.37500	0.39300	0
01/06/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.34700	0.36300	0
01/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.97540	10.90320	19,192
01/06/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.84600	0.77400	0
01/06/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.87700	0.80300	0
01/06/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.81700	0.74700	0
01/06/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.28200	0.28400	0
01/06/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.24200	0.24000	0
01/06/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.26100	0.26100	0
01/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.39010	11.31570	435
01/06/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.98500	0.89600	0
01/06/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.96800	0.88000	0
01/06/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.00300	0.91400	0
01/06/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.05600	1.04100	0
01/06/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.12100	1.10700	0
01/06/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.08800	1.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32850	8.31580	13,522
01/06/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.68100	0.66800	0
01/06/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.63100	0.61900	0
01/06/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.73000	0.71800	0
01/06/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.00300	0.00200	0
01/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.37530	8.36240	3,160
01/06/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.35800	0.33800	0
01/06/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.33100	0.31100	0
01/06/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.38700	0.36600	0
01/06/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.19800	0.19000	0
01/06/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.24200	0.23500	0
01/06/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.21900	0.21200	0
01/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.42300	8.41070	2,050
01/06/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.56500	0.54100	0
01/06/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.59500	0.57100	0
01/06/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.53600	0.51200	0
01/06/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.25200	0.24100	0
01/06/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.21100	0.20000	0
01/06/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.23100	0.22000	0
01/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.65550	9.63950	0
01/06/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.63100	2.59900	0
01/06/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.58900	2.55600	0
01/06/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.67400	2.64200	0
01/06/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26900	0.25300	0
01/06/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28400	0.26700	0
01/06/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27600	0.26000	0
01/06/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.29140	8.28520	10
01/06/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.18300	0.17700	0
01/06/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.22100	0.21400	0
01/06/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.14900	0.14300	0
01/06/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.05800	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.03000	0.02900	0
01/06/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.04200	0.04200	0
01/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.38480	8.37740	0
01/06/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.71900	0.71200	0
01/06/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.67600	0.66900	0
01/06/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.76300	0.75600	0
01/06/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.03700	0.03700	0
01/06/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.05000	0.05000	0
01/06/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.04300	0.04300	0
01/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.47100	8.46090	0
01/06/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.77000	0.76400	0
01/06/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.81000	0.80400	0
01/06/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.73200	0.72500	0
01/06/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.11500	0.11800	0
01/06/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.09300	0.09700	0
01/06/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.10300	0.10700	0
01/06/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.46690	0.45220	2,835
01/06/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.00000	0.00000	0
01/06/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.00080	0.00080	8,000
01/06/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.01560	0.01650	0
01/06/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.00000	0.00000	16,000
01/06/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.89290	8.83320	12,986
01/06/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.06600	0.04600	0
01/06/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.05600	0.03900	0
01/06/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.07800	0.05500	0
01/06/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.23500	0.27200	0
01/06/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.31300	0.35600	0
01/06/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.27300	0.31300	0
01/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	9.03180	8.96930	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.50200	0.44700	0
01/06/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.47600	0.42200	0
01/06/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.52900	0.47300	0
01/06/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.19700	0.20400	0
01/06/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.24400	0.25300	0
01/06/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.22000	0.22800	0
01/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	9.16300	9.10030	0
01/06/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.86000	0.79200	0
01/06/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.89400	0.82500	0
01/06/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.82700	0.75900	0
01/06/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.22000	0.21400	0
01/06/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.18700	0.18000	0
01/06/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.20300	0.19700	0
01/06/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.48170	6.44560	0
01/06/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.20400	0.17600	0
01/06/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.16600	0.14000	0
01/06/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.24500	0.21500	0
01/06/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.01300	0.01900	0
01/06/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.03400	0.04400	0
01/06/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.02200	0.03000	0
01/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.54160	6.50510	0
01/06/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.38400	0.35800	0
01/06/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.42000	0.39300	0
01/06/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.34900	0.32400	0
01/06/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.10000	0.11200	0
01/06/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.07100	0.08100	0
01/06/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.08500	0.09600	0
01/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.58690	6.55070	0
01/06/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.44300	0.42200	0
01/06/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.41500	0.39400	0
01/06/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.47400	0.45200	0
01/06/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.17400	0.18900	0
01/06/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.21500	0.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.19300	0.20900	0
01/06/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.35530	1.34720	0
01/06/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.20530	0.19720	0
01/06/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.25530	0.24720	0
01/06/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.15570	0.14760	0
01/06/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.00040	0.00040	0
01/06/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.37110	1.36290	0
01/06/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.16730	0.16040	0
01/06/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.12670	0.12050	0
01/06/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.21360	0.20600	0
01/06/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.00330	0.00390	0
01/06/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.01640	0.01840	0
01/06/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.00700	0.00830	0
01/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.38560	1.37760	0
01/06/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.17700	0.17080	0
01/06/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.14140	0.13530	0
01/06/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.21780	0.21100	0
01/06/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.01020	0.01140	0
01/06/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.03380	0.03570	0
01/06/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.01940	0.02120	0
Future Open Interest							646,269.00
Option Open Interest							391,640.00
Grand Total							1,037,909.00