



# Currency Futures & Options Weekly Statistics

From: 02/04/2012 To: 03/04/2012

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
03/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.00530	9.97530	0
03/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.01800	0.99000	4,850
03/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00500	0.00700	0
03/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.77500	0.74800	0
03/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.01200	0.01500	2,000
03/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.72800	0.70100	0
03/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.01500	0.01800	20,100
03/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.78200	0.76000	16,000
03/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.06600	0.07300	9,200
03/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.74200	0.72100	0
03/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.07600	0.08400	0
03/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.70200	0.68200	0
03/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.08600	0.09500	0
03/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.66300	0.64500	37,000
03/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.09700	0.10800	0
03/04/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.35600	0.34100	0
03/04/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.09300	0.10800	14,000
03/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.57900	0.57100	0
03/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.26100	0.28200	0
03/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.55400	0.54700	0
03/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.28600	0.30800	0
03/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.53000	0.52400	0
03/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.31200	0.33500	0
03/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.60200	0.60300	0
03/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.42700	0.45200	0
03/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.58200	0.58300	0
03/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.45700	0.48200	0
03/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.45900	1.44700	200
03/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.52800	0.54600	0
03/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.52700	0.52900	0
03/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.55200	0.57800	180
03/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09200	0.09300	10,000
03/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.52900	0.56000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.19100	0.19300	2,500
03/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.72500	0.75600	0
03/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.27200	1.27000	0
03/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.79100	0.81900	0
03/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.25400	1.24900	0
03/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.82300	0.84800	0
03/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.23400	1.22800	0
03/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.85300	0.87700	0
03/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.15700	0.16000	2,000
03/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.89100	0.92300	4,000
03/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04500	0.04600	0
03/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.93200	0.96300	0
03/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.03900	0.04000	0
03/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.02600	1.05700	132
03/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13000	0.13300	0
03/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.06400	1.09600	1,500
03/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03400	0.03500	5,000
03/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.12100	1.15200	0
03/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.55900	0.56100	0
03/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.22200	1.25200	0
03/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.54800	0.54900	0
03/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.26100	1.29000	0
03/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.53600	0.53800	0
03/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.29900	1.32900	0
03/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.28300	0.29000	180
03/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.30800	1.33900	0
03/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.83700	1.83400	0
03/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.98200	1.00900	0
03/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.81500	1.81200	0
03/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.01000	1.03700	0
03/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.79300	1.79100	0
03/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.03800	1.06600	0
03/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.96790	7.93860	0
03/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.46447	0.45607	0
03/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.19877	0.21927	0
03/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.43799	0.43100	0
03/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.22229	0.24420	0
03/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.41290	0.40728	0
03/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.24720	0.27048	0
03/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.49748	0.49275	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.35278	0.37735	0
03/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.47647	0.47263	0
03/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.38177	0.40723	0
03/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.45647	0.45347	0
03/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.41177	0.43807	0
03/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.07717	0.07900	0
03/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.61457	0.64550	0
03/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07101	0.07292	0
03/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.65841	0.68942	0
03/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.06547	0.06742	0
03/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.70287	0.73392	0
03/04/2012	£ / R On 14-December-12			Foreign Exchange Future	12.70420	12.69330	0
03/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.31200	1.30100	0
03/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.02100	0.02100	24,000
03/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.26400	1.25300	0
03/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.06600	0.06400	6,000
03/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.66100	0.65600	0
03/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.07000	0.07600	0
03/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.62300	0.61800	0
03/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.08200	0.08800	0
03/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.58600	0.58200	0
03/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.09500	0.10200	0
03/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.77000	0.77000	0
03/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.46600	0.47700	0
03/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.74700	0.74800	0
03/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.49300	0.50500	0
03/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.25300	0.25700	24,000
03/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.36200	0.37700	0
03/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.72500	0.72500	0
03/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.52100	0.53200	0
03/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.24200	0.24800	0
03/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.09400	1.10900	0
03/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.23200	0.23900	0
03/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.13400	1.15000	0
03/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.22400	0.23000	0
03/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.17600	1.19100	0
03/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09720	0.09700	0
03/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01325	0.01307	0
03/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00045	0.00047	0
03/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01478	0.01463	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00098	0.00103	0
03/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00582	0.00578	0
03/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00302	0.00318	0
03/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00777	0.00774	0
03/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00397	0.00414	0
03/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00184	0.00186	0
03/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00544	0.00566	0
03/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00234	0.00238	0
03/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00954	0.00978	0
03/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00401	0.00406	0
03/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.01021	0.01046	0
03/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00044	0.00046	0
03/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01404	0.01426	0
03/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00012	0.00012	0
03/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02372	0.02392	0
03/04/2012	€ / R On 13-December-13			Foreign Exchange Future	10.99370	10.92310	500
03/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.09200	1.04000	0
03/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.03700	0.05700	10,200
03/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.78400	0.72000	0
03/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.02300	0.03200	1,000
03/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.60400	0.54700	0
03/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.04300	0.05900	1,000
03/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.56100	0.50600	0
03/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.05000	0.06800	5,120
03/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.41000	0.36700	5,120
03/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.09900	0.12900	0
03/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.25700	0.23100	1,000
03/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.19600	0.24300	0
03/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.63800	0.59900	0
03/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.33000	0.36400	0
03/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.23200	0.20900	0
03/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.22100	0.27100	0
03/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.61300	0.57500	0
03/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.35500	0.39000	0
03/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.21100	0.19100	0
03/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.25000	0.30300	0
03/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.58900	0.55200	0
03/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.38100	0.41700	0
03/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.19200	0.17500	0
03/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.28100	0.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.15900	0.14600	15,360
03/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.34800	0.40800	0
03/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.29200	0.31800	0
03/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.46200	0.56100	0
03/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.30000	0.29900	0
03/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52000	0.59200	0
03/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.28100	0.28100	0
03/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.55100	0.62400	0
03/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.65400	0.63300	0
03/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.10300	1.15300	0
03/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.63900	0.61900	0
03/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.13800	1.18900	0
03/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.62500	0.60600	0
03/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.17400	1.22600	0
03/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.16280	9.14010	0
03/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.16900	2.14900	0
03/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25600	0.25900	0
03/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.12600	2.10600	0
03/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26300	0.26600	0
03/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.08700	2.06800	0
03/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27400	0.27800	0
03/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.43000	0.42100	0
03/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03500	0.03800	0
03/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.38900	0.38100	0
03/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04400	0.04800	0
03/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.35000	0.34300	0
03/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.05500	0.06000	0
03/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.35100	0.34800	0
03/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.32900	0.33900	0
03/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.33000	0.32700	0
03/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.35800	0.36800	0
03/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.31100	0.30800	0
03/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.38900	0.39900	0
03/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.20500	0.20300	0
03/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.36500	0.37500	0
03/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.18900	0.18800	0
03/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.39900	0.41000	0
03/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.17400	0.17300	0
03/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.43400	0.44500	0
03/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.00450	7.94610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.38600	0.35100	0
03/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.12600	0.14900	0
03/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.35500	0.32200	0
03/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.14500	0.17000	0
03/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.44300	0.41300	0
03/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.19200	0.22100	0
03/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.32500	0.29500	0
03/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.16500	0.19300	0
03/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.41500	0.38700	0
03/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.21400	0.24500	0
03/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.38800	0.36200	0
03/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.23700	0.27000	0
03/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.08000	0.07100	0
03/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.34900	0.39800	0
03/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.07000	0.06300	0
03/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.38900	0.44000	0
03/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06200	0.05500	0
03/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.43100	0.48200	0
03/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03860	0.03560	12,500
03/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08960	0.08320	5,670
03/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.17990	0.17310	8,000
03/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.03010	0.03170	8,000
03/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.10890	0.10400	16,000
03/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.01470	0.01480	16,000
03/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.86430	8.80310	0
03/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.66900	0.64200	0
03/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.26000	0.29500	0
03/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.64200	0.61600	0
03/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.28300	0.31900	0
03/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.61600	0.59200	0
03/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.30700	0.34500	0
03/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.37900	0.36200	0
03/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.34100	0.38400	0
03/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.35900	0.34400	0
03/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.37100	0.41600	0
03/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.34000	0.32600	0
03/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.40200	0.44800	0
03/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.09400	0.09000	0
03/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.53300	0.58800	0
03/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.08500	0.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.57400	0.63000	0
03/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.07700	0.07500	0
03/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.61600	0.67300	0
03/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.47220	6.42400	0
03/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.35200	0.32300	0
03/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.11800	0.13500	0
03/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.32000	0.29300	0
03/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.13600	0.15500	0
03/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.18700	0.15900	0
03/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.06800	0.08600	0
03/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.38800	0.36300	0
03/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.20300	0.22600	0
03/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.29000	0.26500	0
03/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.15600	0.17700	0
03/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.15400	0.12900	0
03/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.08500	0.10600	0
03/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.36000	0.33600	0
03/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.22500	0.24900	0
03/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.12500	0.10700	0
03/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.10600	0.13400	0
03/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.33300	0.31100	0
03/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.24800	0.27400	0
03/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.26210	1.25720	0
03/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13310	0.12890	0
03/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00250	0.00290	0
03/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.08700	0.08340	0
03/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00640	0.00740	0
03/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.10310	0.10020	0
03/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01760	0.01970	0
03/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.11390	0.11180	0
03/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02980	0.03260	0
03/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05010	0.04820	0
03/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.01950	0.02220	0
03/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.07100	0.06960	0
03/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.03550	0.03910	0
03/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08550	0.08460	0
03/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.05140	0.05540	0
03/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04870	0.04830	0
03/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.06320	0.06780	0
03/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06440	0.06410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.08030	0.08490	0
<b>Futures Open Interest</b>							<b>483,112.00</b>
<b>Options Open Interest</b>							<b>293,234.00</b>
<b>Total</b>							<b>776,346.00</b>