



# Currency Futures & Options Weekly Statistics

From: 02/04/2012 To: 02/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.97530	10.00200	0
02/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.99000	1.01800	4,850
02/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00700	0.00600	0
02/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.74800	0.77600	0
02/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.01500	0.01400	2,000
02/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.70100	0.72900	0
02/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.01800	0.01700	20,100
02/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.76000	0.78500	16,000
02/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.07300	0.07000	9,200
02/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.72100	0.74400	0
02/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.08400	0.07900	0
02/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.68200	0.70500	0
02/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.09500	0.09000	0
02/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.64500	0.66700	37,000
02/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.10800	0.10200	0
02/04/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.34100	0.36400	0
02/04/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.10800	0.10200	14,000
02/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.57100	0.58700	0
02/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.28200	0.27000	0
02/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.54700	0.56200	0
02/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.30800	0.29500	0
02/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.52400	0.53900	0
02/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.33500	0.32200	0
02/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.60300	0.61700	0
02/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.45200	0.43800	0
02/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.58300	0.59700	0
02/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.48200	0.46800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.44700	1.46300	200
02/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.54600	0.53500	0
02/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.52900	0.54100	0
02/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.57800	0.56200	180
02/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09300	0.10200	10,000
02/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.56000	0.54000	0
02/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.19300	0.20100	2,500
02/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.75600	0.73600	0
02/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.27000	1.28100	0
02/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.81900	0.80300	0
02/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.24900	1.26000	0
02/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.84800	0.83200	0
02/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.22800	1.24000	0
02/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.87700	0.86200	0
02/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.16000	0.16600	2,000
02/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.92300	0.90100	4,000
02/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04600	0.05100	0
02/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.96300	0.93900	0
02/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.04000	0.04400	0
02/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.05700	1.03200	132
02/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13300	0.13800	0
02/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.09600	1.07300	1,500
02/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03500	0.03900	5,000
02/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.15200	1.12700	0
02/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.56100	0.57200	0
02/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.25200	1.23400	0
02/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.54900	0.56100	0
02/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.29000	1.27300	0
02/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.53800	0.54900	0
02/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.32900	1.31100	0
02/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.29000	0.29600	180
02/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.33900	1.31700	0
02/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.83400	1.85100	0
02/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.00900	0.99900	0
02/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.81200	1.83000	0
02/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.03700	1.02800	0
02/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.79100	1.80800	0
02/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.06600	1.05600	0
02/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.93860	7.96710	0
02/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.45607	0.47372	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.21927	0.20862	0
02/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.43100	0.44784	0
02/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.24420	0.23274	0
02/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.40728	0.42331	0
02/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.27048	0.25821	0
02/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.49275	0.50686	0
02/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.37735	0.36296	0
02/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.47263	0.48610	0
02/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.40723	0.39220	0
02/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.45347	0.46632	0
02/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.43807	0.42242	0
02/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.07900	0.08649	0
02/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.64550	0.62479	0
02/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07292	0.07988	0
02/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.68942	0.66818	0
02/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.06742	0.07389	0
02/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.73392	0.71219	0
02/04/2012	£ / R On 14-December-12			Foreign Exchange Future	12.69330	12.70550	0
02/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.30100	1.31600	0
02/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.02100	0.02300	24,000
02/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.25300	1.26900	0
02/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.06400	0.06800	6,000
02/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.65600	0.67200	0
02/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.07600	0.07900	0
02/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.61800	0.63500	0
02/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.08800	0.09200	0
02/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.58200	0.59800	0
02/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.10200	0.10500	0
02/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.77000	0.77800	0
02/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.47700	0.47300	0
02/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.74800	0.75500	0
02/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.50500	0.50000	0
02/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.25700	0.26900	24,000
02/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.37700	0.37600	0
02/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.72500	0.73200	0
02/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.53200	0.52700	0
02/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.24800	0.25700	0
02/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.10900	1.10600	0
02/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.23900	0.24800	0
02/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.15000	1.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.23000	0.23900	0
02/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.19100	1.18800	0
02/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09700	0.09720	0
02/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01307	0.01328	0
02/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00047	0.00048	0
02/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01463	0.01484	0
02/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00103	0.00104	0
02/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00578	0.00597	0
02/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00318	0.00317	0
02/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00774	0.00792	0
02/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00414	0.00412	0
02/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00186	0.00195	0
02/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00566	0.00555	0
02/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00238	0.00248	0
02/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00978	0.00968	0
02/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00406	0.00417	0
02/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.01046	0.01037	0
02/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00046	0.00049	0
02/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01426	0.01409	0
02/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00012	0.00013	0
02/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02392	0.02373	0
02/04/2012	€ / R On 13-December-13			Foreign Exchange Future	10.92310	10.97470	500
02/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.04000	1.08700	0
02/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.05700	0.05300	10,200
02/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.72000	0.76800	0
02/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.03200	0.02900	1,000
02/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.54700	0.59200	0
02/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.05900	0.05300	1,000
02/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.50600	0.55000	0
02/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.06800	0.06100	5,120
02/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.36700	0.40600	5,120
02/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.12900	0.11700	0
02/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.23100	0.26200	1,000
02/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.24300	0.22300	0
02/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.59900	0.63200	0
02/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.36400	0.34700	0
02/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.20900	0.23900	0
02/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.27100	0.25000	0
02/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.57500	0.60800	0
02/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.39000	0.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.19100	0.21900	0
02/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.30300	0.28000	0
02/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.55200	0.58400	0
02/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.41700	0.39900	0
02/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.17500	0.20100	0
02/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.33700	0.31200	0
02/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.14600	0.16900	15,360
02/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.40800	0.38000	0
02/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.31800	0.34400	0
02/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.56100	0.53600	0
02/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.29900	0.32400	0
02/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.59200	0.56600	0
02/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.28100	0.30500	0
02/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.62400	0.59700	0
02/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.63300	0.65800	0
02/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.15300	1.12600	0
02/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.61900	0.64400	0
02/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.18900	1.16200	0
02/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.60600	0.63000	0
02/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.22600	1.19800	0
02/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.14010	9.12130	0
02/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.14900	2.13300	0
02/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25900	0.26200	0
02/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.10600	2.09000	0
02/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26600	0.26900	0
02/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.06800	2.05100	0
02/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27800	0.28000	0
02/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.42100	0.41600	0
02/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03800	0.04300	0
02/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.38100	0.37700	0
02/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04800	0.05400	0
02/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.34300	0.33900	0
02/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06000	0.06600	0
02/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.34800	0.34300	0
02/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.33900	0.34300	0
02/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.32700	0.32300	0
02/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.36800	0.37300	0
02/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.30800	0.30400	0
02/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.39900	0.40400	0
02/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.20300	0.20300	0

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02/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.37500	0.38500	0
02/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.18800	0.18700	0
02/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.41000	0.41900	0
02/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.17300	0.17300	0
02/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.44500	0.45500	0
02/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	7.94610	7.92570	0
02/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.35100	0.33800	0
02/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.14900	0.15600	0
02/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.32200	0.31000	0
02/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.17000	0.17800	0
02/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.41300	0.39800	0
02/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.22100	0.22600	0
02/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.29500	0.28400	0
02/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.19300	0.20200	0
02/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.38700	0.37200	0
02/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.24500	0.25000	0
02/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.36200	0.34800	0
02/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.27000	0.27600	0
02/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07100	0.07000	0
02/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.39800	0.41600	0
02/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06300	0.06200	0
02/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.44000	0.45800	0
02/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05500	0.05500	0
02/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.48200	0.50100	0
02/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03560	0.04330	12,500
02/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08320	0.09190	5,670
02/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.17310	0.17240	8,000
02/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.03170	0.03100	8,000
02/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.10400	0.11500	16,000
02/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.01480	0.01670	16,000
02/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.80310	8.84930	0
02/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.64200	0.65700	0
02/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.29500	0.26300	0
02/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.61600	0.63000	0
02/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.31900	0.28600	0
02/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.59200	0.60500	0
02/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.34500	0.31100	0
02/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.36200	0.37900	0
02/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.38400	0.35500	0
02/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.34400	0.35900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.41600	0.38500	0
02/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.32600	0.34000	0
02/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.44800	0.41600	0
02/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.09000	0.10300	0
02/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.58800	0.55600	0
02/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.08200	0.09400	0
02/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.63000	0.59700	0
02/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.07500	0.08600	0
02/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.67300	0.63900	0
02/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.42400	6.42870	0
02/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.32300	0.32800	0
02/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.13500	0.13500	0
02/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.29300	0.29800	0
02/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.15500	0.15500	0
02/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.15900	0.16400	0
02/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.08600	0.08600	0
02/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.36300	0.36800	0
02/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.22600	0.22700	0
02/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.26500	0.27000	0
02/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.17700	0.17700	0
02/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.12900	0.13400	0
02/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.10600	0.10600	0
02/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.33600	0.34100	0
02/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.24900	0.25000	0
02/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.10700	0.11200	0
02/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.13400	0.13400	0
02/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31100	0.31500	0
02/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.27400	0.27400	0
02/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.25720	1.26190	0
02/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.12890	0.13340	0
02/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00290	0.00290	0
02/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.08340	0.08790	0
02/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00740	0.00740	0
02/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.10020	0.10420	0
02/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01970	0.01900	0
02/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.11180	0.11540	0
02/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.03260	0.03150	0
02/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04820	0.05200	0
02/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02220	0.02150	0
02/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.06960	0.07310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.03910	0.03790	0
02/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08460	0.08750	0
02/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.05540	0.05360	0
02/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04830	0.05090	0
02/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.06780	0.06570	0
02/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06410	0.06650	0
02/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.08490	0.08260	0
<b>Futures Open Interest</b>							<b>482,482.00</b>
<b>Options Open Interest</b>							<b>293,234.00</b>
<b>Total</b>							<b>775,716.00</b>