



# Currency Futures & Options Monthly Statistics

From: 01/02/2012 To: 01/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.76560	7.84630	244,308
01/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.73600	0.81500	0
01/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.68800	0.76700	0
01/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.78500	0.86500	0
01/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.77100	0.85100	0
01/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.62700	0.70500	30,100
01/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.53500	0.61100	0
01/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.96800	1.04900	0
01/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.58100	0.65800	0
01/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.01800	1.09800	0
01/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.29500	0.35500	0
01/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.11200	0.13800	0
01/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.40500	0.47500	0
01/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.05000	0.06200	0
01/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.06700	1.14800	0
01/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.04500	0.05600	0
01/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.91900	0.99900	0
01/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.09900	0.12300	4,350
01/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.67500	0.75300	10,000
01/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.11700	1.19800	0
01/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36600	0.43200	0
01/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.06200	0.07700	0
01/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.14200	0.17500	0
01/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.72200	0.80200	0
01/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.16700	1.24700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.16000	0.19900	0
01/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.08800	0.10900	0
01/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.12600	0.15600	0
01/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.07000	0.08700	0
01/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.01000	0.01200	4,850
01/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00600	0.00800	2,000
01/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.02500	0.03100	0
01/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.02100	0.02600	15,860
01/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.02300	0.02800	0
01/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00900	0.01200	2,000
01/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.21700	1.29700	0
01/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.26600	1.34700	0
01/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.41600	1.49700	0
01/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.66600	1.74700	0
01/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.03700	0.04500	0
01/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.03400	0.04100	8,600
01/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01900	0.02400	3
01/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.01400	0.01700	4,100
01/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.02800	0.03400	0
01/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.44600	0.51900	0
01/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.49000	0.56500	0
01/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.86900	0.94900	0
01/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.20600	0.25400	0
01/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.07800	0.09700	0
01/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.33000	0.39200	5,000
01/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.36600	1.44700	0
01/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.61600	1.69700	0
01/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.26300	0.31900	0
01/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.05600	0.06900	6,620
01/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.56600	1.64700	0
01/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.82000	0.90000	0
01/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.18100	0.22600	0
01/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.04100	0.05000	4,850
01/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.31600	1.39700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.23300	0.28600	0
01/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.11700	0.09000	100
01/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.67500	0.60400	0
01/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16500	0.13000	0
01/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.54000	0.47300	0
01/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09700	0.07300	13,860
01/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06400	0.04600	3,020
01/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.41200	0.35100	366
01/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.14000	0.10800	0
01/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02400	0.01900	0
01/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03000	0.02300	0
01/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.86200	0.78800	0
01/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.05300	0.97800	0
01/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.24800	1.17100	0
01/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.76800	0.69500	190
01/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.72100	0.64900	250
01/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
01/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.74000	1.66200	0
01/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.49300	1.41600	0
01/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.95700	0.88200	0
01/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.90900	0.83500	176
01/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.00500	0.93000	0
01/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.44400	1.36600	0
01/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.45400	0.39100	0
01/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.26000	0.21000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.37200	0.31300	4,620
01/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.19400	0.15300	250
01/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
01/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.22600	0.17900	0
01/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.49600	0.43100	0
01/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05000	0.03600	0
01/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00900	0.00700	0
01/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.33300	0.27700	7,051
01/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.62900	0.56000	250
01/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
01/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.58400	0.51600	0
01/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03900	0.02900	0
01/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.29600	0.24200	0
01/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07900	0.05900	0
01/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01500	0.01200	0
01/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01900	0.01500	0
01/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01100	0.00900	0
01/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00500	1,000
01/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00800	0.00700	0
01/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00600	0.00500	0
01/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.86890	7.95010	56,711
01/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.69200	0.76100	0
01/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.65200	0.72000	0
01/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.73200	0.80300	0
01/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.24400	0.27200	0
01/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.10800	0.12200	5,000
01/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.39800	0.44400	0
01/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.13700	1.21700	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.15500	0.17300	0
01/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.13200	0.14800	0
01/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.12000	0.13400	0
01/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.90400	0.98200	0
01/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.51000	0.56700	0
01/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.27500	0.30600	0
01/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.21700	0.24200	10,000
01/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.37400	0.41700	0
01/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.25500	0.21700	5,000
01/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.08900	1.02200	0
01/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54800	0.49200	132
01/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.40600	0.35600	2,000
01/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.14100	0.11700	14,000
01/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03500	0.03200	2,000
01/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.00100	0.93400	132
01/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.91300	0.84800	0
01/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.78600	0.72300	100
01/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22900	0.19400	10,000
01/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.47500	0.42200	132
01/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01800	0.01700	0
01/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06300	0.05300	0
01/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08300	0.07000	0
01/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07300	0.06100	0
01/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.97270	8.05430	7,319
01/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.87200	0.94500	0
01/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.83500	0.90300	0
01/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.91300	0.98700	16,000
01/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.79800	0.86500	37,000
01/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.22300	0.24500	0
01/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.16700	0.18400	5,500
01/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.17900	0.19700	360
01/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.46400	0.50600	0
01/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.25900	0.28400	0
01/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88600	0.83000	4,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.39400	1.33000	0
01/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.39100	0.35200	360
01/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.05000	0.99100	1,500
01/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.30600	1.24300	0
01/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09000	0.08300	0
01/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12500	0.11100	0
01/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11200	0.09900	0
01/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09900	0.09100	0
01/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.07490	8.15630	5,000
01/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.69200	0.74400	0
01/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.66800	0.71600	0
01/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.71700	0.77200	0
01/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.27800	0.30100	540
01/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.56300	0.60300	300
01/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30300	1.24500	0
01/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29200	0.26600	0
01/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.48800	0.44700	540
01/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.34300	0.31000	0
01/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31700	0.28800	0
01/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.17170	8.25300	0
01/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.71000	0.75000	0
01/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.69000	0.72900	0
01/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.73000	0.77200	0
01/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.37900	0.40300	180
01/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.65200	0.68900	0
01/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.58000	0.53600	180
01/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45800	0.41900	0
01/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.30700	1.25000	0
01/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51800	0.47600	0
01/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48800	0.44700	0
01/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.40170	8.48310	659
01/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.65500	0.68100	0
01/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.66800	0.69500	0
01/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.64200	0.66800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.26800	1.21300	0
01/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.19400	1.14000	0
01/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.23100	1.17600	0
01/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.96470	9.04390	0
01/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.30800	1.33600	0
01/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.50400	1.54800	200
01/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.28700	1.31900	0
01/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.32400	1.35400	0
01/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.80900	0.76000	0
01/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.53900	0.50400	0
01/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.87200	0.82500	0
01/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.84300	0.79200	0
01/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.03880	10.11800	0
01/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.87900	1.91900	0
01/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.85800	1.89700	0
01/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.90000	1.94100	0
01/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.01100	0.97300	0
01/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.06900	1.02900	0
01/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.04000	1.00100	0
01/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.76560	7.84630	409
01/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.29526	0.35462	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.26306	0.31898	0
01/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.06241	0.07713	80
01/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.32977	0.39237	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.06417	0.04607	0
01/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.49681	0.43083	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.09746	0.07268	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07966	0.05832	0
01/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.86890	7.95010	518
01/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.18265	0.20401	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.17279	0.19310	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.19320	0.21583	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.62430	0.56573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.70389	0.64300	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.66375	0.60391	0
01/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.29380	12.37720	10,560
01/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.86600	0.94600	0
01/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.81800	0.89800	0
01/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.91400	0.99500	0
01/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.77100	0.85000	0
01/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.47300	0.53700	0
01/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01900	0.02200	9,000
01/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.08500	0.10100	3,000
01/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.43700	0.49900	0
01/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.14800	0.17600	0
01/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.30300	1.38600	0
01/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.54900	0.61800	0
01/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.23400	0.27700	0
01/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.96200	1.04300	0
01/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.40100	1.48400	0
01/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.63100	0.70700	0
01/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.20500	1.28800	0
01/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.40300	0.46200	0
01/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.10900	0.08500	768
01/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01100	0.01100	0
01/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03700	0.03000	0
01/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01800	0.01600	0
01/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.24000	0.20000	0
01/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05500	0.04100	0
01/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00900	0.00900	768
01/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.40400	0.34900	3,000
01/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.64100	0.57400	0
01/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.09300	0.07200	9,000
01/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.27500	1.19500	0
01/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07900	0.06000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02700	0.02300	0
01/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02000	0.01800	0
01/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02400	0.02100	0
01/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02200	0.01900	0
01/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.44660	12.53050	2,875
01/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.76900	0.83500	0
01/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.80500	0.87300	0
01/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.73600	0.79900	0
01/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18900	0.16900	0
01/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15800	0.14300	0
01/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17200	0.15500	0
01/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.59900	12.68350	0
01/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.36400	0.38900	0
01/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.35300	0.37700	0
01/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.37500	0.40000	0
01/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.17600	1.11700	0
01/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.25400	1.19400	0
01/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.21500	1.15600	0
01/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10210	0.10300	3,828
01/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01214	0.01304	0
01/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02210	0.02300	0
01/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00342	0.00405	0
01/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00132	0.00105	0
01/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
01/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10360	0.10450	25
01/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00287	0.00318	0
01/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00117	0.00132	0
01/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00740	0.00807	0
01/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00180	0.00157	0
01/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01557	0.01482	0
01/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00727	0.00668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.22830	10.30880	21,602
01/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.24900	0.30500	0
01/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.21900	0.27300	0
01/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.28100	0.34000	0
01/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.18100	1.26200	0
01/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.17100	0.21400	0
01/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46800	0.53800	0
01/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.23100	1.31100	0
01/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38800	0.45400	0
01/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.07300	0.09400	0
01/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.05100	0.06600	0
01/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.15100	0.18800	3,400
01/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.02500	0.03200	0
01/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00900	0.01400	0
01/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.03700	0.04800	0
01/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00500	0.00700	0
01/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.03400	0.04300	0
01/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.69400	0.77200	0
01/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.01600	0.02300	0
01/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.04600	0.05900	3,400
01/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.03000	0.03900	6,800
01/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00700	0.01100	10,200
01/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.31400	0.37600	0
01/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.08600	0.06700	3,400
01/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.37900	1.30200	0
01/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.61800	0.55000	3,400
01/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.80200	0.73000	0
01/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.08800	1.01400	0
01/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01600	0.01300	0
01/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.75600	0.68400	0
01/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.52700	1.44800	0
01/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.70900	0.63900	0
01/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.28100	1.20500	0
01/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.89700	0.82300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.22300	0.17900	10,200
01/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.57300	0.50700	0
01/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.44500	0.38500	0
01/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06000	0.04500	0
01/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04000	0.02900	0
01/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.19300	0.15500	0
01/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10300	0.08100	0
01/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.14100	0.11400	0
01/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12100	0.09600	0
01/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.36910	10.45020	24,649
01/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.33800	0.38000	0
01/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.31900	0.35800	0
01/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.35800	0.40400	0
01/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33900	0.30400	0
01/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.40000	0.35800	0
01/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36900	0.33000	0
01/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.51280	10.59450	350
01/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.40400	0.44300	0
01/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.39200	0.46500	0
01/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.38400	0.42200	0
01/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.64700	0.60300	0
01/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.55500	0.54600	0
01/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.61700	0.57400	0
01/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.92530	11.00750	500
01/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.69400	0.72600	0
01/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.68000	0.71200	0
01/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.70800	0.74000	0
01/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.22600	1.17600	0
01/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.29800	1.24800	0
01/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.26200	1.21200	0
01/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.27650	8.31000	22,416

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02900	1.06200	0
01/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.97900	1.01200	0
01/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.07800	1.11200	0
01/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88000	0.91300	0
01/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32700	1.36100	0
01/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.54000	0.57300	0
01/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.83100	0.86400	0
01/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27700	1.31100	0
01/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.40300	0.43400	0
01/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07700	2.11000	0
01/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02700	0.02400	0
01/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00500	0.00400	0
01/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01400	0.01300	0
01/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00300	0
01/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.30880	8.34180	8,883
01/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.70600	0.73700	0
01/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.66400	0.69400	0
01/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.74900	0.78000	0
01/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04000	0.03800	0
01/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05500	0.05200	0
01/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04700	0.04500	0
01/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.34540	8.37910	2,328
01/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.40800	0.43200	0
01/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.38400	0.40700	0
01/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.43400	0.45900	0
01/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.27500	0.26600	0
01/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.32500	0.31400	0
01/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.29900	0.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.41130	9.44700	0
01/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.40600	2.45100	0
01/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.36400	2.40900	0
01/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.44800	2.49400	0
01/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28700	0.29700	0
01/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30300	0.31200	0
01/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29500	0.30400	0
01/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.77210	7.84740	10
01/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.26900	0.33000	0
01/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.23300	0.29000	0
01/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.30800	0.37100	0
01/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03600	0.02400	0
01/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06100	0.04300	0
01/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04700	0.03300	0
01/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.85810	7.93430	0
01/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.12700	0.15200	0
01/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13900	0.16600	0
01/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11600	0.13900	0
01/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.45800	0.40500	0
01/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38100	0.33200	0
01/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.41900	0.36800	0
01/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.10340	0.12340	0
01/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.17360	0.15030	100,000
01/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.04320	0.05870	12,500
01/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.11280	0.08200	12,987
01/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.07650	0.09320	12,500
01/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.07530	0.08720	12,500
01/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.49300	8.56440	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.13700	0.16900	0
01/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.12100	0.15000	0
01/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.15500	0.19000	0
01/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21200	0.17600	0
01/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.27800	0.23600	0
01/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24400	0.20500	0
01/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.62140	8.69210	0
01/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.19600	0.20900	0
01/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.20800	0.22200	0
01/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.18600	0.19800	0
01/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71500	0.65600	0
01/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63700	0.58000	0
01/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67500	0.61700	0
01/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.45390	6.47730	0
01/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20800	0.22700	0
01/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.20000	0.21900	0
01/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.21500	0.23500	0
01/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03500	0.03100	0
01/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04000	0.03500	0
01/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03800	0.03300	0
01/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.50500	6.52740	0
01/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.31900	0.33600	0
01/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.28800	0.30400	0
01/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.35300	0.37100	0
01/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09800	0.09400	0
01/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13300	0.12700	0
01/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11400	0.10900	0
01/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
01/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
01/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22940	1.24320	0
01/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.04380	0.05410	0
01/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08290	0.09560	0
01/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01990	0.02580	0
01/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04050	0.03260	0
01/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00350	0.00240	0
01/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01440	0.01090	0
01/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24490	1.25870	0
01/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10810	0.11980	0
01/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.15140	0.16420	0
01/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07360	0.08300	0
01/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02870	0.02430	0
01/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00650	0.00550	0
01/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01320	0.01110	0
<b>Future Open Interest</b>							<b>563,462.00</b>
<b>Option Open Interest</b>							<b>328,308.00</b>
<b>Grand Total</b>							<b>891,770.00</b>