



Currency Futures & Options Monthly Statistics

From: 01/03/2012 To: 01/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.49230	7.42900	188,557
01/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.46100	0.39900	0
01/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.41200	0.35300	0
01/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.51000	0.44800	0
01/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.49600	0.43400	0
01/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.35100	0.29500	30,100
01/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26300	0.21300	0
01/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.69300	0.63100	0
01/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.30600	0.25300	0
01/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.74300	0.68000	0
01/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.07600	0.05800	0
01/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.01200	0.01000	0
01/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.15100	0.11400	0
01/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00300	0.00200	0
01/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.79300	0.73000	0
01/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.64400	0.58100	0
01/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.01000	0.00800	4,350
01/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.39900	0.34000	6,500
01/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.84300	0.78000	0
01/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.12100	0.09100	0
01/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00500	0.00400	0
01/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.01900	0.01500	0
01/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.44700	0.38600	0
01/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.89300	0.83000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.02400	0.01800	0
01/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00800	0.00700	0
01/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.01500	0.01200	0
01/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00600	0.00500	0
01/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.18500	0.14300	0
01/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.22200	0.17600	0
01/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.59400	0.53200	0
01/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.03800	0.02900	0
01/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00700	0.00600	0
01/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.09500	0.07300	5,000
01/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.09200	1.02900	0
01/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.34200	1.27900	0
01/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.06000	0.04600	0
01/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00400	0.00300	6,620
01/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.29200	1.22900	0
01/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.54500	0.48300	0
01/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.03000	0.02300	0
01/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00200	0.00100	4,850
01/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.04200	0.97900	0
01/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.04800	0.03600	0
01/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.94300	0.87900	0
01/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.99200	0.92900	0
01/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.14200	1.07900	0
01/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
01/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
01/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
01/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.39200	1.32900	0
01/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00100	0.00100	6,750
01/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
01/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
01/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00100	0.00000	0
01/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.75800	1.82100	0
01/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.20800	1.27100	0
01/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.15900	1.22100	176
01/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.25800	1.32100	0
01/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.10900	1.17200	0
01/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.30800	1.37100	0
01/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.50800	1.57100	0
01/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.00900	1.07200	190
01/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.95900	1.02200	250
01/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.70800	1.77100	0
01/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	2.00800	2.07100	0
01/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
01/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.20600	0.25700	166
01/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.91000	0.97200	0
01/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.28800	0.34400	0
01/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.76200	0.82400	0
01/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.16800	0.21700	13,860
01/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10300	0.14400	2,520
01/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.61500	0.67700	366
01/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.24600	0.30000	0
01/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03000	0.04700	100
01/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.04300	0.06400	0
01/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.66400	0.72600	0
01/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.42300	0.48300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.56600	0.62800	4,620
01/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.33200	0.38900	250
01/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00500	0.00700	0
01/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.37700	0.43600	0
01/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.71300	0.77500	0
01/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.07900	0.11200	0
01/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00700	0.01100	0
01/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.51800	0.57900	7,051
01/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.86000	0.92300	250
01/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
01/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.81100	0.87300	0
01/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.05900	0.08500	0
01/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.47000	0.53100	0
01/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.13400	0.17900	9,200
01/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01400	0.02400	0
01/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02100	0.03400	0
01/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00900	0.01600	0
01/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00500	1,000
01/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00500	0
01/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00600	0.01000	0
01/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00600	0
01/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.58300	7.52730	84,701
01/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.44200	0.40600	0
01/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.41000	0.37600	0
01/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.47600	0.43800	0
01/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12100	0.11200	0
01/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.85700	0.80400	4,850
01/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07200	0.06700	0
01/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03300	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.20200	0.18500	0
01/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06000	0.05700	0
01/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05400	0.05100	0
01/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.63400	0.58900	0
01/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.30000	0.27200	0
01/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.13900	0.12800	0
01/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10500	0.09800	10,000
01/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04900	0.04600	5,000
01/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.21800	0.20000	0
01/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.33500	0.37300	10,000
01/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.70000	1.75400	0
01/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.72200	0.77100	132
01/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.55600	0.60100	2,000
01/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.21700	0.24500	14,000
01/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.05100	0.06200	2,000
01/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.22100	1.27400	132
01/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.12700	1.18000	0
01/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.36900	0.40800	5,000
01/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.31600	1.36900	0
01/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.98900	1.04000	100
01/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.63800	0.68500	132
01/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02400	0.02700	0
01/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.09300	0.11100	0
01/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.12700	0.14900	0
01/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.10900	0.12900	0
01/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.69300	7.62730	7,083
01/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.63800	0.59100	0
01/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.60400	0.56100	0
01/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.67300	0.62500	16,000
01/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.57100	0.53300	37,000
01/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11000	0.10400	360
01/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.30800	0.28700	0
01/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16300	0.15300	2,000
01/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10300	0.09700	5,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.19300	0.18100	2,500
01/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.25400	0.23700	0
01/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13800	0.13000	0
01/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.37700	0.35100	0
01/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.38400	0.42400	2,500
01/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.90000	0.95400	0
01/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.66100	0.71000	2,000
01/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.24500	1.30300	1,500
01/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.07000	1.12600	4,000
01/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.61000	1.67000	0
01/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.51500	0.56000	360
01/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.51700	1.57700	0
01/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.13000	0.14800	9,200
01/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.17800	0.20600	0
01/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.16100	0.18400	0
01/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.14500	0.16400	0
01/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.79340	7.72590	9,800
01/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.52200	0.49000	0
01/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.50200	0.47100	0
01/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.54200	0.51000	0
01/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.19500	0.18400	540
01/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.41400	0.38800	300
01/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.50200	1.55800	0
01/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.39900	0.43400	0
01/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.62100	0.66200	540
01/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.45900	0.49500	0
01/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.42900	0.46400	0
01/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.89750	7.82880	0
01/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.54400	0.51900	0
01/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.52700	0.50300	0
01/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.56200	0.53700	0
01/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28100	0.27000	180
01/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.49400	0.47200	0
01/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.69700	0.74300	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.56500	0.60800	0
01/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.48400	1.54100	0
01/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.63000	0.67400	0
01/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.59700	0.64000	0
01/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.07420	8.00670	659
01/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.54700	0.52700	0
01/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.53700	0.51700	0
01/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.55800	0.53800	0
01/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.41200	1.45900	0
01/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.49100	1.53800	0
01/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.45100	1.49800	0
01/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.72830	8.66180	0
01/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.22700	1.19400	0
01/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.20900	1.17600	0
01/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.41800	1.38400	200
01/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.24600	1.21300	0
01/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.96800	1.00100	0
01/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.69000	0.72200	0
01/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.03100	1.06400	0
01/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.99900	1.03200	0
01/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.80240	9.73590	0
01/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.80100	1.76400	0
01/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.78200	1.74500	0
01/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.82200	1.78400	0
01/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.17000	1.19800	0
01/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.23000	1.25900	0
01/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.19900	1.22800	0
01/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.49230	7.42900	162
01/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.07570	0.05817	0
01/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00468	0.00372	80
01/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.06032	0.04608	0
01/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.09460	0.07315	0
01/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10230	0.14415	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.71238	0.77472	0
01/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.16802	0.21708	0
01/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.13340	0.17917	0
01/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.58300	7.52730	967
01/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08675	0.08087	0
01/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08145	0.07604	0
01/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09249	0.08611	0
01/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.80949	0.85881	0
01/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.89845	0.94874	0
01/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.85375	0.90357	0
01/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.93800	11.86530	16,556
01/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.51000	0.44500	0
01/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.46500	0.40100	0
01/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.55600	0.48900	0
01/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00200	0.00100	9,000
01/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00800	0.00600	3,000
01/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.84500	0.77300	0
01/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.11200	0.08800	0
01/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.13200	0.10400	0
01/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.01600	0.01200	0
01/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.42100	0.35900	0
01/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.16000	0.12300	0
01/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.94300	0.87100	0
01/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.22400	0.17500	0
01/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.04000	0.02900	0
01/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.60200	0.53500	0
01/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.04200	0.97000	0
01/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.29700	0.24200	0
01/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05900	0.07700	0
01/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00400	0.00500	0
01/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01400	0.02000	0
01/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.40200	0.46400	0
01/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.08600	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00500	0.00600	768
01/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.12200	0.15800	6,000
01/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03300	0.04400	0
01/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.62800	0.69700	3,000
01/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.92000	0.99100	0
01/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.14400	0.18900	9,000
01/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.17400	0.22300	768
01/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00700	0.00800	0
01/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.61400	1.68600	0
01/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01800	0.02400	0
01/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02700	0.03600	0
01/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02200	0.03000	0
01/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.07420	12.01350	3,038
01/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.46700	0.43800	0
01/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.44000	0.41300	0
01/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.49400	0.46400	0
01/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.22000	0.25100	0
01/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.26600	0.30000	0
01/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.24300	0.27500	0
01/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.23980	12.16400	1,499
01/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.23300	0.22300	0
01/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.22600	0.21500	0
01/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.24000	0.23100	0
01/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.03000	0.97900	0
01/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.14000	0.16500	6,000
01/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.40000	1.46700	0
01/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.48600	1.55100	0
01/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.44300	1.50900	0
01/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09220	0.09240	3,840
01/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00272	0.00292	0
01/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00006	0.00009	0
01/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01221	0.01241	0
01/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00786	0.00769	0
01/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00052	0.00052	0
01/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09340	0.09370	25
01/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00062	0.00066	0
01/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00021	0.00023	0
01/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00202	0.00213	0
01/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00662	0.00643	0
01/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02481	0.02453	0
01/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01522	0.01496	0
01/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.97070	10.00010	23,489
01/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.05500	0.06800	0
01/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.04200	0.05400	0
01/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.07100	0.08600	0
01/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.92200	0.95100	0
01/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.02400	0.03300	0
01/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.21400	0.23900	0
01/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.97200	1.00100	0
01/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.14300	0.16700	0
01/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00400	0.00500	0
01/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.01800	0.02500	3,400
01/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.43100	0.45800	0
01/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00200	0.00200	3,400
01/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
01/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
01/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.09000	0.10700	0
01/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.11300	0.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.09200	0.08500	10,200
01/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.11900	0.10700	3,400
01/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.62900	1.60000	0
01/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.83100	0.80200	3,400
01/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.03000	1.00100	0
01/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.32900	1.30000	0
01/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01000	0.00800	0
01/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.98000	0.95100	0
01/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.77900	1.75000	0
01/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.93000	0.90200	0
01/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.52900	1.50000	0
01/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.13000	1.10100	0
01/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.34700	0.32500	10,200
01/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.78100	0.75300	0
01/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.63300	0.60500	0
01/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07200	0.06700	0
01/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04300	0.03900	0
01/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.30300	0.28300	0
01/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.15000	0.13600	0
01/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.22100	0.20400	0
01/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.18400	0.16800	0
01/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.09720	10.13750	26,620
01/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.17900	0.19600	0
01/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.16600	0.18200	0
01/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.58700	0.62400	0
01/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.19300	0.21100	0
01/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.20900	0.22800	1,000
01/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.44800	0.48000	0
01/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.15100	0.14300	1,000
01/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.44600	0.42400	0
01/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.41200	0.39100	0
01/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.09000	0.08700	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.51900	0.49500	0
01/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.48200	0.45900	0
01/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.25040	10.27840	1,250
01/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.26500	0.27600	0
01/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.24900	0.26000	0
01/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.90500	0.94900	0
01/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.28100	0.29300	0
01/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.70600	0.69000	0
01/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10500	0.12100	10,200
01/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.77400	0.75700	0
01/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.74000	0.72300	0
01/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.65120	10.67790	500
01/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.55800	0.57000	0
01/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.54600	0.55800	0
01/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.57000	0.58200	0
01/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.36200	1.34700	0
01/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.43800	1.42300	0
01/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.40000	1.38500	0
01/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.06590	8.04330	16,184
01/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.81700	0.79400	0
01/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.76700	0.74400	0
01/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.86600	0.84400	0
01/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.66700	0.64500	0
01/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.11600	1.09300	0
01/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.32600	0.30600	0
01/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.61800	0.59500	0
01/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.06600	1.04300	0
01/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.86600	1.84300	0
01/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.19400	0.18000	0
01/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02800	0.03700	0
01/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01000	0.01300	0
01/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.07850	8.06320	8,315
01/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.48700	0.48300	0
01/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.52800	0.52200	0
01/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.44900	0.44500	0
01/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.07100	0.08200	0
01/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05000	0.05900	0
01/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05900	0.07000	0
01/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.11440	8.08910	2,728
01/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.25300	0.25700	0
01/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.23500	0.24000	0
01/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.27100	0.27500	0
01/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.34300	0.37200	0
01/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.40700	0.43700	0
01/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.37500	0.40400	0
01/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.16570	9.15290	0
01/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.13500	2.15200	0
01/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.09600	2.11500	0
01/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.17800	2.19400	0
01/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26200	0.29100	0
01/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28000	0.31200	0
01/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.26900	0.29900	0
01/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.60280	7.51700	10
01/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.11400	0.06200	0
01/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.14700	0.08400	0
01/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.08500	0.04600	0
01/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08200	0.12900	0
01/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04400	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06100	0.09500	0
01/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.67830	7.60010	0
01/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.07100	0.05600	0
01/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06400	0.05000	0
01/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07900	0.06200	0
01/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.50100	0.56200	0
01/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.58600	0.65000	0
01/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.54300	0.60600	0
01/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.02520	0.02150	0
01/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.24640	0.26960	100,000
01/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.02260	0.01930	12,500
01/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03460	0.03200	12,500
01/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.04890	0.04220	5,670
01/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.27230	8.29450	6,532
01/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.02000	0.02400	0
01/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.02600	0.03100	0
01/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01500	0.01800	0
01/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.39300	0.37400	0
01/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.30400	0.28700	0
01/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.34800	0.33000	0
01/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.38220	8.41490	0
01/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.10300	0.10700	0
01/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.09600	0.09900	0
01/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.11000	0.11400	0
01/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.77800	0.74900	0
01/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.86400	0.83400	0
01/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.82100	0.79200	0
01/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.51750	8.54070	25
01/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.32300	0.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.30900	0.32100	0
01/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.33900	0.35300	0
01/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.52200	0.51200	0
01/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.59200	0.58000	0
01/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.55600	0.54600	0
01/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.26510	6.28590	0
01/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.05500	0.06500	0
01/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.05100	0.06000	0
01/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.05900	0.07000	0
01/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06800	0.05800	0
01/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.08000	0.06800	0
01/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.07400	0.06300	0
01/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.31020	6.33820	0
01/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.15800	0.17600	0
01/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.13700	0.15000	0
01/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.18600	0.20500	0
01/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.12600	0.11700	0
01/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.17700	0.16200	0
01/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14800	0.13800	0
01/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
01/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
01/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
01/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.18890	1.17990	0
01/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01120	0.00850	0
01/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00210	0.00160	0
01/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04200	0.03480	0
01/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00310	0.00490	0
01/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06320	0.07170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02230	0.02860	0
01/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.20160	1.19350	0
01/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.06980	0.06450	0
01/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04200	0.03870	0
01/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.10830	0.10160	0
01/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00670	0.00810	0
01/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.04040	0.04520	0
01/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01820	0.02100	0
Future Open Interest							533,210.00
Option Open Interest							385,424.00
Grand Total							918,634.00