



# Currency Futures & Options Weekly Statistics

From: 06/02/2012 To: 06/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.91660	9.91950	0
06/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.53700	1.54100	0
06/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
06/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.48700	1.49100	0
06/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
06/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.43700	1.44100	0
06/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
06/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.28700	1.29200	0
06/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.23700	1.24200	0
06/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.18700	1.19200	0
06/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.13800	1.14200	0
06/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00200	0.00100	2,420
06/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.08800	1.09200	0
06/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00200	0.00100	0
06/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.03800	1.04300	0
06/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.98800	0.99300	0
06/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.93900	0.94400	0
06/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00300	0.00300	10,000
06/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.05900	1.06400	4,850
06/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02100	0.02200	0
06/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.84000	0.84500	0
06/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.79100	0.79600	0
06/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00500	0.00500	0
06/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.74200	0.74700	0
06/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00600	0.00600	0
06/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.69400	0.69900	0
06/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00800	0.00800	0
06/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.65900	0.66400	0
06/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00900	0.00900	0
06/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.83000	0.83500	0
06/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.04200	0.04300	2,000
06/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.61200	0.61700	0
06/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01200	0.01200	0
06/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.59800	0.60400	0
06/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01200	0.01300	0
06/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.56500	0.57000	0
06/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01500	0.01500	0
06/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.55200	0.55700	10,000
06/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01600	0.01600	0
06/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.80700	0.81500	16,000
06/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.11600	0.11900	9,200
06/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.77100	0.77900	0
06/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.13000	0.13300	0
06/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.73600	0.74400	0
06/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.14500	0.14800	0
06/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.70200	0.71000	37,000
06/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.16100	0.16400	0
06/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.33900	0.34700	0
06/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.05300	0.05600	0
06/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.30300	0.31100	0
06/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.06700	0.07000	0
06/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.26900	0.27700	0
06/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.08300	0.08600	0
06/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.45700	0.46500	0
06/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.16900	0.17300	14,000
06/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.20900	0.21800	0
06/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.12300	0.12700	9,200
06/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.18300	0.19100	0
06/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.14700	0.15000	13,860
06/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.64300	0.65200	0
06/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.35000	0.35500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.62000	0.63000	0
06/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.37700	0.38300	0
06/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.59800	0.60800	0
06/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.40500	0.41100	0
06/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.10800	0.11600	0
06/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.27200	0.27500	250
06/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.09500	0.10200	0
06/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.30900	0.31100	0
06/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.66700	0.67600	0
06/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.52600	0.53200	0
06/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.64800	0.65700	0
06/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.55700	0.56300	0
06/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.44500	1.45500	200
06/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.60300	0.61000	0
06/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.05700	0.06300	0
06/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.47100	0.47200	4,620
06/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.59400	0.60300	0
06/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.65300	0.65900	180
06/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.04500	0.05000	0
06/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.55900	0.55900	0
06/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.19200	0.19900	10,000
06/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.60400	0.60700	132
06/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.03600	0.04000	6,620
06/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.65000	0.64900	0
06/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.03300	0.03600	0
06/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.69700	0.69500	0
06/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.02900	0.03300	0
06/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.74300	0.74200	250
06/02/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.02600	0.03000	4,850
06/02/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.79000	0.78900	0
06/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.27700	1.28300	0
06/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.88500	0.88800	0
06/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.25700	1.26200	0
06/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.91500	0.91700	0
06/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.23700	1.24200	0
06/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.94500	0.94700	0
06/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.22300	0.23000	0
06/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.98200	0.98400	4,000
06/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.11700	0.12200	0
06/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.97900	0.98000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.01400	0.01600	0
06/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.07800	1.07500	0
06/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.10600	0.11000	0
06/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.06800	1.06800	132
06/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.19100	0.19800	0
06/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.15000	1.15200	1,500
06/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.09600	0.10000	5,000
06/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.15800	1.15800	0
06/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.62800	0.63400	0
06/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.28300	1.28600	0
06/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.61600	0.62200	0
06/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.32100	1.32400	0
06/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00900	0.01000	4,100
06/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.37300	1.36900	0
06/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.60400	0.61000	0
06/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.35900	1.36200	0
06/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.34600	0.35100	180
06/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.40500	1.40700	0
06/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.84600	1.84800	0
06/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.07900	1.07900	0
06/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.82500	1.82700	0
06/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.10800	1.10800	0
06/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.80500	1.80600	0
06/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.13800	1.13700	0
06/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00300	0.00400	2,000
06/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.86700	1.86300	0
06/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.78770	7.79180	518
06/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.23805	0.24628	0
06/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.10165	0.10548	0
06/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.20915	0.21756	0
06/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.12275	0.12676	0
06/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.18274	0.19125	0
06/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.14634	0.15045	0
06/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.04044	0.04476	80
06/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.60404	0.60396	0
06/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.17106	0.17722	0
06/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.68336	0.68542	0
06/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.16168	0.16759	0
06/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.72398	0.72579	0
06/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.15292	0.15860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.76522	0.76680	0
06/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.34310	12.36390	0
06/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.15200	1.17200	0
06/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01100	0.01000	0
06/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.05400	1.07400	0
06/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01300	0.01200	768
06/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.95700	0.97600	0
06/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01600	0.01400	0
06/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.15100	0.00000	0
06/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.15800	0.00000	6,000
06/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.66900	0.68700	0
06/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02800	0.02500	0
06/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.62200	0.64000	0
06/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03100	0.02800	0
06/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.58000	0.59700	0
06/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03900	0.03500	0
06/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.53900	0.55600	0
06/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.04800	0.04400	0
06/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.42500	0.44100	0
06/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.08400	0.07900	0
06/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.67300	0.69000	0
06/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.20300	0.20000	0
06/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.64300	0.65900	0
06/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.22300	0.21900	0
06/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.61400	0.63000	0
06/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.24400	0.24000	0
06/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.27000	0.28500	0
06/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.17900	0.17300	9,000
06/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.24400	0.25900	0
06/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.20300	0.19700	768
06/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.13400	0.14700	0
06/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.39300	0.38500	0
06/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.08100	0.09100	0
06/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.59000	0.57900	3,000
06/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.04200	0.04900	3,000
06/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.85100	0.83700	0
06/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.30400	0.31900	0
06/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.36100	1.35500	0
06/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.29500	0.31000	0
06/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.40200	1.39600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.28700	0.30100	0
06/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.44400	1.43700	0
06/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.01000	0.01200	9,000
06/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.51900	1.50000	0
06/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10180	0.10190	25
06/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01971	0.01980	0
06/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
06/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00981	0.00989	0
06/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00011	0.00009	0
06/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00625	0.00639	0
06/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00245	0.00249	0
06/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00220	0.00216	0
06/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00250	0.00236	0
06/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00239	0.00250	0
06/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00859	0.00860	0
06/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00097	0.00103	0
06/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01717	0.01713	0
06/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.65730	10.68420	500
06/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.98200	1.01300	0
06/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00400	0.00500	0
06/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.93300	0.96400	0
06/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00500	0.00600	0
06/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.92600	0.00000	0
06/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.12000	0.00000	10,200
06/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.46300	0.49200	0
06/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.03500	0.03400	0
06/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.27400	0.29800	0
06/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.09600	0.09000	0
06/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.21200	0.23400	0
06/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.13400	0.12600	0
06/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.18500	0.00000	0
06/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.15700	0.00000	10,200
06/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.16000	0.17800	0
06/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.18200	0.17000	3,400
06/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.14000	0.15800	0
06/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.21200	0.20000	0
06/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.12300	0.13900	0
06/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.24500	0.23100	0
06/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.10800	0.12300	0
06/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.28000	0.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.08300	0.09500	0
06/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.35500	0.33700	0
06/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.07200	0.08400	3,400
06/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.39400	0.37600	10,200
06/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.27800	0.29200	0
06/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.44800	0.43200	0
06/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.26100	0.27600	0
06/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.48100	0.46600	0
06/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.24600	0.26000	0
06/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.51600	0.50000	0
06/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.03300	0.04000	0
06/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.65500	0.63200	0
06/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.30900	0.32400	0
06/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.72800	0.71300	0
06/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.29200	0.30600	0
06/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.76100	0.74500	0
06/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.02400	0.02900	0
06/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.79600	0.77100	0
06/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.27600	0.29000	0
06/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.79500	0.77900	0
06/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.02100	0.02600	3,400
06/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.84300	0.81800	3,400
06/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.01700	0.02100	0
06/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.93900	0.91300	0
06/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.01500	0.01900	0
06/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.98700	0.96100	0
06/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.01400	0.01700	6,800
06/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	1.03600	1.00900	0
06/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.01000	0.01300	0
06/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.13200	1.10500	0
06/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00600	0.00700	0
06/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.32800	1.29900	0
06/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.61900	0.62300	0
06/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.40500	1.38200	0
06/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.60700	0.61000	0
06/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.44300	1.41900	0
06/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00300	0.00400	0
06/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.52500	1.49600	0
06/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.59500	0.59800	0
06/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.48100	1.45700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00200	0.00300	10,200
06/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.62400	1.59500	0
06/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.77400	1.74400	0
06/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.28900	9.31740	0
06/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.95000	1.96600	0
06/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.20100	1.21700	0
06/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.15100	1.16700	0
06/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.95200	0.96800	0
06/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.32800	2.36000	0
06/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.28900	0.29300	0
06/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.28600	2.31800	0
06/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.29700	0.30100	0
06/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.24400	2.27600	0
06/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30500	0.30900	0
06/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.75400	0.77000	0
06/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00400	0.00400	0
06/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.70500	0.72100	0
06/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00500	0.00500	0
06/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.67900	0.69600	0
06/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04600	0.04700	0
06/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.63700	0.65300	0
06/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05400	0.05400	0
06/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.59600	0.61200	0
06/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06300	0.06300	0
06/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.41900	0.43500	0
06/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.01900	0.01900	0
06/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.29300	0.31000	0
06/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.04300	0.04400	0
06/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.35800	0.37200	0
06/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.32800	0.32500	0
06/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.33600	0.35000	0
06/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.35600	0.35300	0
06/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.31600	0.32900	0
06/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.38600	0.38200	0
06/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.78710	7.78510	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.21300	0.22000	0
06/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.06100	0.06900	0
06/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.18000	0.18800	0
06/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.07800	0.08700	0
06/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.15000	0.15800	0
06/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.09800	0.10700	0
06/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.12200	0.12500	0
06/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.43500	0.44000	0
06/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.11200	0.11400	0
06/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.47500	0.47900	0
06/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.10200	0.10400	0
06/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.51500	0.51900	0
06/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.07540	0.08180	0
06/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.21180	0.21180	100,000
06/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.02210	0.02810	12,500
06/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.16780	0.17320	12,987
06/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.05340	0.05680	12,500
06/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.05670	0.05790	12,500
06/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.06780	0.06780	5,670
06/02/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.45440	8.48510	0
06/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.07900	0.08600	0
06/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.35400	0.33000	0
06/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.06900	0.07500	0
06/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.39400	0.36900	0
06/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.06000	0.06500	0
06/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.43500	0.40900	0
06/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.16700	0.16300	0
06/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.76300	0.72800	0
06/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.15800	0.15400	0
06/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.80400	0.76900	0
06/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.14900	0.14500	0
06/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.84500	0.81000	0
06/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.44670	6.46030	0
06/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.30800	0.32000	0
06/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.11100	0.11000	0
06/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.14000	0.15200	0
06/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.06000	0.05800	0
06/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.13400	0.14500	0
06/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.06400	0.06100	0
06/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.12800	0.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.06800	0.06500	0
06/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.27700	0.28800	0
06/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.13000	0.12800	0
06/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.24800	0.25800	0
06/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.15100	0.14800	0
06/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
06/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
06/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
06/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.23080	1.23380	0
06/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13840	0.14030	0
06/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00760	0.00650	0
06/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09670	0.09980	0
06/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01590	0.01600	0
06/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.06450	0.06750	0
06/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.03370	0.03370	0
06/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.01240	0.01400	0
06/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05420	0.05330	0
<b>Futures Open Interest</b>							<b>574,043.00</b>
<b>Options Open Interest</b>							<b>381,608.00</b>
<b>Total</b>							<b>955,651.00</b>