



Currency Futures & Options Weekly Statistics

From: 07/05/2012 To: 07/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.15330	10.14450	0
07/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.12500	1.11700	4,850
07/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
07/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.87600	0.86800	0
07/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00200	0.00200	2,000
07/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.82600	0.81900	0
07/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00200	0.00300	20,100
07/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.85700	0.85100	16,000
07/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.02800	0.03000	9,200
07/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.81100	0.80600	0
07/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.03200	0.03500	0
07/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.76700	0.76200	0
07/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.03800	0.04100	0
07/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.72400	0.71900	37,000
07/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.04500	0.04800	0
07/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.64100	0.63600	0
07/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.06200	0.06500	8,000
07/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.56200	0.55800	0
07/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.08300	0.08700	246
07/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.60400	0.60000	0
07/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.17300	0.17600	0
07/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.57200	0.57100	0
07/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.19100	0.19700	0
07/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.54500	0.54400	0
07/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.21400	0.22000	0
07/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.18300	0.18000	0
07/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.10900	0.11400	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.61400	0.60900	0
07/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.32100	0.32300	0
07/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.59100	0.58700	0
07/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.34800	0.35100	0
07/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.52400	1.51100	200
07/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.44500	0.44100	0
07/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.52800	0.52400	0
07/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.43500	0.43800	180
07/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.05500	0.05600	10,000
07/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.38100	0.39000	0
07/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.16400	0.16500	2,500
07/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.58500	0.59400	0
07/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.31000	1.29700	0
07/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.68100	0.67700	0
07/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.29000	1.27700	0
07/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.71100	0.70700	0
07/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.27100	1.25800	0
07/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.74200	0.73800	0
07/05/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.12800	0.12900	2,000
07/05/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.74900	0.75800	4,000
07/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.01700	0.01900	0
07/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.79300	0.80300	0
07/05/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.01300	0.01500	0
07/05/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.88900	0.89900	132
07/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.10200	0.10300	0
07/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.92300	0.93200	1,500
07/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.01000	0.01200	5,000
07/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.98600	0.99600	0
07/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.55800	0.55300	0
07/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.08800	1.09100	0
07/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.54500	0.54000	0
07/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.12500	1.12800	0
07/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.53200	0.52800	0
07/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.16200	1.16600	0
07/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.26300	0.26000	180
07/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.17000	1.17400	0
07/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.89000	1.86900	0
07/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.88700	0.87500	0
07/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.86600	1.84600	0
07/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.91300	0.90200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.84400	1.82400	0
07/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.94100	0.93000	0
07/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.08100	8.07380	2
07/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.48850	0.48656	0
07/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.11030	0.11586	0
07/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.45674	0.45495	0
07/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.12854	0.13425	0
07/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.42664	0.42496	0
07/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.14844	0.15426	0
07/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.50688	0.50605	0
07/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.24908	0.25545	0
07/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.48255	0.48179	0
07/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.27475	0.28119	0
07/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.45944	0.45873	0
07/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.30164	0.30813	0
07/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.04120	0.04277	0
07/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.46720	0.47647	0
07/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.03595	0.03764	0
07/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.51195	0.52134	0
07/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.03145	0.03324	0
07/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.55745	0.56694	0
07/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.05400	13.02420	0
07/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.63700	1.60700	0
07/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00300	0.00300	24,000
07/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.57700	1.54800	0
07/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.03100	0.03200	6,000
07/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.94900	0.92000	0
07/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.01500	0.01600	0
07/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.90000	0.87200	0
07/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.01600	0.01800	0
07/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.85200	0.82400	0
07/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.01800	0.02000	0
07/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.89000	0.87400	0
07/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.23600	0.25000	0
07/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.85900	0.84400	0
07/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.25500	0.27000	0
07/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.34200	0.32500	0
07/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.10800	0.12100	0
07/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.83000	0.81500	0
07/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.27600	0.29100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.23600	0.23500	0
07/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.74000	0.76900	0
07/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.22400	0.22400	24,000
07/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.77800	0.80800	0
07/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.21300	0.21400	0
07/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.81700	0.84800	0
07/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10140	0.10130	0
07/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01715	0.01706	0
07/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00015	0.00016	0
07/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01834	0.01825	0
07/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00034	0.00035	0
07/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00834	0.00828	0
07/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00134	0.00138	0
07/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01008	0.01001	0
07/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00208	0.00211	0
07/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00277	0.00265	0
07/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00217	0.00215	0
07/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00309	0.00307	0
07/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00609	0.00617	0
07/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00486	0.00483	0
07/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00686	0.00693	0
07/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00034	0.00032	0
07/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00974	0.00982	0
07/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00003	0.00003	0
07/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01943	0.01953	0
07/05/2012	€ / R On 13-December-13			Foreign Exchange Future	10.96230	11.00520	500
07/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.99100	1.03200	0
07/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02000	0.01900	10,200
07/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.68200	0.72400	0
07/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00600	0.00600	1,000
07/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.72600	0.76400	0
07/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05500	0.05100	1,625
07/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.49100	0.53100	0
07/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.01500	0.01300	1,000
07/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.44600	0.48600	0
07/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.02000	0.01800	5,120
07/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.28400	0.31900	5,120
07/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.05800	0.05100	0
07/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.13600	0.15800	1,000
07/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.16000	0.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.53000	0.55400	0
07/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.30500	0.28600	0
07/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.11700	0.13700	0
07/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.19100	0.16900	0
07/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.50600	0.52800	0
07/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.33100	0.31000	0
07/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.10000	0.11800	0
07/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.22400	0.20000	0
07/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.48200	0.50400	0
07/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.35700	0.33600	0
07/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.08500	0.10200	0
07/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.25900	0.23400	0
07/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.06200	0.07500	15,360
07/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.33600	0.30700	0
07/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.21800	0.23900	0
07/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.47300	0.45200	0
07/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.20100	0.22000	0
07/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.50600	0.48300	0
07/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.18400	0.20300	0
07/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.53900	0.51600	0
07/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.58900	0.60400	0
07/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.07000	1.04200	0
07/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.57500	0.58900	0
07/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.10600	1.07700	0
07/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.56100	0.57500	0
07/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.14200	1.11300	0
07/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.29510	9.26070	0
07/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.25500	2.22300	0
07/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.21000	0.21200	0
07/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.21000	2.17900	0
07/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.21500	0.21800	0
07/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.16600	2.13500	0
07/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.22100	0.22400	0
07/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.39600	0.39200	0
07/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00800	0.01000	0
07/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.35000	0.34600	0
07/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01200	0.01400	0
07/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.30500	0.30300	0
07/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.01700	0.02100	0
07/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.30400	0.30400	0

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07/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.27000	0.27800	0
07/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.28300	0.28300	0
07/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.29900	0.30700	0
07/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.26300	0.26400	0
07/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.32900	0.33800	0
07/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.15000	0.15200	0
07/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.30900	0.31800	0
07/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.13500	0.13700	0
07/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.34400	0.35300	0
07/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.12100	0.12300	0
07/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.38000	0.38900	0
07/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.06960	8.07780	0
07/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.39500	0.40300	0
07/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.06800	0.06800	0
07/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.35900	0.36700	0
07/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.08200	0.08200	0
07/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.44300	0.45200	0
07/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.12700	0.12800	0
07/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.32400	0.33200	0
07/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.09700	0.09700	0
07/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.41100	0.42000	0
07/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.14500	0.14600	0
07/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.38000	0.38900	0
07/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.16400	0.16500	0
07/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.03200	0.04000	0
07/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.23300	0.23500	0
07/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.02400	0.03200	0
07/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.27500	0.27700	0
07/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.01900	0.02500	0
07/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.32000	0.32000	0
07/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.05980	0.08620	5,670
07/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.35240	0.33250	8,000
07/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00440	0.00320	8,000
07/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.18160	0.13750	0
07/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00090	0.00070	16,000
07/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.80800	8.84580	0
07/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.58300	0.60700	0
07/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.23100	0.21700	0
07/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.55500	0.58000	0
07/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.25300	0.24000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.53000	0.55300	0
07/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.27800	0.26300	0
07/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.29500	0.31200	0
07/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.31400	0.29300	0
07/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.27600	0.29200	0
07/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.34500	0.32300	0
07/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.25800	0.27300	0
07/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.37700	0.35400	0
07/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.02800	0.03600	0
07/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.52300	0.49400	0
07/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.02400	0.03000	0
07/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.56900	0.53800	0
07/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.01900	0.02500	0
07/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.61400	0.58300	0
07/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.35210	6.34170	0
07/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.22900	0.22500	0
07/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.12000	0.12500	0
07/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.20000	0.19700	0
07/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.14100	0.14700	0
07/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.07500	0.07300	0
07/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.08400	0.09000	0
07/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.28100	0.27700	0
07/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.21600	0.22300	0
07/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.17400	0.17100	0
07/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.16500	0.17100	0
07/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.05600	0.05500	0
07/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.11500	0.12200	0
07/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.25600	0.25200	0
07/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.24100	0.24800	0
07/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.04100	0.04100	0
07/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.15000	0.15800	0
07/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.23400	0.23100	0
07/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.26900	0.27700	0
07/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.27650	1.27590	0
07/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14710	0.14620	0
07/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00020	0.00030	0
07/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09790	0.09710	0
07/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00100	0.00120	0
07/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.10960	0.10910	0
07/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00880	0.00920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.11830	0.11820	0
07/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01980	0.02030	0
07/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05270	0.05230	0
07/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00580	0.00640	0
07/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.07300	0.07260	0
07/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02220	0.02270	0
07/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08640	0.08640	0
07/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.03790	0.03850	0
07/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04680	0.04650	0
07/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.04600	0.04660	0
07/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06280	0.06290	0
07/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.06430	0.06500	0
Futures Open Interest							535,149.00
Options Open Interest							301,205.00
Total							836,354.00