



Currency Futures & Options Monthly Statistics

From: 02/05/2012 To: 02/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.80030	7.80320	238,653
02/05/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.56000	0.56500	0
02/05/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.51300	0.51800	0
02/05/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.60800	0.61200	0
02/05/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.06200	0.06700	20,100
02/05/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.05100	1.05500	4,850
02/05/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.02200	0.02500	0
02/05/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.01600	0.01800	0
02/05/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.01300	0.01400	0
02/05/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.80300	0.80700	0
02/05/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.33800	0.34400	0
02/05/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.08300	0.08800	0
02/05/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.04700	0.05100	10,000
02/05/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.23100	0.23700	6,700
02/05/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.75400	0.75700	0
02/05/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.01000	0.01200	5,000
02/05/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.20000	0.20700	0
02/05/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.17300	0.17900	0
02/05/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.00400	0.00600	0
02/05/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.02800	0.03100	0
02/05/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.62800	0.62800	0
02/05/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.12300	0.12600	5,000
02/05/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.06000	1.05900	0
02/05/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.10000	0.10400	10,000
02/05/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.45400	1.45300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.00400	0.00400	20,100
02/05/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.08100	0.08400	100
02/05/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.44700	0.44800	0
02/05/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.28300	0.28500	2,000
02/05/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.03800	0.04100	12,000
02/05/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.00300	0.00400	2,000
02/05/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.96300	0.96100	132
02/05/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.86600	0.86500	0
02/05/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.72200	0.72200	100
02/05/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.36200	0.36400	132
02/05/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
02/05/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.00800	0.00900	0
02/05/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.01300	0.01500	0
02/05/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.01000	0.01200	0
02/05/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.90400	7.90690	28,914
02/05/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.74900	0.75300	0
02/05/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.70600	0.71100	0
02/05/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.79200	0.79700	16,000
02/05/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.66500	0.66900	37,000
02/05/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.07100	0.07400	360
02/05/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.29200	0.29600	0
02/05/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.58500	0.58900	0
02/05/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.15200	0.15600	2,500
02/05/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.22300	0.22700	0
02/05/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.50900	0.51300	0
02/05/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.12000	0.12400	2,000
02/05/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.06400	0.06700	5,500
02/05/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.09600	0.10000	0
02/05/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.38800	0.39200	0
02/05/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.18400	0.18500	2,500
02/05/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.64800	0.64900	0
02/05/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.99200	0.99300	1,500
02/05/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.81600	0.81700	4,000
02/05/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.36000	1.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.10500	0.10600	246
02/05/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.41900	0.42000	2,000
02/05/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.08100	0.08200	8,000
02/05/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.28800	0.28900	360
02/05/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.26700	1.26700	0
02/05/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.03800	0.04000	9,200
02/05/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.06100	0.06200	0
02/05/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.05200	0.05400	0
02/05/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.04500	0.04600	0
02/05/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.00600	8.00910	22,316
02/05/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.53300	0.53500	0
02/05/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.50800	0.51000	0
02/05/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.15400	0.15700	540
02/05/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.56000	0.56200	0
02/05/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39700	0.40000	300
02/05/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.24800	1.24800	0
02/05/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.20400	0.20300	0
02/05/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.39100	0.39100	540
02/05/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.25200	0.25100	0
02/05/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.22700	0.22600	0
02/05/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.11720	8.12060	8,623
02/05/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.55600	0.55700	0
02/05/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.53500	0.53700	0
02/05/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.57700	0.57900	0
02/05/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.25000	0.25300	180
02/05/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.49700	0.49900	0
02/05/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.48000	0.47800	180
02/05/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.36000	0.35800	0
02/05/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.23300	1.23200	0
02/05/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.41800	0.41600	0
02/05/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.38900	0.38600	0
02/05/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.32060	8.32300	659
02/05/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.51900	0.52000	0
02/05/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.50700	0.50800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.53100	0.53200	0
02/05/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.13800	1.13700	0
02/05/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.21400	1.21300	0
02/05/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.17600	1.17500	0
02/05/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.00040	9.00230	0
02/05/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.24300	1.23900	0
02/05/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.22400	1.22100	0
02/05/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46600	1.46100	200
02/05/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.26200	1.25800	0
02/05/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.71200	0.70600	0
02/05/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.46600	0.45900	0
02/05/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.77400	0.76900	0
02/05/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.74300	0.73700	0
02/05/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.07450	10.07640	0
02/05/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.80700	1.80500	0
02/05/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.78500	1.78300	0
02/05/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.83000	1.82800	0
02/05/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.90600	0.90200	0
02/05/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	0.96100	0.95700	0
02/05/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.93300	0.92900	0
02/05/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.80030	7.80320	768
02/05/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.03201	0.03517	0
02/05/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.02833	0.03128	0
02/05/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.03628	0.03965	0
02/05/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.53598	0.53645	0
02/05/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.62803	0.62808	0
02/05/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.58171	0.58197	0
02/05/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.90400	7.90690	2
02/05/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.41562	0.41997	0
02/05/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.38779	0.39210	0
02/05/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.44504	0.44942	0
02/05/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.14144	0.14292	0
02/05/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.18419	0.18560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.16202	0.16347	0
02/05/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.00600	8.00910	2
02/05/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.44942	0.45195	0
02/05/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.42781	0.43053	0
02/05/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.47218	0.47453	0
02/05/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.28938	0.28863	0
02/05/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.34501	0.34463	0
02/05/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.31662	0.31605	0
02/05/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.63770	12.67050	63,388
02/05/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.80900	0.84200	0
02/05/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.76200	0.79400	0
02/05/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.85700	0.89000	0
02/05/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.54200	1.57500	0
02/05/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.28800	0.31300	0
02/05/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.00400	0.00500	24,000
02/05/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.15000	0.14300	0
02/05/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.01900	0.02000	0
02/05/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.02400	0.02400	0
02/05/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.02100	0.02200	0
02/05/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.79880	12.83160	2,223
02/05/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.21200	0.22100	24,000
02/05/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.48600	1.51800	0
02/05/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.20200	0.21100	0
02/05/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.22300	0.23200	0
02/05/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	0.82400	0.80000	0
02/05/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	0.90300	0.87900	0
02/05/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.03700	0.03600	6,000
02/05/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.86300	0.83900	0
02/05/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.95550	12.98840	0
02/05/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.81000	0.82900	0
02/05/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.78200	0.80100	0
02/05/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.83900	0.85800	0
02/05/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.28400	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.32700	0.31300	0
02/05/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.30500	0.29100	0
02/05/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09730	0.09770	3,849
02/05/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00028	0.00030	0
02/05/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00003	0.00003	0
02/05/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00218	0.00232	0
02/05/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00288	0.00262	0
02/05/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02073	0.02033	0
02/05/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01098	0.01060	0
02/05/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09870	0.09910	0
02/05/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00734	0.00771	0
02/05/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00262	0.00284	0
02/05/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01589	0.01629	0
02/05/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00019	0.00019	0
02/05/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.00692	0.00674	0
02/05/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00164	0.00161	0
02/05/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10010	0.10050	0
02/05/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00906	0.00945	0
02/05/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01711	0.01752	0
02/05/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00427	0.00455	0
02/05/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.00757	0.00745	0
02/05/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00041	0.00042	0
02/05/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00236	0.00235	0
02/05/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.26400	10.32840	45,866
02/05/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.10200	0.13700	0
02/05/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.08800	0.12000	0
02/05/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.06500	0.09100	15,360
02/05/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.43900	0.50100	0
02/05/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.28100	0.33800	5,120
02/05/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.11900	0.15600	0
02/05/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.13700	0.18100	1,000
02/05/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.48300	0.54700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.67200	0.73800	0
02/05/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.81900	0.88400	0
02/05/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.00500	0.00600	15,360
02/05/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.00800	0.01000	1,000
02/05/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.01900	0.01900	1,000
02/05/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.20500	0.17800	0
02/05/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.17300	0.15300	0
02/05/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.35100	0.31300	0
02/05/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.02500	0.02300	5,120
02/05/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.06700	0.06000	0
02/05/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.27400	0.24200	0
02/05/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.23800	0.20900	0
02/05/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.40800	10.47390	8,381
02/05/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.20200	0.25400	0
02/05/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.18500	0.23600	0
02/05/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.21900	0.27400	0
02/05/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.98100	1.06200	0
02/05/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.71900	0.79100	0
02/05/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.06100	0.06700	1,625
02/05/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.02300	0.03800	10,200
02/05/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.48700	0.47600	0
02/05/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.55300	0.53800	0
02/05/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.52000	0.50600	0
02/05/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.55370	10.62120	12,000
02/05/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.49500	0.55700	0
02/05/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.52000	0.58300	0
02/05/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.47200	0.53200	0
02/05/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.35800	0.35100	0
02/05/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.30600	0.30200	0
02/05/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.33100	0.32600	0
02/05/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.95200	11.02110	500
02/05/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.57600	0.61900	0
02/05/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.56300	0.60400	0
02/05/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.59100	0.63300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.08200	1.05500	0
02/05/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.15400	1.12600	0
02/05/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.11700	1.09100	0
02/05/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.00150	8.08680	22,609
02/05/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.36500	0.44700	0
02/05/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.41100	0.49500	0
02/05/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.32100	0.39900	0
02/05/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.02000	0.01200	0
02/05/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.01000	0.00800	0
02/05/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.01400	0.01000	0
02/05/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.03950	8.12220	2,661
02/05/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.15500	0.18500	0
02/05/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.14000	0.16800	0
02/05/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.17000	0.20400	0
02/05/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.31700	0.26800	0
02/05/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.38700	0.33200	0
02/05/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.35200	0.29900	0
02/05/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.08290	8.16270	100
02/05/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.30400	0.34400	0
02/05/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.32700	0.36900	0
02/05/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.28400	0.32000	0
02/05/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.34000	0.29700	0
02/05/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.28300	0.24600	0
02/05/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.31000	0.27100	0
02/05/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.28150	9.32370	0
02/05/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.21900	2.25900	0
02/05/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.17600	2.21600	0
02/05/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.26300	2.30300	0
02/05/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.23200	0.22900	0
02/05/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.24500	0.24200	0
02/05/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.23800	0.23500	0
02/05/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.87580	7.89390	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.03200	0.03400	0
02/05/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.02600	0.02800	0
02/05/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.04000	0.04300	0
02/05/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.26400	0.24900	0
02/05/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.35000	0.33400	0
02/05/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.30600	0.29000	0
02/05/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.96250	7.98070	0
02/05/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.34700	0.36100	0
02/05/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.31300	0.32700	0
02/05/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.38200	0.39600	0
02/05/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.07800	0.07400	0
02/05/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.10900	0.10500	0
02/05/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.09300	0.08900	0
02/05/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.04630	8.06340	0
02/05/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.40100	0.41300	0
02/05/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.43300	0.44500	0
02/05/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.37200	0.38300	0
02/05/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.17900	0.17300	0
02/05/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.14000	0.13500	0
02/05/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.15800	0.15300	0
02/05/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06990	0.07370	5,670
02/05/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.32720	0.31410	8,000
02/05/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.00480	0.00520	8,000
02/05/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.17220	0.16600	0
02/05/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.00100	0.00120	16,000
02/05/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.54190	8.59890	31,654
02/05/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.02800	0.04100	0
02/05/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.02400	0.03500	0
02/05/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.03300	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.54100	0.49700	0
02/05/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.63200	0.58600	0
02/05/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.58600	0.54200	0
02/05/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.66770	8.72590	50
02/05/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.27200	0.30700	0
02/05/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.25500	0.28800	0
02/05/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.29100	0.32800	0
02/05/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.32300	0.30200	0
02/05/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.38700	0.36200	0
02/05/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.35400	0.33100	0
02/05/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.79430	8.85330	0
02/05/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.55200	0.59200	0
02/05/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.57900	0.62000	0
02/05/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.52700	0.56500	0
02/05/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.28800	0.26700	0
02/05/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.24000	0.22200	0
02/05/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.26300	0.24400	0
02/05/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.30130	6.36690	0
02/05/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.08500	0.12300	0
02/05/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.11200	0.15700	0
02/05/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.06500	0.09300	0
02/05/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.11400	0.07600	0
02/05/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.06100	0.04000	0
02/05/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.08400	0.05600	0
02/05/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.35980	6.42570	0
02/05/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.23800	0.28400	0
02/05/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.20900	0.25200	0
02/05/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.26900	0.31800	0
02/05/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.10200	0.08500	0
02/05/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.14200	0.11900	0
02/05/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.12100	0.10100	0
02/05/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.40620	6.47230	0
02/05/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.28700	0.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.26200	0.29900	0
02/05/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.31400	0.35500	0
02/05/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.19500	0.17000	0
02/05/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.24300	0.21400	0
02/05/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.21800	0.19100	0
02/05/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23510	1.23510	0
02/05/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.08670	0.08690	0
02/05/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04430	0.04500	0
02/05/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13560	0.13570	0
02/05/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00050	0.00060	0
02/05/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.00920	0.00990	0
02/05/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00160	0.00180	0
02/05/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.24990	1.24980	0
02/05/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06610	0.06650	0
02/05/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04220	0.04270	0
02/05/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.10060	0.10090	0
02/05/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.01150	0.01190	0
02/05/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.05310	0.05370	0
02/05/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.02700	0.02750	0
02/05/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.26500	1.26480	0
02/05/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.08060	0.08050	0
02/05/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.05860	0.05860	0
02/05/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.11070	0.11060	0
02/05/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.02370	0.02380	0
02/05/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.07160	0.07180	0
02/05/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.04360	0.04370	0

Future Open Interest

530,898.00

Option Open Interest

301,105.00

Grand Total

832,003.00