



Currency Futures & Options Weekly Statistics

From: 05/03/2012 To: 05/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.88470	9.85570	0
05/03/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.47200	1.44500	0
05/03/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.42200	1.39500	0
05/03/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.37200	1.34500	0
05/03/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.22200	1.19500	0
05/03/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.17200	1.14500	0
05/03/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.12200	1.09500	0
05/03/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.07200	1.04500	0
05/03/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
05/03/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.02200	0.99500	0
05/03/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.97200	0.94500	0
05/03/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.92300	0.89500	0
05/03/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.87300	0.84500	0
05/03/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
05/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.94200	0.91500	4,850
05/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01900	0.02000	0
05/03/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.77300	0.74500	0
05/03/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.72300	0.69500	0
05/03/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.67300	0.64600	0
05/03/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00100	0.00200	0
05/03/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.62300	0.59600	0
05/03/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00100	0.00200	0
05/03/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.58800	0.56100	0
05/03/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.71100	0.68700	0
05/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03800	0.04200	2,000
05/03/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.53800	0.51100	0
05/03/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.52400	0.49700	0
05/03/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.48900	0.46200	0
05/03/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00300	0.00400	0
05/03/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.47500	0.44800	6,500
05/03/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00300	0.00400	0
05/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.73500	0.71400	16,000
05/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.11000	0.11700	9,200
05/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.69800	0.67800	0
05/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.12300	0.13100	0
05/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.66200	0.64300	0
05/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.13700	0.14600	0
05/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.62800	0.60900	37,000
05/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.15300	0.16200	0
05/03/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.24200	0.22400	0
05/03/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02000	0.03000	0
05/03/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.20100	0.18600	0
05/03/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02900	0.04200	0
05/03/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.16400	0.15100	0
05/03/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04200	0.05700	0
05/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.34600	0.33400	0
05/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.17300	0.18900	14,000
05/03/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.10100	0.09400	0
05/03/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.07900	0.10000	9,200
05/03/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.07600	0.07500	0
05/03/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.10400	0.13100	13,860
05/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.58200	0.57000	0
05/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.35500	0.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.55900	0.54900	0
05/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.38200	0.40100	0
05/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.53800	0.52800	0
05/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.41100	0.43000	0
05/03/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.02700	0.02900	0
05/03/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.25500	0.28500	250
05/03/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.02100	0.02300	0
05/03/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.29900	0.32900	0
05/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.59700	0.58900	0
05/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.51200	0.53500	0
05/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.57900	0.57000	0
05/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.54400	0.56600	0
05/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46100	1.44800	200
05/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.65000	0.66600	0
05/03/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.00800	0.01000	0
05/03/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.48600	0.51600	4,620
05/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.52600	0.51800	0
05/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.64100	0.66400	180
05/03/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.00500	0.00600	0
05/03/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.58300	0.61200	0
05/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.11700	0.11600	10,000
05/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.64400	0.67100	132
05/03/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.00300	0.00400	6,620
05/03/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.68100	0.71000	0
05/03/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.00200	0.00400	0
05/03/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.73000	0.76000	0
05/03/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.78000	0.80900	250
05/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.20600	0.20400	2,500
05/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.83100	0.85700	0
05/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.28400	1.27500	0
05/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.92300	0.94300	0
05/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.26400	1.25500	0
05/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.95300	0.97300	0
05/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.24500	1.23500	0
05/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.98400	1.00300	0
05/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.17300	0.17100	2,000
05/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.99800	1.02400	4,000
05/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06400	0.06500	0
05/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.04100	1.07000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.12800	1.15700	0
05/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.05700	0.05800	0
05/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.13400	1.16300	132
05/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.14600	0.14500	0
05/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.17100	1.19800	1,500
05/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.05100	0.05200	5,000
05/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.22800	1.25700	0
05/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.58200	0.57500	0
05/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.34600	1.37300	0
05/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.57100	0.56300	0
05/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.38500	1.41100	0
05/03/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
05/03/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.42800	1.45600	0
05/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.55900	0.55200	0
05/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.42300	1.45000	0
05/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.29400	0.29100	180
05/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.40900	1.43700	0
05/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.85900	1.84700	0
05/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.12400	1.14100	0
05/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.83800	1.82600	0
05/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.15300	1.17000	0
05/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.81700	1.80600	0
05/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.18200	1.20000	0
05/03/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
05/03/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.92800	1.95600	0
05/03/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.67280	7.64470	867
05/03/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.13012	0.12031	0
05/03/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05772	0.07581	0
05/03/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.10079	0.09360	0
05/03/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.07839	0.09910	0
05/03/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.07587	0.07464	0
05/03/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.10347	0.13014	0
05/03/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.00361	0.00536	80
05/03/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.63121	0.66086	0
05/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.10135	0.10113	0
05/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.72855	0.75643	0
05/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.09466	0.09460	0
05/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.77186	0.79990	0
05/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.08851	0.08860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.81571	0.84390	0
05/03/2012	£ / R On 17-September-12			Foreign Exchange Future	12.31670	12.25920	1,499
05/03/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.11300	1.05700	0
05/03/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.01400	0.95800	0
05/03/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00300	0.00400	768
05/03/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.91500	0.85900	0
05/03/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00400	0.00500	0
05/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.09800	1.05300	0
05/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.13100	0.14400	6,000
05/03/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.62100	0.56900	0
05/03/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01000	0.01500	0
05/03/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.57300	0.52200	0
05/03/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.01200	0.01800	0
05/03/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.52600	0.47700	0
05/03/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.01500	0.02300	0
05/03/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.48000	0.43200	0
05/03/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.01900	0.02800	0
05/03/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.34700	0.30700	0
05/03/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03600	0.05300	0
05/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.54500	0.51600	0
05/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.18300	0.21100	0
05/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.51500	0.48700	0
05/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.20300	0.23200	0
05/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.48500	0.45900	0
05/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.22300	0.25400	0
05/03/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.15900	0.13700	0
05/03/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.09800	0.13300	9,000
05/03/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.12900	0.11700	0
05/03/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.11800	0.16300	768
05/03/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.04400	0.04300	0
05/03/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.33300	0.38900	0
05/03/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.01800	0.01900	0
05/03/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.55700	0.61500	3,000
05/03/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.00700	0.00800	3,000
05/03/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.84600	0.90400	0
05/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.23800	0.23700	0
05/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.32100	1.37800	0
05/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.23000	0.22900	0
05/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.36300	1.42000	0

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05/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.22200	0.22200	0
05/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.40500	1.46300	0
05/03/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00100	0.00200	9,000
05/03/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.54000	1.59800	0
05/03/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09440	0.09380	25
05/03/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01300	0.01240	0
05/03/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00319	0.00283	0
05/03/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00019	0.00043	0
05/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00223	0.00213	0
05/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00583	0.00633	0
05/03/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00003	0.00006	0
05/03/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00703	0.00766	0
05/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00064	0.00064	0
05/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01424	0.01484	0
05/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00021	0.00021	0
05/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02381	0.02441	0
05/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.70770	10.64090	500
05/03/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.01300	0.95700	0
05/03/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.96300	0.90700	0
05/03/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.93800	0.89400	0
05/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.09400	0.10600	10,200
05/03/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.46900	0.41500	0
05/03/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.00600	0.00900	0
05/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.62500	0.58400	0
05/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.07400	0.08900	1,000
05/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.47700	0.44600	0
05/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.12600	0.15100	1,000
05/03/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.16400	0.13000	0
05/03/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05100	0.07400	0
05/03/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.12900	0.10100	0
05/03/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.06600	0.09500	10,200
05/03/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.09900	0.08000	0
05/03/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.08600	0.12400	3,400
05/03/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.07700	0.06200	0
05/03/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.11400	0.15600	0
05/03/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.06000	0.04800	0
05/03/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.14700	0.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.04500	0.03700	0
05/03/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.18200	0.23100	0
05/03/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.02600	0.02100	0
05/03/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.26300	0.31500	0
05/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.21900	0.20800	1,000
05/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.36800	0.41300	0
05/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.20300	0.19300	0
05/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.40200	0.44800	0
05/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.18800	0.17900	0
05/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.43700	0.48400	0
05/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.17400	0.16600	0
05/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.47300	0.52100	0
05/03/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
05/03/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.59000	0.64700	0
05/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.29400	0.27500	0
05/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.67600	0.71300	0
05/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.27700	0.25900	0
05/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.70900	0.74700	0
05/03/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/03/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.73900	0.79600	0
05/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.26000	0.24400	0
05/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.74200	0.78200	0
05/03/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.00100	0.00200	3,400
05/03/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.78800	0.84600	3,400
05/03/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.88800	0.94500	0
05/03/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.93800	0.99500	0
05/03/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
05/03/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.98800	1.04500	0
05/03/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.08700	1.14500	0
05/03/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.28700	1.34400	0
05/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.57500	0.55500	0
05/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.31000	1.35700	0
05/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.56300	0.54300	0
05/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.34800	1.39500	0
05/03/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.48700	1.54400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.55100	0.53200	0
05/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.38600	1.43400	0
05/03/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
05/03/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.58700	1.64400	0
05/03/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.73700	1.79400	0
05/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.13680	9.16880	0
05/03/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.88300	1.89900	0
05/03/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.13300	1.14900	0
05/03/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.08300	1.09900	0
05/03/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.88300	0.89900	0
05/03/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.15200	2.18100	0
05/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26500	0.26200	0
05/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.10900	2.13800	0
05/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27200	0.26900	0
05/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.07100	2.09900	0
05/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28400	0.28000	0
05/03/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.68300	0.70000	0
05/03/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.63400	0.65000	0
05/03/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.54700	0.56300	0
05/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04200	0.04200	0
05/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.50600	0.52200	0
05/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05100	0.05100	0
05/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.46500	0.48100	0
05/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06000	0.06000	0
05/03/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.33900	0.35500	0
05/03/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
05/03/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.20300	0.22000	0
05/03/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.02000	0.02100	0
05/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.27300	0.28500	0
05/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.32900	0.32600	0
05/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.25400	0.26500	0
05/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.36000	0.35600	0
05/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.23600	0.24700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.39200	0.38800	0
05/03/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.70430	7.71930	0
05/03/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.15000	0.16700	0
05/03/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03100	0.03300	0
05/03/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.11300	0.13100	0
05/03/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.04400	0.04700	0
05/03/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.08100	0.10000	0
05/03/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.06200	0.06600	0
05/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07700	0.08300	0
05/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.47300	0.46400	0
05/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06800	0.07400	0
05/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.51400	0.50500	0
05/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06100	0.06600	0
05/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.55700	0.54700	0
05/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.02460	0.02800	0
05/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.21710	0.22780	100,000
05/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.02500	0.02510	12,500
05/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03880	0.03700	12,500
05/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.05880	0.05560	5,670
05/03/2012	CHF / R On 17-September-12			Foreign Exchange Future	8.54460	8.49740	25
05/03/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.02100	0.01800	0
05/03/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.27200	0.31500	0
05/03/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.01500	0.01300	0
05/03/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.31600	0.36000	0
05/03/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.01100	0.00900	0
05/03/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.36200	0.40600	0
05/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.35100	0.32800	0
05/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.50600	0.53100	0
05/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.33400	0.31200	0
05/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.53900	0.56500	0
05/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.31900	0.29700	0
05/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.57400	0.60000	0
05/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.10500	0.09800	0
05/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.73600	0.77500	0
05/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.09800	0.09100	0
05/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.77900	0.81800	0
05/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.09100	0.08400	0
05/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.82200	0.86100	0
05/03/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.28230	6.33640	0
05/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.16600	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.13400	0.11600	0
05/03/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.04100	0.06700	0
05/03/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.08500	0.05800	0
05/03/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.03800	0.06200	0
05/03/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.09200	0.06300	0
05/03/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.03400	0.05800	0
05/03/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.09800	0.06900	0
05/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.14000	0.17300	0
05/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.15800	0.13700	0
05/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.12100	0.14700	0
05/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.18900	0.16100	0
05/03/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
05/03/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/03/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
05/03/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.21500	1.21200	0
05/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.12000	0.11760	0
05/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00500	0.00560	0
05/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.07940	0.07760	0
05/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01440	0.01560	0
05/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04820	0.04750	0
05/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.03320	0.03550	0
05/03/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00250	0.00290	0
05/03/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05200	0.05530	0
Futures Open Interest							555,254.00
Options Open Interest							385,424.00
Total							940,678.00