



# Currency Futures & Options Monthly Statistics

From: 01/03/2012 To: 30/03/2012

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
02/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.54450	7.49230	186,606
02/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.51100	0.46100	0
02/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.46200	0.41200	0
02/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.56100	0.51000	0
02/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.54700	0.49600	0
02/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.40000	0.35100	30,100
02/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.30800	0.26300	0
02/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.74500	0.69300	0
02/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.35300	0.30600	0
02/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.79500	0.74300	0
02/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.09400	0.07600	0
02/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.01500	0.01200	0
02/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.18600	0.15100	0
02/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
02/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
02/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
02/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
02/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.99500	0.94300	0
02/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.04500	0.99200	0
02/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.19500	1.14200	0
02/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.44500	1.39200	0
02/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00200	0.00100	0
02/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00100	0.00100	6,750



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
02/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
02/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00400	0.00300	0
02/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.84500	0.79300	0
02/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00300	0.00200	0
02/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.69500	0.64400	0
02/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.01200	0.01000	4,350
02/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.44800	0.39900	6,500
02/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.89500	0.84300	0
02/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.15100	0.12100	0
02/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00500	0.00500	0
02/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.02300	0.01900	0
02/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.49700	0.44700	0
02/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.94500	0.89300	0
02/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.02900	0.02400	0
02/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.01000	0.00800	0
02/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.01900	0.01500	0
02/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00600	0.00600	0
02/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.22400	0.18500	0
02/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.26400	0.22200	0
02/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.64600	0.59400	0
02/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.04700	0.03800	0
02/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00800	0.00700	0
02/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.12000	0.09500	5,000
02/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.14500	1.09200	0
02/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.39500	1.34200	0
02/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.07500	0.06000	0
02/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00400	0.00400	6,620
02/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.34500	1.29200	0
02/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.59600	0.54500	0
02/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.03700	0.03000	0
02/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00200	0.00200	4,850
02/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.09500	1.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.05900	0.04800	0
02/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.16500	0.20600	166
02/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.85800	0.91000	0
02/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.24300	0.28800	0
02/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00300	0
02/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.71000	0.76200	0
02/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.13100	0.16800	13,860
02/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.07600	0.10300	2,520
02/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.56400	0.61500	366
02/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.20300	0.24600	0
02/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02000	0.03000	100
02/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03000	0.04300	0
02/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.61200	0.66400	0
02/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.37500	0.42300	0
02/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.51600	0.56600	4,620
02/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.28500	0.33200	250
02/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00300	0.00500	0
02/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.32900	0.37700	0
02/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.66100	0.71300	0
02/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05700	0.07900	0
02/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00400	0.00700	0
02/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.46800	0.51800	7,051
02/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.80900	0.86000	250
02/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
02/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.76000	0.81100	0
02/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.05700	1.10900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.25600	1.30800	0
02/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.45600	1.50800	0
02/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.95700	1.00900	190
02/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.90800	0.95900	250
02/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
02/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.95600	2.00800	0
02/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.70600	1.75800	0
02/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.15700	1.20800	0
02/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.10700	1.15900	176
02/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.20600	1.25800	0
02/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.65600	1.70800	0
02/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04200	0.05900	0
02/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.42100	0.47000	0
02/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.10000	0.13400	9,200
02/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.01400	0
02/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01400	0.02100	0
02/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00600	0.00900	0
02/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00300	0.00400	1,000
02/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00300	0.00400	0
02/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00400	0.00600	0
02/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00300	0.00500	0
02/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.64470	7.58300	93,901
02/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.48700	0.44200	0
02/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.45300	0.41000	0
02/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11600	0.10500	10,000
02/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.22500	0.20200	0
02/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.05200	0.04900	5,000
02/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.24300	0.21800	0
02/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.52500	0.47600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13300	0.12100	0
02/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.91500	0.85700	4,850
02/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07800	0.07200	0
02/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06500	0.06000	0
02/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05800	0.05400	0
02/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.68700	0.63400	0
02/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.33400	0.30000	0
02/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.15400	0.13900	0
02/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03400	0.03300	0
02/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.50900	0.55600	2,000
02/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.18900	0.21700	14,000
02/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.04200	0.05100	2,000
02/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.16300	1.22100	132
02/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.07000	1.12700	0
02/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.93300	0.98900	100
02/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.58800	0.63800	132
02/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02000	0.02400	0
02/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08000	0.09300	0
02/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.29800	0.33500	10,000
02/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.63900	1.70000	0
02/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.33000	0.36900	5,000
02/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.25700	1.31600	0
02/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.67100	0.72200	132
02/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10800	0.12700	0
02/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09200	0.10900	0
02/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.74680	7.69300	7,183
02/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.67800	0.63800	0
02/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.64300	0.60400	0
02/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.71400	0.67300	16,000
02/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.20400	0.19300	2,500
02/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.27000	0.25400	0
02/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.14500	0.13800	0
02/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.40200	0.37700	0
02/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.60900	0.57100	37,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11500	0.11000	360
02/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.32800	0.30800	0
02/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.17100	0.16300	2,000
02/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10600	0.10300	5,500
02/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.19800	1.24500	1,500
02/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.02400	1.07000	4,000
02/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.55900	1.61000	0
02/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.48100	0.51500	360
02/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.46800	1.51700	0
02/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.35500	0.38400	2,500
02/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.85700	0.90000	0
02/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.62300	0.66100	2,000
02/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11700	0.13000	9,200
02/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.16200	0.17800	0
02/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.14600	0.16100	0
02/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.13100	0.14500	0
02/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.84780	7.79340	9,800
02/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.54900	0.52200	0
02/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20300	0.19500	540
02/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.52800	0.50200	0
02/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.57000	0.54200	0
02/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43600	0.41400	300
02/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.45500	1.50200	0
02/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.37200	0.39900	0
02/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.58800	0.62100	540
02/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.43000	0.45900	0
02/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.40100	0.42900	0
02/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.95380	7.89750	0
02/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.57000	0.54400	0
02/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.55200	0.52700	0
02/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.58900	0.56200	0
02/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.29100	0.28100	180
02/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.51800	0.49400	0
02/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.66400	0.69700	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53500	0.56500	0
02/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.43700	1.48400	0
02/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.59800	0.63000	0
02/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.56600	0.59700	0
02/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.12950	8.07420	659
02/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56300	0.54700	0
02/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57500	0.55800	0
02/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55200	0.53700	0
02/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.45000	1.49100	0
02/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.37300	1.41200	0
02/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.41100	1.45100	0
02/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.78160	8.72830	0
02/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.25500	1.22700	0
02/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.23500	1.20900	0
02/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.27500	1.24600	0
02/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.44800	1.41800	200
02/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.94300	0.96800	0
02/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.66600	0.69000	0
02/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.00300	1.03100	0
02/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.97300	0.99900	0
02/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.85570	9.80240	0
02/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.82600	1.80100	0
02/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.80600	1.78200	0
02/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.84700	1.82200	0
02/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.14100	1.17000	0
02/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.20000	1.23000	0
02/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.17000	1.19900	0
02/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.54450	7.49230	162
02/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.09360	0.07570	0
02/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.07464	0.06032	0
02/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.12031	0.09460	0
02/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00536	0.00468	80
02/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.07581	0.10230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.66086	0.71238	0
02/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.13014	0.16802	0
02/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.09910	0.13340	0
02/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.64470	7.58300	967
02/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.09460	0.08675	0
02/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08860	0.08145	0
02/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.10113	0.09249	0
02/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.75643	0.80949	0
02/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.84390	0.89845	0
02/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.79990	0.85375	0
02/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.95400	11.93800	16,556
02/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.52200	0.51000	0
02/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.47700	0.46500	0
02/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.56900	0.55600	0
02/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.43200	0.42100	0
02/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.16600	0.16000	0
02/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.95800	0.94300	0
02/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.23200	0.22400	0
02/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.04300	0.04000	0
02/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.61600	0.60200	0
02/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.05700	1.04200	0
02/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.30700	0.29700	0
02/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.85900	0.84500	0
02/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.11700	0.11200	0
02/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.13700	0.13200	0
02/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.01900	0.01600	0
02/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00800	0.00800	3,000
02/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00200	0.00200	9,000
02/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.59800	1.61400	0
02/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.61500	0.62800	3,000
02/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.90400	0.92000	0
02/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.13300	0.14400	9,000
02/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.16300	0.17400	768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00500	0.00700	0
02/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05300	0.05900	0
02/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00300	0.00400	0
02/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01200	0.01400	0
02/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.38900	0.40200	0
02/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07800	0.08600	0
02/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00400	0.00500	768
02/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.11200	0.12200	6,000
02/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02800	0.03300	0
02/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01500	0.01800	0
02/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02300	0.02700	0
02/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01800	0.02200	0
02/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.10500	12.07420	4,388
02/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.48700	0.46700	0
02/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.51600	0.49400	0
02/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.45900	0.44000	0
02/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.25400	0.26600	0
02/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.21100	0.22000	0
02/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.23200	0.24300	0
02/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.25920	12.23980	1,499
02/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.22900	0.23300	0
02/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.22200	0.22600	0
02/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.23700	0.24000	0
02/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.05300	1.03000	0
02/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.14400	0.14000	6,000
02/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.37800	1.40000	0
02/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.46300	1.48600	0
02/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.42000	1.44300	0
02/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09240	0.09220	3,840
02/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00283	0.00272	0
02/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01240	0.01221	0
02/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00006	0.00006	0
02/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00766	0.00786	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
02/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00043	0.00052	0
02/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09380	0.09340	25
02/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00064	0.00062	0
02/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00021	0.00021	0
02/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00213	0.00202	0
02/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00633	0.00662	0
02/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02441	0.02481	0
02/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01484	0.01522	0
02/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.95600	9.97070	22,489
02/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.04800	0.05500	0
02/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.03700	0.04200	0
02/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.06200	0.07100	0
02/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.90700	0.92200	0
02/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.02100	0.02400	0
02/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.20000	0.21400	0
02/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.95700	0.97200	0
02/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.13000	0.14300	0
02/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.01600	0.01800	3,400
02/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.41500	0.43100	0
02/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00200	0.00200	3,400
02/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
02/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.10100	0.11300	0
02/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
02/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.08000	0.09000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.12400	0.11900	3,400
02/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.09500	0.09200	10,200
02/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.64400	1.62900	0
02/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.84600	0.83100	3,400
02/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.04500	1.03000	0
02/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.34400	1.32900	0
02/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00900	0.01000	0
02/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.99500	0.98000	0
02/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.79400	1.77900	0
02/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.94500	0.93000	0
02/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.54400	1.52900	0
02/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.14500	1.13000	0
02/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.36000	0.34700	10,200
02/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.79600	0.78100	0
02/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.64700	0.63300	0
02/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07400	0.07200	0
02/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04400	0.04300	0
02/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.31500	0.30300	0
02/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.15600	0.15000	0
02/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.23100	0.22100	0
02/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.19200	0.18400	0
02/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.09500	10.09720	29,520
02/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.17900	0.17900	0
02/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.16600	0.16600	0
02/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.19300	0.19300	0
02/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.20800	0.20900	1,000
02/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.44600	0.44800	0
02/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.58400	0.58700	0
02/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.08900	0.09000	1,000
02/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.15100	0.15100	1,000
02/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.44800	0.44600	0
02/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.41300	0.41200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.52100	0.51900	0
02/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.48400	0.48200	0
02/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.23760	10.25040	1,250
02/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.25900	0.26500	0
02/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.24400	0.24900	0
02/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.89400	0.90500	0
02/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.27500	0.28100	0
02/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.71300	0.70600	0
02/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10600	0.10500	10,200
02/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.78200	0.77400	0
02/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.74700	0.74000	0
02/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.64090	10.65120	500
02/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.54300	0.55800	0
02/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.53200	0.54600	0
02/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.55500	0.57000	0
02/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.35700	1.36200	0
02/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.43400	1.43800	0
02/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.39500	1.40000	0
02/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.09880	8.06590	16,184
02/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.84900	0.81700	0
02/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.79900	0.76700	0
02/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.89900	0.86600	0
02/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.70000	0.66700	0
02/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.14900	1.11600	0
02/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.35500	0.32600	0
02/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.65000	0.61800	0
02/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.09900	1.06600	0
02/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.22000	0.19400	0
02/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.89900	1.86600	0
02/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02100	0.02800	0
02/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00600	0.01000	0
02/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.12080	8.07850	8,315
02/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.52200	0.48700	0
02/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.48100	0.44900	0
02/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.56300	0.52800	0
02/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04200	0.05000	0
02/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06000	0.07100	0
02/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05100	0.05900	0
02/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.14590	8.11440	2,728
02/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.26500	0.25300	0
02/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.24700	0.23500	0
02/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.28500	0.27100	0
02/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.32600	0.34300	0
02/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.38800	0.40700	0
02/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.35600	0.37500	0
02/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.16880	9.16570	0
02/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.13800	2.13500	0
02/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.09900	2.09600	0
02/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.18100	2.17800	0
02/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26200	0.26200	0
02/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28000	0.28000	0
02/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.26900	0.26900	0
02/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.63380	7.60280	10
02/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.13100	0.11400	0
02/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.10000	0.08500	0
02/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.16700	0.14700	0
02/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03300	0.04400	0
02/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06600	0.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04700	0.06100	0
02/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.71930	7.67830	0
02/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.07400	0.07100	0
02/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06600	0.06400	0
02/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.08300	0.07900	0
02/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.46400	0.50100	0
02/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54700	0.58600	0
02/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.50500	0.54300	0
02/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.02800	0.02520	0
02/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.22780	0.24640	100,000
02/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.02510	0.02260	12,500
02/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03700	0.03460	12,500
02/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.05560	0.04890	5,670
02/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.25350	8.27230	6,532
02/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01300	0.02000	0
02/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00900	0.01500	0
02/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.01800	0.02600	0
02/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.31500	0.30400	0
02/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.40600	0.39300	0
02/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.36000	0.34800	0
02/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.37300	8.38220	0
02/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.09100	0.10300	0
02/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.08400	0.09600	0
02/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.09800	0.11000	0
02/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.77500	0.77800	0
02/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.86100	0.86400	0
02/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.81800	0.82100	0
02/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.49740	8.51750	25
02/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.31200	0.32300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.32800	0.33900	0
02/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.29700	0.30900	0
02/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.60000	0.59200	0
02/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.53100	0.52200	0
02/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.56500	0.55600	0
02/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.28300	6.26510	0
02/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.06200	0.05500	0
02/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.05800	0.05100	0
02/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.06700	0.05900	0
02/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.05800	0.06800	0
02/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.06900	0.08000	0
02/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06300	0.07400	0
02/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.33640	6.31020	0
02/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.17300	0.15800	0
02/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.14700	0.13700	0
02/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.20200	0.18600	0
02/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11600	0.12600	0
02/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16100	0.17700	0
02/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13700	0.14800	0
02/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
02/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
02/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
02/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19760	1.18890	0
02/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01450	0.01120	0
02/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04950	0.04200	0
02/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00290	0.00210	0
02/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05530	0.06320	0
02/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00190	0.00310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01690	0.02230	0
02/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21200	1.20160	0
02/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07760	0.06980	0
02/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04750	0.04200	0
02/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11760	0.10830	0
02/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00560	0.00670	0
02/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03550	0.04040	0
02/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01560	0.01820	0
05/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.57240	7.54450	184,393
05/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.53800	0.51100	0
05/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.48900	0.46200	0
05/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.58800	0.56100	0
05/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.57400	0.54700	0
05/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.42600	0.40000	30,100
05/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.33000	0.30800	0
05/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.77300	0.74500	0
05/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.37700	0.35300	0
05/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.82300	0.79500	0
05/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.10100	0.09400	0
05/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.01300	0.01500	0
05/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.20100	0.18600	0
05/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00200	0.00400	0
05/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.87300	0.84500	0
05/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.72300	0.69500	0
05/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.01000	0.01200	4,350
05/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.47500	0.44800	6,500
05/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.92300	0.89500	0
05/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.16400	0.15100	0
05/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00400	0.00500	0
05/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.02100	0.02300	0
05/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.52400	0.49700	0
05/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.97200	0.94500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.02700	0.02900	0
05/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00800	0.01000	0
05/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.01600	0.01900	0
05/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00500	0.00600	0
05/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.24200	0.22400	0
05/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.28500	0.26400	0
05/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.67300	0.64600	0
05/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.04600	0.04700	0
05/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00600	0.00800	0
05/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.13000	0.12000	5,000
05/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.17200	1.14500	0
05/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.42200	1.39500	0
05/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.07600	0.07500	0
05/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00300	0.00400	6,620
05/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.37200	1.34500	0
05/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.62300	0.59600	0
05/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.03500	0.03700	0
05/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00100	0.00200	4,850
05/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.12200	1.09500	0
05/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.05900	0.05900	0
05/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.02200	0.99500	0
05/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.07200	1.04500	0
05/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.22200	1.19500	0
05/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.47200	1.44500	0
05/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00100	0.00200	0
05/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00100	0.00100	6,750
05/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
05/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
05/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
05/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
05/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
05/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.62800	1.65600	0
05/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.92800	1.95600	0
05/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.67800	1.70600	0
05/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.12800	1.15700	0
05/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.07800	1.10700	176
05/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.17800	1.20600	0
05/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.02900	1.05700	0
05/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.22800	1.25600	0
05/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.42800	1.45600	0
05/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.92900	0.95700	190
05/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.87900	0.90800	250
05/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
05/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.13700	0.16500	166
05/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.82900	0.85800	0
05/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.21300	0.24300	0
05/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00200	0
05/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.68100	0.71000	0
05/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10400	0.13100	13,860
05/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05800	0.07600	2,520
05/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.53400	0.56400	366
05/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.17400	0.20300	0
05/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00100	0.00200	0
05/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01300	0.02000	100
05/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02000	0.03000	0
05/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.58300	0.61200	0
05/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.34400	0.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.48600	0.51600	4,620
05/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.25500	0.28500	250
05/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.29900	0.32900	0
05/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.63200	0.66100	0
05/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04200	0.05700	0
05/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00300	0.00400	0
05/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.43800	0.46800	7,051
05/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.78000	0.80900	250
05/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
05/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.73000	0.76000	0
05/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02900	0.04200	0
05/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.39100	0.42100	0
05/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07900	0.10000	9,200
05/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00500	0.00900	0
05/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.01400	0
05/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00400	0.00600	0
05/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00300	1,000
05/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00300	0.00400	0
05/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.67280	7.64470	93,994
05/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.50600	0.48700	0
05/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.46900	0.45300	0
05/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.54500	0.52500	0
05/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13500	0.13300	0
05/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.94200	0.91500	4,850
05/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07800	0.07800	0
05/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06400	0.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05700	0.05800	0
05/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.71100	0.68700	0
05/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.34600	0.33400	0
05/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.15700	0.15400	0
05/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11700	0.11600	10,000
05/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.23000	0.22500	0
05/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03400	0.03400	0
05/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.05100	0.05200	5,000
05/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.24900	0.24300	0
05/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.27600	0.29800	10,000
05/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.61100	1.63900	0
05/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.30700	0.33000	5,000
05/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.22800	1.25700	0
05/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.64400	0.67100	132
05/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.48400	0.50900	2,000
05/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.17300	0.18900	14,000
05/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03800	0.04200	2,000
05/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.13400	1.16300	132
05/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.04100	1.07000	0
05/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.90500	0.93300	100
05/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.56200	0.58800	132
05/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01900	0.02000	0
05/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07200	0.08000	0
05/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.09600	0.10800	0
05/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.08300	0.09200	0
05/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.77530	7.74680	7,183
05/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.69800	0.67800	0
05/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.66200	0.64300	0
05/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.73500	0.71400	16,000
05/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.62800	0.60900	37,000
05/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11500	0.11500	360
05/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.33400	0.32800	0
05/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.17300	0.17100	2,000
05/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.14600	0.14500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.41000	0.40200	0
05/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10700	0.10600	5,500
05/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.20600	0.20400	2,500
05/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.27300	0.27000	0
05/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.59800	0.62300	2,000
05/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.17100	1.19800	1,500
05/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.33500	0.35500	2,500
05/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.83100	0.85700	0
05/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.99800	1.02400	4,000
05/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.53200	1.55900	0
05/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.45900	0.48100	360
05/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.44000	1.46800	0
05/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11000	0.11700	9,200
05/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.15300	0.16200	0
05/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13700	0.14600	0
05/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.12300	0.13100	0
05/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.87720	7.84780	9,800
05/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.55900	0.54900	0
05/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.53800	0.52800	0
05/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.58200	0.57000	0
05/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20500	0.20300	540
05/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.44400	0.43600	300
05/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.42800	1.45500	0
05/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35500	0.37200	0
05/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.56700	0.58800	540
05/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.41100	0.43000	0
05/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.38200	0.40100	0
05/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.98460	7.95380	0
05/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.57900	0.57000	0
05/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.56100	0.55200	0
05/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.59700	0.58900	0
05/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.29400	0.29100	180
05/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.52600	0.51800	0
05/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64100	0.66400	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.51200	0.53500	0
05/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.40900	1.43700	0
05/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.57600	0.59800	0
05/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.54400	0.56600	0
05/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.16430	8.12950	659
05/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.57100	0.56300	0
05/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55900	0.55200	0
05/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.58200	0.57500	0
05/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.34600	1.37300	0
05/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.42300	1.45000	0
05/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.38500	1.41100	0
05/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.81060	8.78160	0
05/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.26400	1.25500	0
05/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46100	1.44800	200
05/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.24500	1.23500	0
05/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.28400	1.27500	0
05/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.92300	0.94300	0
05/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.65000	0.66600	0
05/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.98400	1.00300	0
05/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.95300	0.97300	0
05/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.88470	9.85570	0
05/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.83800	1.82600	0
05/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.85900	1.84700	0
05/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.81700	1.80600	0
05/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.18200	1.20000	0
05/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.12400	1.14100	0
05/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.15300	1.17000	0
05/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.57240	7.54450	162
05/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.10079	0.09360	0
05/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00361	0.00536	80
05/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.07587	0.07464	0
05/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.13012	0.12031	0
05/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05772	0.07581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.63121	0.66086	0
05/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.10347	0.13014	0
05/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07839	0.09910	0
05/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.67280	7.64470	867
05/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.09466	0.09460	0
05/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08851	0.08860	0
05/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.10135	0.10113	0
05/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.72855	0.75643	0
05/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.81571	0.84390	0
05/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.77186	0.79990	0
05/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.01090	11.95400	30,001
05/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.57300	0.52200	0
05/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.52600	0.47700	0
05/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.62100	0.56900	0
05/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.48000	0.43200	0
05/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.19200	0.16600	0
05/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.01400	0.95800	0
05/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.26500	0.23200	0
05/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.04400	0.04300	0
05/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.66900	0.61600	0
05/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.11300	1.05700	0
05/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.34700	0.30700	0
05/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.91500	0.85900	0
05/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.12900	0.11700	0
05/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.15900	0.13700	0
05/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00100	0.00200	9,000
05/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.01800	0.01900	0
05/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00700	0.00800	3,000
05/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.54000	1.59800	0
05/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.55700	0.61500	3,000
05/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.84600	0.90400	0
05/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.09800	0.13300	9,000
05/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.11800	0.16300	768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00400	0.00500	0
05/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03600	0.05300	0
05/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00200	0.00300	0
05/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00800	0.01200	0
05/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.33300	0.38900	0
05/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05400	0.07800	0
05/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00300	0.00400	768
05/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.08100	0.11200	6,000
05/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.01900	0.02800	0
05/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01000	0.01500	0
05/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01500	0.02300	0
05/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01200	0.01800	0
05/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.16250	12.10500	4,468
05/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.51500	0.48700	0
05/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.54500	0.51600	0
05/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.48500	0.45900	0
05/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.22300	0.25400	0
05/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.18300	0.21100	0
05/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.20300	0.23200	0
05/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.31670	12.25920	1,499
05/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.23000	0.22900	0
05/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.22200	0.22200	0
05/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.23800	0.23700	0
05/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.09800	1.05300	0
05/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.13100	0.14400	6,000
05/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.32100	1.37800	0
05/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.40500	1.46300	0
05/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.36300	1.42000	0
05/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09300	0.09240	3,840
05/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00319	0.00283	0
05/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00003	0.00006	0
05/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01300	0.01240	0
05/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00703	0.00766	0
05/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00019	0.00043	0
05/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09440	0.09380	25
05/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00064	0.00064	0
05/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00223	0.00213	0
05/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00021	0.00021	0
05/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02381	0.02441	0
05/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00583	0.00633	0
05/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01424	0.01484	0
05/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.01270	9.95600	22,479
05/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.06000	0.04800	0
05/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.04500	0.03700	0
05/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.07700	0.06200	0
05/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.96300	0.90700	0
05/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.02600	0.02100	0
05/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.24100	0.20000	0
05/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.01300	0.95700	0
05/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.16400	0.13000	0
05/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
05/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.01900	0.01600	3,400
05/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.46900	0.41500	0
05/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00100	0.00200	3,400
05/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
05/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.12900	0.10100	0
05/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
05/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.09900	0.08000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.08600	0.12400	3,400
05/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.06600	0.09500	10,200
05/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.58700	1.64400	0
05/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.78800	0.84600	3,400
05/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.98800	1.04500	0
05/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.28700	1.34400	0
05/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00600	0.00900	0
05/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.93800	0.99500	0
05/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.73700	1.79400	0
05/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.88800	0.94500	0
05/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.48700	1.54400	0
05/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.08700	1.14500	0
05/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.30600	0.36000	10,200
05/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.73900	0.79600	0
05/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.59000	0.64700	0
05/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05100	0.07400	0
05/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02800	0.04400	0
05/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.26300	0.31500	0
05/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11400	0.15600	0
05/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.18200	0.23100	0
05/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.14700	0.19200	0
05/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.15140	10.09500	29,670
05/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.18800	0.17900	0
05/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.17400	0.16600	0
05/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.62500	0.58400	0
05/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.20300	0.19300	0
05/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.21900	0.20800	1,000
05/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.47700	0.44600	0
05/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.12600	0.15100	1,000
05/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.40200	0.44800	0
05/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.36800	0.41300	0
05/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.07400	0.08900	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.47300	0.52100	0
05/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.43700	0.48400	0
05/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.29380	10.23760	1,250
05/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.27700	0.25900	0
05/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.26000	0.24400	0
05/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.93800	0.89400	0
05/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.29400	0.27500	0
05/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.67600	0.71300	0
05/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09400	0.10600	10,200
05/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.74200	0.78200	0
05/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.70900	0.74700	0
05/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.70770	10.64090	500
05/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.56300	0.54300	0
05/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.55100	0.53200	0
05/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.57500	0.55500	0
05/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.31000	1.35700	0
05/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.38600	1.43400	0
05/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.34800	1.39500	0
05/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.08280	8.09880	16,184
05/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.83300	0.84900	0
05/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.78300	0.79900	0
05/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.88300	0.89900	0
05/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.68300	0.70000	0
05/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.13300	1.14900	0
05/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.33900	0.35500	0
05/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.63400	0.65000	0
05/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.08300	1.09900	0
05/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.20300	0.22000	0
05/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.88300	1.89900	0
05/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02000	0.02100	0
05/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
05/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
05/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.10480	8.12080	8,315
05/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.50600	0.52200	0
05/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.54700	0.56300	0
05/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.46500	0.48100	0
05/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06000	0.06000	0
05/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04200	0.04200	0
05/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05100	0.05100	0
05/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.13030	8.14590	2,728
05/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.25400	0.26500	0
05/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.23600	0.24700	0
05/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.27300	0.28500	0
05/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.32900	0.32600	0
05/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.39200	0.38800	0
05/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.36000	0.35600	0
05/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.13680	9.16880	0
05/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.10900	2.13800	0
05/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.07100	2.09900	0
05/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.15200	2.18100	0
05/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26500	0.26200	0
05/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28400	0.28000	0
05/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27200	0.26900	0
05/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.61900	7.63380	10
05/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.11300	0.13100	0
05/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.15000	0.16700	0
05/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.08100	0.10000	0
05/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06200	0.06600	0
05/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03100	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04400	0.04700	0
05/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.70430	7.71930	0
05/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06800	0.07400	0
05/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07700	0.08300	0
05/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06100	0.06600	0
05/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.55700	0.54700	0
05/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.47300	0.46400	0
05/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.51400	0.50500	0
05/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.02460	0.02800	0
05/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.21710	0.22780	100,000
05/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.02500	0.02510	12,500
05/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03880	0.03700	12,500
05/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.05880	0.05560	5,670
05/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.29940	8.25350	6,532
05/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01500	0.01300	0
05/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.02100	0.01800	0
05/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01100	0.00900	0
05/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.36200	0.40600	0
05/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.27200	0.31500	0
05/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.31600	0.36000	0
05/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.41950	8.37300	0
05/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.09800	0.09100	0
05/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.09100	0.08400	0
05/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.10500	0.09800	0
05/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.73600	0.77500	0
05/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.82200	0.86100	0
05/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.77900	0.81800	0
05/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.54460	8.49740	25
05/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.33400	0.31200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.31900	0.29700	0
05/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.35100	0.32800	0
05/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.50600	0.53100	0
05/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.57400	0.60000	0
05/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.53900	0.56500	0
05/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.22950	6.28300	0
05/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.03800	0.06200	0
05/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.03400	0.05800	0
05/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.04100	0.06700	0
05/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.08500	0.05800	0
05/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.09800	0.06900	0
05/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.09200	0.06300	0
05/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.28230	6.33640	0
05/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.14000	0.17300	0
05/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.12100	0.14700	0
05/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.16600	0.20200	0
05/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.13400	0.11600	0
05/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.18900	0.16100	0
05/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.15800	0.13700	0
05/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
05/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
05/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
05/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
05/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.20050	1.19760	0
05/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01470	0.01450	0
05/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00250	0.00290	0
05/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.05180	0.04950	0
05/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00130	0.00190	0
05/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05200	0.05530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01420	0.01690	0
05/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21500	1.21200	0
05/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07940	0.07760	0
05/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.12000	0.11760	0
05/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04820	0.04750	0
05/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03320	0.03550	0
05/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00500	0.00560	0
05/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01440	0.01560	0
06/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.65430	7.57240	183,810
06/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.61900	0.53800	0
06/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.57000	0.48900	0
06/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.66900	0.58800	0
06/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.65500	0.57400	0
06/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.50600	0.42600	30,100
06/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.40800	0.33000	0
06/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.85400	0.77300	0
06/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.45700	0.37700	0
06/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.90400	0.82300	0
06/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.14900	0.10100	0
06/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.01900	0.01300	0
06/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.26800	0.20100	0
06/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00400	0.00200	0
06/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.95400	0.87300	0
06/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00300	0.00200	0
06/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.80500	0.72300	0
06/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.01500	0.01000	4,350
06/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.55600	0.47500	6,500
06/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.00400	0.92300	0
06/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22600	0.16400	0
06/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00600	0.00400	0
06/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.03200	0.02100	0
06/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.60500	0.52400	0
06/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.05400	0.97200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.04100	0.02700	0
06/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.01100	0.00800	0
06/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.02400	0.01600	0
06/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00700	0.00500	0
06/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.31300	0.24200	0
06/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.36000	0.28500	0
06/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
06/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
06/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
06/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.30400	1.22200	0
06/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.55400	1.47200	0
06/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00200	0.00100	0
06/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00100	0.00100	6,750
06/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
06/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
06/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
06/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
06/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.75500	0.67300	0
06/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.06900	0.04600	0
06/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00900	0.00600	0
06/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.18600	0.13000	5,000
06/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.25400	1.17200	0
06/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.50400	1.42200	0
06/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.11700	0.07600	0
06/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00400	0.00300	6,620
06/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.45400	1.37200	0
06/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.70500	0.62300	0
06/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.05300	0.03500	0
06/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00200	0.00100	4,850
06/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.20400	1.12200	0
06/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.08800	0.05900	0
06/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.10400	1.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.15400	1.07200	0
06/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
06/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.08400	0.13700	166
06/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.74800	0.82900	0
06/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14900	0.21300	0
06/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
06/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.60000	0.68100	0
06/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06300	0.10400	13,860
06/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03200	0.05800	2,520
06/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.45500	0.53400	0
06/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.11500	0.17400	0
06/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
06/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.04700	1.12800	0
06/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.99700	1.07800	176
06/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.09600	1.17800	0
06/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.94700	1.02900	0
06/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.14600	1.22800	0
06/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.34600	1.42800	0
06/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.84700	0.92900	0
06/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.79800	0.87900	250
06/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.84600	1.92800	0
06/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.59600	1.67800	0
06/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.54600	1.62800	0
06/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00600	0.01300	100
06/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00900	0.02000	0
06/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.50300	0.58300	0
06/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.27000	0.34400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.40700	0.48600	4,620
06/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.18700	0.25500	250
06/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00100	0.00200	0
06/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.22800	0.29900	0
06/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.55200	0.63200	0
06/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02200	0.04200	0
06/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
06/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00200	0.00300	0
06/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.36100	0.43800	7,051
06/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
06/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.69900	0.78000	250
06/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00100	10,000
06/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.65000	0.73000	0
06/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01400	0.02900	0
06/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.31500	0.39100	0
06/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04500	0.07900	9,200
06/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
06/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00300	0.00500	0
06/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
06/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00400	0.00800	0
06/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00200	0.00400	0
06/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00200	1,000
06/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00100	0.00200	0
06/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00200	0.00300	0
06/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00100	0.00200	0
06/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.75580	7.67280	94,823
06/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.57100	0.50600	0
06/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.53100	0.46900	0
06/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.61100	0.54500	0
06/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.15700	0.13500	0
06/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.02000	0.94200	4,850
06/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.09100	0.07800	0
06/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.04000	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.26500	0.23000	0
06/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.07600	0.06400	0
06/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.06700	0.05700	0
06/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.78400	0.71100	0
06/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.39500	0.34600	0
06/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.18200	0.15700	0
06/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.13600	0.11700	10,000
06/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.06000	0.05100	5,000
06/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.28800	0.24900	0
06/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23200	0.27600	10,000
06/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.53400	1.61100	0
06/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.58000	0.64400	0
06/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.42600	0.48400	2,000
06/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13900	0.17300	14,000
06/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02800	0.03800	2,000
06/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.06100	1.13400	132
06/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.97000	1.04100	0
06/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.25900	0.30700	5,000
06/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.15400	1.22800	0
06/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.83500	0.90500	100
06/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.50100	0.56200	132
06/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01400	0.01900	0
06/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05500	0.07200	0
06/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07500	0.09600	0
06/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06500	0.08300	0
06/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.85880	7.77530	7,187
06/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.76100	0.69800	0
06/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.72300	0.66200	0
06/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.79900	0.73500	16,000
06/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68600	0.62800	37,000
06/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.12800	0.11500	360
06/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.36700	0.33400	0
06/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.19100	0.17300	2,000
06/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11900	0.10700	5,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.22800	0.20600	2,500
06/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.30100	0.27300	0
06/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.16200	0.14600	0
06/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.45100	0.41000	0
06/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.29200	0.33500	2,500
06/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.76900	0.83100	0
06/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.54200	0.59800	2,000
06/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.10300	1.17100	1,500
06/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.93200	0.99800	4,000
06/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.46000	1.53200	0
06/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.40800	0.45900	360
06/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.36900	1.44000	0
06/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09000	0.11000	9,200
06/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12700	0.15300	0
06/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11400	0.13700	0
06/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10200	0.12300	0
06/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.96140	7.87720	9,800
06/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.60200	0.55900	0
06/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.57900	0.53800	0
06/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.62600	0.58200	0
06/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.47900	0.44400	300
06/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.22400	0.20500	540
06/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.36300	1.42800	0
06/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.31500	0.35500	0
06/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.51800	0.56700	540
06/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.36800	0.41100	0
06/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.34100	0.38200	0
06/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.07050	7.98460	0
06/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.61500	0.57900	0
06/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.59600	0.56100	0
06/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.63500	0.59700	0
06/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.31100	0.29400	180
06/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.56000	0.52600	0
06/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.59000	0.64100	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.46500	0.51200	0
06/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.34100	1.40900	0
06/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.52600	0.57600	0
06/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.49500	0.54400	0
06/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.25040	8.16430	659
06/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.60000	0.57100	0
06/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.61200	0.58200	0
06/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.58800	0.55900	0
06/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.36600	1.42300	0
06/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.29000	1.34600	0
06/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.32800	1.38500	0
06/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.89340	8.81060	0
06/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.30700	1.26400	0
06/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.28700	1.24500	0
06/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.49900	1.46100	200
06/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.32800	1.28400	0
06/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88500	0.92300	0
06/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.60600	0.65000	0
06/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94400	0.98400	0
06/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91400	0.95300	0
06/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.96750	9.88470	0
06/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.88500	1.83800	0
06/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.86400	1.81700	0
06/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.90600	1.85900	0
06/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.08900	1.12400	0
06/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.14700	1.18200	0
06/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.11800	1.15300	0
06/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.65430	7.57240	162
06/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.14923	0.10079	0
06/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.11663	0.07587	0
06/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00558	0.00361	80
06/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.18577	0.13012	0
06/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03147	0.05772	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.55128	0.63121	0
06/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06233	0.10347	0
06/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04493	0.07839	0
06/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.75580	7.67280	867
06/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.11074	0.09466	0
06/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.10366	0.08851	0
06/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.11844	0.10135	0
06/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.66264	0.72855	0
06/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.74786	0.81571	0
06/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.70494	0.77186	0
06/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.06150	12.01090	39,898
06/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.62100	0.57300	0
06/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.57400	0.52600	0
06/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.67000	0.62100	0
06/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00200	0.00100	9,000
06/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00900	0.00700	3,000
06/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.96500	0.91500	0
06/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.16100	0.12900	0
06/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.19400	0.15900	0
06/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.02200	0.01800	0
06/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.52700	0.48000	0
06/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.22900	0.19200	0
06/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.06400	1.01400	0
06/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.30600	0.26500	0
06/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.05500	0.04400	0
06/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.71800	0.66900	0
06/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.16300	1.11300	0
06/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.39100	0.34700	0
06/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03000	0.03600	0
06/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00200	0.00200	0
06/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00700	0.00800	0
06/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.29400	0.33300	0
06/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04500	0.05400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00300	0.00300	768
06/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06800	0.08100	6,000
06/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.01600	0.01900	0
06/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.51100	0.55700	3,000
06/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.79800	0.84600	0
06/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08300	0.09800	9,000
06/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.10000	0.11800	768
06/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00400	0.00400	0
06/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.49100	1.54000	0
06/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00900	0.01000	0
06/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01300	0.01500	0
06/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01000	0.01200	0
06/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.21370	12.16250	4,560
06/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.55600	0.51500	0
06/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.52500	0.48500	0
06/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.58700	0.54500	0
06/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17300	0.18300	0
06/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21100	0.22300	0
06/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19200	0.20300	0
06/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.36750	12.31670	1,499
06/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.24600	0.23000	0
06/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.23800	0.22200	0
06/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.25500	0.23800	0
06/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.14100	1.09800	0
06/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.12400	0.13100	6,000
06/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.28800	1.32100	0
06/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.37100	1.40500	0
06/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.32900	1.36300	0
06/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09460	0.09300	3,840
06/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00467	0.00319	0
06/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01460	0.01300	0
06/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00010	0.00003	0
06/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00550	0.00703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00007	0.00019	0
06/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09590	0.09440	25
06/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00082	0.00064	0
06/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00027	0.00021	0
06/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00276	0.00223	0
06/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00486	0.00583	0
06/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02237	0.02381	0
06/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01292	0.01424	0
06/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.04610	10.01270	22,479
06/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.06700	0.06000	0
06/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.05200	0.04500	0
06/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.08700	0.07700	0
06/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.99600	0.96300	0
06/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.02900	0.02600	0
06/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.26800	0.24100	0
06/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.04600	1.01300	0
06/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.18600	0.16400	0
06/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00400	0.00300	0
06/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
06/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.02200	0.01900	3,400
06/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.50000	0.46900	0
06/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00200	0.00100	3,400
06/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
06/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
06/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.11600	0.09900	0
06/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.14900	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.05300	0.06600	10,200
06/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.07000	0.08600	3,400
06/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.55400	1.58700	0
06/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.75600	0.78800	3,400
06/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.95500	0.98800	0
06/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.25400	1.28700	0
06/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00400	0.00600	0
06/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.90500	0.93800	0
06/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.70400	1.73700	0
06/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.85500	0.88800	0
06/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.45400	1.48700	0
06/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.05400	1.08700	0
06/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.27600	0.30600	10,200
06/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.70600	0.73900	0
06/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.55800	0.59000	0
06/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04000	0.05100	0
06/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02200	0.02800	0
06/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.23300	0.26300	0
06/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09100	0.11400	0
06/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.15600	0.18200	0
06/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12100	0.14700	0
06/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.18500	10.15140	29,670
06/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.19900	0.18800	0
06/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.18400	0.17400	0
06/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.21500	0.20300	0
06/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.23200	0.21900	1,000
06/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.50400	0.47700	0
06/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.65600	0.62500	0
06/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.07100	0.07400	1,000
06/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.11900	0.12600	1,000
06/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.38000	0.40200	0
06/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.34700	0.36800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.44900	0.47300	0
06/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.41400	0.43700	0
06/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.32720	10.29380	1,250
06/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.28800	0.27700	0
06/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.27100	0.26000	0
06/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.30600	0.29400	0
06/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.98500	0.93800	0
06/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10800	0.09400	10,200
06/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.65400	0.67600	0
06/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.71900	0.74200	0
06/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.68600	0.70900	0
06/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.73830	10.70770	500
06/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.57000	0.56300	0
06/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.55800	0.55100	0
06/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.58200	0.57500	0
06/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.28700	1.31000	0
06/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.36300	1.38600	0
06/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.32500	1.34800	0
06/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.07250	8.08280	16,184
06/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.82300	0.83300	0
06/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.77300	0.78300	0
06/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.87300	0.88300	0
06/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.67300	0.68300	0
06/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.12300	1.13300	0
06/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.32800	0.33900	0
06/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.62300	0.63400	0
06/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.07300	1.08300	0
06/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.87300	1.88300	0
06/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.19300	0.20300	0
06/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02100	0.02000	0
06/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
06/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
06/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.09430	8.10480	8,315
06/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.49600	0.50600	0
06/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.45600	0.46500	0
06/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.53800	0.54700	0
06/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04400	0.04200	0
06/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06200	0.06000	0
06/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05200	0.05100	0
06/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.12100	8.13030	2,728
06/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.24900	0.25400	0
06/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.23100	0.23600	0
06/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.26800	0.27300	0
06/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.33300	0.32900	0
06/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.39600	0.39200	0
06/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.36400	0.36000	0
06/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.13800	9.13680	0
06/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.11400	2.10900	0
06/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.07500	2.07100	0
06/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.15700	2.15200	0
06/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26900	0.26500	0
06/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28700	0.28400	0
06/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27600	0.27200	0
06/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.64160	7.61900	10
06/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.12800	0.11300	0
06/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.09400	0.08100	0
06/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.16600	0.15000	0
06/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02400	0.03100	0
06/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05200	0.06200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03600	0.04400	0
06/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.72700	7.70430	0
06/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.07300	0.06800	0
06/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06600	0.06100	0
06/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.08200	0.07700	0
06/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45500	0.47300	0
06/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.53900	0.55700	0
06/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.49600	0.51400	0
06/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.02930	0.02460	0
06/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.18820	0.21710	100,000
06/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.03120	0.02500	12,500
06/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.04530	0.03880	12,500
06/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.07180	0.05880	5,670
06/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.33150	8.29940	6,779
06/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01700	0.01500	0
06/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01200	0.01100	0
06/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.02400	0.02100	0
06/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.24300	0.27200	0
06/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.33100	0.36200	0
06/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.28600	0.31600	0
06/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.45200	8.41950	0
06/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.10300	0.09800	0
06/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.09500	0.09100	0
06/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.11100	0.10500	0
06/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.70900	0.73600	0
06/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.79300	0.82200	0
06/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.75100	0.77900	0
06/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.57690	8.54460	25
06/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.33900	0.33400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.35600	0.35100	0
06/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.32300	0.31900	0
06/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.54600	0.57400	0
06/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.47900	0.50600	0
06/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.51200	0.53900	0
06/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.21680	6.22950	0
06/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.03300	0.03800	0
06/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.03000	0.03400	0
06/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.03600	0.04100	0
06/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.09300	0.08500	0
06/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.10700	0.09800	0
06/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.10000	0.09200	0
06/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.26980	6.28230	0
06/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.13400	0.14000	0
06/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.11600	0.12100	0
06/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.15900	0.16600	0
06/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.13900	0.13400	0
06/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.19600	0.18900	0
06/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.16400	0.15800	0
06/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
06/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
06/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
06/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
06/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
06/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.21330	1.20050	0
06/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.02130	0.01470	0
06/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06400	0.05180	0
06/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00390	0.00250	0
06/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04060	0.05200	0
06/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00070	0.00130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00800	0.01420	0
06/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.22840	1.21500	0
06/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.08950	0.07940	0
06/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05570	0.04820	0
06/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13330	0.12000	0
06/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00490	0.00500	0
06/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02730	0.03320	0
06/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01110	0.01440	0
07/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.66820	7.65430	183,865
07/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.63300	0.61900	0
07/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.58300	0.57000	0
07/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.68300	0.66900	0
07/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.66900	0.65500	0
07/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.52000	0.50600	30,100
07/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.42100	0.40800	0
07/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.86800	0.85400	0
07/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.47000	0.45700	0
07/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.91800	0.90400	0
07/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.15600	0.14900	0
07/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.01800	0.01900	0
07/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.28000	0.26800	0
07/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00300	0.00400	0
07/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.96800	0.95400	0
07/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00200	0.00300	0
07/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.81800	0.80500	0
07/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.01400	0.01500	4,350
07/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.56900	0.55600	6,500
07/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.01800	1.00400	0
07/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.23600	0.22600	0
07/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00500	0.00600	0
07/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.03100	0.03200	0
07/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.61900	0.60500	0
07/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.06800	1.05400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.04100	0.04100	0
07/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.01000	0.01100	0
07/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.02400	0.02400	0
07/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00600	0.00700	0
07/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.32600	0.31300	0
07/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.37300	0.36000	0
07/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.76900	0.75500	0
07/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.07000	0.06900	0
07/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00800	0.00900	0
07/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.19500	0.18600	5,000
07/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.26800	1.25400	0
07/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.51800	1.50400	0
07/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.12200	0.11700	0
07/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00400	0.00400	6,620
07/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.46800	1.45400	0
07/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.71900	0.70500	0
07/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.05400	0.05300	0
07/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00200	0.00200	4,850
07/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.21800	1.20400	0
07/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.09100	0.08800	0
07/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.11800	1.10400	0
07/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.16800	1.15400	0
07/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.31800	1.30400	0
07/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.56800	1.55400	0
07/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00100	0.00200	0
07/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00100	0.00100	6,750
07/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
07/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
07/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
07/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
07/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
07/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.53200	1.54600	0
07/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.83200	1.84600	0
07/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.58200	1.59600	0
07/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.03200	1.04700	0
07/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.98300	0.99700	176
07/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.08200	1.09600	0
07/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.93300	0.94700	0
07/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.13200	1.14600	0
07/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.33200	1.34600	0
07/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.83300	0.84700	0
07/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.78300	0.79800	250
07/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
07/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.07300	0.08400	166
07/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.73400	0.74800	0
07/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13600	0.14900	0
07/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.58600	0.60000	0
07/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05400	0.06300	13,860
07/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02700	0.03200	2,520
07/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.44000	0.45500	0
07/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.10200	0.11500	0
07/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00500	0.00600	100
07/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00800	0.00900	0
07/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.48800	0.50300	0
07/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.25600	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.39200	0.40700	4,620
07/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17300	0.18700	250
07/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.21300	0.22800	0
07/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.53700	0.55200	0
07/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01800	0.02200	0
07/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00100	0.00200	0
07/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.34600	0.36100	7,051
07/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.68400	0.69900	250
07/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00000	10,000
07/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.63500	0.65000	0
07/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01200	0.01400	0
07/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.30000	0.31500	0
07/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03800	0.04500	9,200
07/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00300	0
07/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00400	0
07/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00200	0.00200	0
07/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	1,000
07/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00100	0.00200	0
07/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.77000	7.75580	93,641
07/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.58100	0.57100	0
07/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.54100	0.53100	0
07/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.62200	0.61100	0
07/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.15800	0.15700	0
07/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.03400	1.02000	4,850
07/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.09100	0.09100	0
07/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.07500	0.07600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.06700	0.06700	0
07/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.79700	0.78400	0
07/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.40200	0.39500	0
07/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.18300	0.18200	0
07/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.13600	0.13600	10,000
07/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.04000	0.04000	0
07/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.26900	0.26500	0
07/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.06000	0.06000	5,000
07/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.29200	0.28800	0
07/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22200	0.23200	10,000
07/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.52000	1.53400	0
07/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.24900	0.25900	5,000
07/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.14000	1.15400	0
07/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.56600	0.58000	0
07/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.41300	0.42600	2,000
07/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13200	0.13900	14,000
07/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02700	0.02800	2,000
07/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.04700	1.06100	132
07/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.95500	0.97000	0
07/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.82100	0.83500	100
07/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.48800	0.50100	132
07/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01400	0.01400	0
07/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05200	0.05500	0
07/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07100	0.07500	0
07/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06100	0.06500	0
07/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.87330	7.85880	7,187
07/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.77200	0.76100	0
07/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.73300	0.72300	0
07/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.81100	0.79900	16,000
07/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.69600	0.68600	37,000
07/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11900	0.11900	5,500
07/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.23000	0.22800	2,500
07/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.30500	0.30100	0
07/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.12800	0.12800	360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.37200	0.36700	0
07/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.19300	0.19100	2,000
07/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.16300	0.16200	0
07/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.45700	0.45100	0
07/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.28400	0.29200	2,500
07/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.75700	0.76900	0
07/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.92000	0.93200	4,000
07/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.44600	1.46000	0
07/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.39900	0.40800	360
07/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.53200	0.54200	2,000
07/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.09000	1.10300	1,500
07/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.35500	1.36900	0
07/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08800	0.09000	9,200
07/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12300	0.12700	0
07/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11000	0.11400	0
07/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09900	0.10200	0
07/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.97580	7.96140	10,035
07/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.60800	0.60200	0
07/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.48300	0.47900	300
07/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.58500	0.57900	0
07/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.63300	0.62600	0
07/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.22500	0.22400	540
07/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.30700	0.31500	0
07/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.50700	0.51800	540
07/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.35900	0.36800	0
07/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.34900	1.36300	0
07/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.33200	0.34100	0
07/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.08590	8.07050	0
07/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.61900	0.61500	0
07/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.60000	0.59600	0
07/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.63900	0.63500	0
07/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.31200	0.31100	180
07/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.56400	0.56000	0
07/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.57800	0.59000	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45300	0.46500	0
07/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.32600	1.34100	0
07/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51400	0.52600	0
07/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48300	0.49500	0
07/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.26530	8.25040	659
07/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.60400	0.60000	0
07/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.59200	0.58800	0
07/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.61600	0.61200	0
07/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.27900	1.29000	0
07/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.35500	1.36600	0
07/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.31700	1.32800	0
07/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.90840	8.89340	0
07/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.31200	1.30700	0
07/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.29200	1.28700	0
07/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.50700	1.49900	200
07/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.33300	1.32800	0
07/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.87500	0.88500	0
07/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59900	0.60600	0
07/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.93400	0.94400	0
07/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.90400	0.91400	0
07/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.98250	9.96750	0
07/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.89300	1.88500	0
07/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.87200	1.86400	0
07/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.91400	1.90600	0
07/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.08200	1.08900	0
07/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.14000	1.14700	0
07/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.11100	1.11800	0
07/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.66820	7.65430	162
07/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.15636	0.14923	0
07/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.12165	0.11663	0
07/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.19480	0.18577	0
07/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00480	0.00558	80
07/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02660	0.03147	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.53660	0.55128	0
07/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.05345	0.06233	0
07/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.03816	0.04493	0
07/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.77000	7.75580	867
07/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.11087	0.11074	0
07/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.10368	0.10366	0
07/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.11868	0.11844	0
07/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.64868	0.66264	0
07/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.73368	0.74786	0
07/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.69087	0.70494	0
07/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.05250	12.06150	41,373
07/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.61100	0.62100	0
07/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.56400	0.57400	0
07/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.66000	0.67000	0
07/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.51700	0.52700	0
07/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.21700	0.22900	0
07/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.05500	1.06400	0
07/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.29500	0.30600	0
07/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.04600	0.05500	0
07/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.70900	0.71800	0
07/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00100	0.00200	9,000
07/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00700	0.00900	3,000
07/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.18200	0.19400	0
07/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.01800	0.02200	0
07/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.15400	1.16300	0
07/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.38000	0.39100	0
07/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.95500	0.96500	0
07/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.14900	0.16100	0
07/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09700	0.10000	768
07/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00300	0.00400	0
07/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.02800	0.03000	0
07/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00200	0.00200	0
07/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.51600	0.51100	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.80500	0.79800	0
07/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08000	0.08300	9,000
07/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.49900	1.49100	0
07/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00700	0.00700	0
07/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.29400	0.29400	0
07/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04300	0.04500	0
07/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00300	0.00300	768
07/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06500	0.06800	6,000
07/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.01500	0.01600	0
07/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00800	0.00900	0
07/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01200	0.01300	0
07/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.00900	0.01000	0
07/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.20440	12.21370	4,560
07/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.54200	0.55600	0
07/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.51100	0.52500	0
07/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.57300	0.58700	0
07/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16900	0.17300	0
07/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.20700	0.21100	0
07/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18800	0.19200	0
07/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.35760	12.36750	1,499
07/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.23800	0.24600	0
07/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.12700	1.14100	0
07/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.23000	0.23800	0
07/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.24600	0.25500	0
07/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.28800	1.28800	0
07/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.37200	1.37100	0
07/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.11900	0.12400	6,000
07/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.33000	1.32900	0
07/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09480	0.09460	3,840
07/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00488	0.00467	0
07/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01480	0.01460	0
07/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00012	0.00010	0
07/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00532	0.00550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00008	0.00007	0
07/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09610	0.09590	25
07/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00087	0.00082	0
07/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00029	0.00027	0
07/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00288	0.00276	0
07/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00478	0.00486	0
07/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02219	0.02237	0
07/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01277	0.01292	0
07/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.05830	10.04610	22,395
07/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.06900	0.06700	0
07/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.05200	0.05200	0
07/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.09000	0.08700	0
07/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.00900	0.99600	0
07/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.02900	0.02900	0
07/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.27700	0.26800	0
07/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.05900	1.04600	0
07/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.19300	0.18600	0
07/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00300	0.00400	0
07/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
07/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.02100	0.02200	3,400
07/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.51200	0.50000	0
07/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00100	0.00200	3,400
07/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
07/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
07/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.12000	0.11600	0
07/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.15500	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.04700	0.05300	10,200
07/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.06200	0.07000	3,400
07/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.54200	1.55400	0
07/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.74300	0.75600	3,400
07/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.94300	0.95500	0
07/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.24200	1.25400	0
07/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00400	0.00400	0
07/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.89300	0.90500	0
07/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.69200	1.70400	0
07/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.84300	0.85500	0
07/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.44200	1.45400	0
07/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.04200	1.05400	0
07/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.26300	0.27600	10,200
07/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.69400	0.70600	0
07/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.54500	0.55800	0
07/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.03500	0.04000	0
07/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
07/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.01900	0.02200	0
07/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.22100	0.23300	0
07/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
07/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08200	0.09100	0
07/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.14400	0.15600	0
07/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.11100	0.12100	0
07/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.19750	10.18500	29,720
07/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.20400	0.19900	0
07/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.18800	0.18400	0
07/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.22000	0.21500	0
07/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.23800	0.23200	1,000
07/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.51300	0.50400	0
07/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.66700	0.65600	0
07/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.07000	0.07100	1,000
07/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.11600	0.11900	1,000
07/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.37300	0.38000	0
07/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.34100	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.44100	0.44900	0
07/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.40700	0.41400	0
07/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.33980	10.32720	1,250
07/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.29200	0.28800	0
07/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.27500	0.27100	0
07/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.99400	0.98500	0
07/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.31000	0.30600	0
07/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.64600	0.65400	0
07/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10400	0.10800	10,200
07/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.71100	0.71900	0
07/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.67800	0.68600	0
07/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.74560	10.73830	500
07/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.56900	0.57000	0
07/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.55600	0.55800	0
07/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.58100	0.58200	0
07/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.27800	1.28700	0
07/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.35300	1.36300	0
07/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.31600	1.32500	0
07/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.07910	8.07250	16,184
07/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.82900	0.82300	0
07/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.77900	0.77300	0
07/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.87900	0.87300	0
07/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.68000	0.67300	0
07/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.12900	1.12300	0
07/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.33400	0.32800	0
07/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.63000	0.62300	0
07/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.07900	1.07300	0
07/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.87900	1.87300	0
07/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.19700	0.19300	0
07/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01800	0.02100	0
07/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00500	0.00600	0
07/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
07/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.10160	8.09430	8,315
07/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.50300	0.49600	0
07/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.46300	0.45600	0
07/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.54400	0.53800	0
07/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04200	0.04400	0
07/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06100	0.06200	0
07/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05100	0.05200	0
07/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.12900	8.12100	2,728
07/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.25200	0.24900	0
07/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.23500	0.23100	0
07/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.27100	0.26800	0
07/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.32800	0.33300	0
07/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.39200	0.39600	0
07/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.35900	0.36400	0
07/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.17220	9.13800	0
07/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.14400	2.11400	0
07/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.10500	2.07500	0
07/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.18700	2.15700	0
07/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26500	0.26900	0
07/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28300	0.28700	0
07/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27200	0.27600	0
07/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.66170	7.64160	10
07/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.13600	0.12800	0
07/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.09900	0.09400	0
07/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.17800	0.16600	0
07/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01600	0.02400	0
07/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03700	0.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02400	0.03600	0
07/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.74800	7.72700	0
07/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.07300	0.07300	0
07/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.08200	0.08200	0
07/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06600	0.06600	0
07/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.51800	0.53900	0
07/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.43400	0.45500	0
07/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.47500	0.49600	0
07/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.02790	0.02930	0
07/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.18250	0.18820	100,000
07/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.03120	0.03120	12,500
07/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.04650	0.04530	12,500
07/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.07350	0.07180	5,670
07/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.34620	8.33150	2,304
07/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01700	0.01700	0
07/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01200	0.01200	0
07/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.02400	0.02400	0
07/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.22800	0.24300	0
07/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.31600	0.33100	0
07/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.27100	0.28600	0
07/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.46670	8.45200	0
07/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.10500	0.10300	0
07/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.11400	0.11100	0
07/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.09800	0.09500	0
07/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.78100	0.79300	0
07/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.69700	0.70900	0
07/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.73800	0.75100	0
07/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.59180	8.57690	25
07/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.34400	0.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.32700	0.32300	0
07/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.36100	0.35600	0
07/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.46900	0.47900	0
07/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.53500	0.54600	0
07/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.50200	0.51200	0
07/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.26080	6.21680	0
07/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.04800	0.03300	0
07/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.04400	0.03000	0
07/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.05200	0.03600	0
07/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06500	0.09300	0
07/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.07700	0.10700	0
07/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.07100	0.10000	0
07/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.31500	6.26980	0
07/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.15500	0.13400	0
07/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.13300	0.11600	0
07/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.18300	0.15900	0
07/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11800	0.13900	0
07/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16800	0.19600	0
07/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14000	0.16400	0
07/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
07/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
07/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
07/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
07/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.21490	1.21330	0
07/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.02190	0.02130	0
07/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06560	0.06400	0
07/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00370	0.00390	0
07/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03880	0.04060	0
07/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00070	0.00070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00700	0.00800	0
07/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.22990	1.22840	0
07/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09050	0.08950	0
07/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13460	0.13330	0
07/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05620	0.05570	0
07/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02630	0.02730	0
07/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00470	0.00490	0
07/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01060	0.01110	0
08/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.54920	7.66820	184,443
08/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.51500	0.63300	0
08/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.46500	0.58300	0
08/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.56400	0.68300	0
08/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.55000	0.66900	0
08/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.40200	0.52000	30,100
08/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.30700	0.42100	0
08/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.75000	0.86800	0
08/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.35400	0.47000	0
08/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.79900	0.91800	0
08/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.07700	0.15600	0
08/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00700	0.01800	0
08/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.17700	0.28000	0
08/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.84900	0.96800	0
08/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00200	0
08/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.70000	0.81800	0
08/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00500	0.01400	4,350
08/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.45100	0.56900	0
08/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.89900	1.01800	0
08/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.13900	0.23600	0
08/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00100	0.00500	0
08/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.01300	0.03100	0
08/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.50100	0.61900	0
08/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.94900	1.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.01800	0.04100	0
08/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00400	0.01000	0
08/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.01000	0.02400	0
08/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00200	0.00600	0
08/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.21800	0.32600	0
08/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.26100	0.37300	0
08/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.65000	0.76900	0
08/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.03200	0.07000	0
08/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
08/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
08/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00100	6,750
08/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
08/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
08/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
08/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
08/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00300	0.00800	0
08/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.10600	0.19500	5,000
08/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.14900	1.26800	0
08/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.39900	1.51800	0
08/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.05800	0.12200	0
08/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00100	0.00400	6,620
08/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.34900	1.46800	0
08/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.60000	0.71900	0
08/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.02400	0.05400	0
08/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00200	4,850
08/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.09900	1.21800	0
08/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.04300	0.09100	0
08/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.99900	1.11800	0
08/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.04900	1.16800	0
08/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.19900	1.31800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.44900	1.56800	0
08/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
08/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.14400	0.07300	166
08/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.85100	0.73400	0
08/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.22500	0.13600	0
08/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.70200	0.58600	0
08/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10900	0.05400	13,860
08/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05700	0.02700	2,520
08/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.55400	0.44000	0
08/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.95100	1.83200	0
08/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.70100	1.58200	0
08/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.15100	1.03200	0
08/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.10100	0.98300	176
08/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.20100	1.08200	0
08/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.05100	0.93300	0
08/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.25100	1.13200	0
08/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.45100	1.33200	0
08/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.95100	0.83300	0
08/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.90100	0.78300	250
08/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.65100	1.53200	0
08/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.18300	0.10200	0
08/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01200	0.00500	100
08/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01900	0.00800	0
08/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.60300	0.48800	0
08/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.36100	0.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.50500	0.39200	4,620
08/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.26900	0.17300	250
08/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00200	0.00100	0
08/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.31400	0.21300	0
08/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.65200	0.53700	0
08/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04000	0.01800	0
08/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00200	0.00100	0
08/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.45600	0.34600	7,051
08/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.80100	0.68400	250
08/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00000	10,000
08/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.75200	0.63500	0
08/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02800	0.01200	0
08/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.40800	0.30000	0
08/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07800	0.03800	9,200
08/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00500	0.00200	0
08/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.00300	0
08/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00300	0.00200	0
08/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	1,000
08/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00200	0.00100	0
08/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00200	0.00100	0
08/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.64950	7.77000	93,860
08/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.48300	0.58100	0
08/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.44900	0.54100	0
08/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.52200	0.62200	0
08/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12500	0.15800	0
08/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.91800	1.03400	4,850
08/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07200	0.09100	0
08/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06000	0.07500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05300	0.06700	0
08/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.68800	0.79700	0
08/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.32700	0.40200	0
08/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.14600	0.18300	0
08/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10900	0.13600	10,000
08/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.21600	0.26900	0
08/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03200	0.04000	0
08/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04800	0.06000	5,000
08/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.23400	0.29200	0
08/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.28500	0.22200	10,000
08/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.63300	1.52000	0
08/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.31700	0.24900	5,000
08/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.24900	1.14000	0
08/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.66000	0.56600	0
08/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.49700	0.41300	2,000
08/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.17800	0.13200	14,000
08/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03900	0.02700	2,000
08/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.15400	1.04700	132
08/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.06100	0.95500	0
08/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.92300	0.82100	100
08/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.57600	0.48800	132
08/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01900	0.01400	0
08/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07300	0.05200	0
08/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10000	0.07100	0
08/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.08400	0.06100	0
08/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.75120	7.87330	7,187
08/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.67400	0.77200	0
08/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.63900	0.73300	0
08/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.71100	0.81100	16,000
08/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.60400	0.69600	37,000
08/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11000	0.12800	360
08/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.31900	0.37200	0
08/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16400	0.19300	2,000
08/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10200	0.11900	5,500



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13900	0.16300	0
08/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.39200	0.45700	0
08/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.19600	0.23000	2,500
08/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.26000	0.30500	0
08/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.60900	0.53200	2,000
08/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.34100	0.28400	2,500
08/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.84500	0.75700	0
08/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.18800	1.09000	1,500
08/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.01300	0.92000	4,000
08/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.55100	1.44600	0
08/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.46800	0.39900	360
08/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.45900	1.35500	0
08/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11000	0.08800	9,200
08/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.15300	0.12300	0
08/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13800	0.11000	0
08/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.12300	0.09900	0
08/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.85150	7.97580	10,035
08/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.54500	0.60800	0
08/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.52400	0.58500	0
08/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.56700	0.63300	0
08/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43100	0.48300	300
08/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20000	0.22500	540
08/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.44900	1.34900	0
08/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.36600	0.30700	0
08/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.58000	0.50700	540
08/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.42300	0.35900	0
08/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.39400	0.33200	0
08/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.96030	8.08590	0
08/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.56200	0.61900	0
08/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.54300	0.60000	0
08/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.58000	0.63900	0
08/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28200	0.31200	180
08/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.50900	0.56400	0
08/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64900	0.57800	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.52000	0.45300	0
08/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.42200	1.32600	0
08/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58300	0.51400	0
08/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55200	0.48300	0
08/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.13880	8.26530	659
08/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56000	0.60400	0
08/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.54900	0.59200	0
08/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57200	0.61600	0
08/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.36100	1.27900	0
08/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.43800	1.35500	0
08/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.39900	1.31700	0
08/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.79280	8.90840	0
08/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.25600	1.31200	0
08/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.45100	1.50700	200
08/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.23600	1.29200	0
08/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.27600	1.33300	0
08/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.93300	0.87500	0
08/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.65800	0.59900	0
08/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.99300	0.93400	0
08/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.96300	0.90400	0
08/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.86690	9.98250	0
08/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.82700	1.89300	0
08/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.84800	1.91400	0
08/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.80600	1.87200	0
08/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.18900	1.14000	0
08/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.13100	1.08200	0
08/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.16000	1.11100	0
08/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.54920	7.66820	162
08/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.07681	0.15636	0
08/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.05778	0.12165	0
08/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.10561	0.19480	0
08/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00126	0.00480	80
08/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05641	0.02660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.65206	0.53660	0
08/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.10858	0.05345	0
08/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07761	0.03816	0
08/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.64950	7.77000	867
08/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08821	0.11087	0
08/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08250	0.10368	0
08/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09443	0.11868	0
08/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.74493	0.64868	0
08/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.83300	0.73368	0
08/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.78871	0.69087	0
08/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.91840	12.05250	43,139
08/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.48400	0.61100	0
08/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.43800	0.56400	0
08/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.53100	0.66000	0
08/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.39300	0.51700	0
08/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.12300	0.21700	0
08/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.92100	1.05500	0
08/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00100	0.00100	9,000
08/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.01000	0.01800	0
08/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00400	0.00700	3,000
08/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.18800	0.29500	0
08/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.02500	0.04600	0
08/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.57900	0.70900	0
08/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.02000	1.15400	0
08/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.26400	0.38000	0
08/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.82200	0.95500	0
08/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.08300	0.14900	0
08/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.10100	0.18200	0
08/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.13300	0.08000	9,000
08/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.16500	0.09700	768
08/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00400	0.00300	0
08/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04600	0.02800	0
08/03/2012	£ / R On 19 March 2012	10.90	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
08/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01100	0.00700	0
08/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.40700	0.29400	0
08/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07000	0.04300	0
08/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.63300	1.49900	0
08/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.64200	0.51600	3,000
08/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.93600	0.80500	0
08/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00300	0.00300	768
08/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.10500	0.06500	6,000
08/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02500	0.01500	0
08/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01300	0.00800	0
08/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02000	0.01200	0
08/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01600	0.00900	0
08/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.06890	12.20440	4,185
08/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.46000	0.54200	0
08/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.48900	0.57300	0
08/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.43200	0.51100	0
08/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.26300	0.20700	0
08/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.22000	0.16900	0
08/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.24100	0.18800	0
08/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.21980	12.35760	1,000
08/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.21000	0.23800	0
08/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.20200	0.23000	0
08/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.21800	0.24600	0
08/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.02500	1.12700	0
08/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.15500	0.11900	6,000
08/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.39800	1.28800	0
08/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.48200	1.37200	0
08/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.44000	1.33000	0
08/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09260	0.09480	3,840
08/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00292	0.00488	0
08/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00003	0.00012	0
08/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01260	0.01480	0
08/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00743	0.00532	0
08/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00032	0.00008	0
08/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09390	0.09610	25
08/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00061	0.00087	0
08/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00020	0.00029	0
08/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00210	0.00288	0
08/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00620	0.00478	0
08/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02430	0.02219	0
08/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01471	0.01277	0
08/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.99620	10.05830	24,145
08/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.04400	0.06900	0
08/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.03200	0.05200	0
08/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.05900	0.09000	0
08/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.94700	1.00900	0
08/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.01700	0.02900	0
08/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.22000	0.27700	0
08/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.99600	1.05900	0
08/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.14200	0.19300	0
08/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.01200	0.02100	3,400
08/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.45000	0.51200	0
08/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00100	0.00100	3,400
08/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00100	6,800
08/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.10800	0.15500	0
08/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
08/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.07800	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.08200	0.06200	3,400
08/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.06200	0.04700	10,200
08/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.60400	1.54200	0
08/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.80500	0.74300	3,400
08/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.00400	0.94300	0
08/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.30400	1.24200	0
08/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00400	0.00400	0
08/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.95400	0.89300	0
08/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.75400	1.69200	0
08/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.90500	0.84300	0
08/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.50400	1.44200	0
08/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.10400	1.04200	0
08/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.31600	0.26300	10,200
08/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.75500	0.69400	0
08/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.60600	0.54500	0
08/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04600	0.03500	0
08/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02400	0.01900	0
08/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.27100	0.22100	0
08/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11300	0.08200	0
08/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.18600	0.14400	0
08/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.14800	0.11100	0
08/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.13420	10.19750	29,720
08/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.18500	0.20400	0
08/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.17100	0.18800	0
08/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.19900	0.22000	0
08/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.21500	0.23800	1,000
08/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.46700	0.51300	0
08/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.61200	0.66700	0
08/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.07800	0.07000	1,000
08/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.13300	0.11600	1,000
08/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.41500	0.37300	0
08/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.38100	0.34100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.48700	0.44100	0
08/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.45100	0.40700	0
08/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.27520	10.33980	1,250
08/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.26600	0.29200	0
08/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.25000	0.27500	0
08/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.92100	0.99400	0
08/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.28300	0.31000	0
08/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.68300	0.64600	0
08/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09600	0.10400	10,200
08/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.75000	0.71100	0
08/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.71600	0.67800	0
08/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.67700	10.74560	500
08/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.55100	0.56900	0
08/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.53900	0.55600	0
08/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.56300	0.58100	0
08/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.32900	1.27800	0
08/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.40500	1.35300	0
08/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.36700	1.31600	0
08/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.99820	8.07910	16,383
08/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.74800	0.82900	0
08/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.69900	0.77900	0
08/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.79800	0.87900	0
08/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.59900	0.68000	0
08/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.04800	1.12900	0
08/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.25700	0.33400	0
08/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.54900	0.63000	0
08/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.99800	1.07900	0
08/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.12800	0.19700	0
08/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.79800	1.87900	0
08/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03000	0.01800	0
08/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00900	0.00500	0
08/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
08/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.02150	8.10160	8,120
08/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.43700	0.50300	0
08/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.47600	0.54400	0
08/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.40000	0.46300	0
08/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.07900	0.06100	0
08/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05500	0.04200	0
08/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.06600	0.05100	0
08/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.04780	8.12900	2,628
08/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.22300	0.25200	0
08/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.20700	0.23500	0
08/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.24000	0.27100	0
08/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37900	0.32800	0
08/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.44600	0.39200	0
08/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.41200	0.35900	0
08/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.09730	9.17220	0
08/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.07400	2.14400	0
08/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.03600	2.10500	0
08/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.11700	2.18700	0
08/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.27000	0.26500	0
08/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28900	0.28300	0
08/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27700	0.27200	0
08/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.59820	7.66170	10
08/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.08700	0.13600	0
08/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.12400	0.17800	0
08/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.05700	0.09900	0
08/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05900	0.03700	0
08/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02600	0.01600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03900	0.02400	0
08/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.68320	7.74800	0
08/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06000	0.07300	0
08/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.05400	0.06600	0
08/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.06800	0.08200	0
08/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.48500	0.43400	0
08/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.57100	0.51800	0
08/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.52700	0.47500	0
08/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.01720	0.02790	0
08/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.22250	0.18250	100,000
08/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.01970	0.03120	12,500
08/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03730	0.04650	12,500
08/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.05600	0.07350	5,670
08/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.29410	8.34620	1,106
08/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01200	0.01700	0
08/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.01700	0.02400	0
08/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00800	0.01200	0
08/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.36400	0.31600	0
08/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.27300	0.22800	0
08/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.31800	0.27100	0
08/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.41370	8.46670	0
08/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.09600	0.10500	0
08/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.08900	0.09800	0
08/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.10300	0.11400	0
08/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.73900	0.69700	0
08/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.82500	0.78100	0
08/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.78200	0.73800	0
08/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.53790	8.59180	25
08/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.32400	0.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.30900	0.32700	0
08/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.34100	0.36100	0
08/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.50300	0.46900	0
08/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.57100	0.53500	0
08/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.53600	0.50200	0
08/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.21410	6.26080	0
08/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.03100	0.04800	0
08/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.03300	0.05200	0
08/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.02800	0.04400	0
08/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.10800	0.07700	0
08/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.09300	0.06500	0
08/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.10100	0.07100	0
08/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.26730	6.31500	0
08/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.13000	0.15500	0
08/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.11200	0.13300	0
08/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.15200	0.18300	0
08/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.13500	0.11800	0
08/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.19500	0.16800	0
08/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.16300	0.14000	0
08/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
08/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
08/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
08/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19500	1.21490	0
08/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01030	0.02190	0
08/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00110	0.00370	0
08/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04620	0.06560	0
08/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00120	0.00070	0
08/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05610	0.03880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01530	0.00700	0
08/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.20950	1.22990	0
08/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07450	0.09050	0
08/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04440	0.05620	0
08/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11460	0.13460	0
08/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00510	0.00470	0
08/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03490	0.02630	0
08/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01500	0.01060	0
09/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.55050	7.54920	184,570
09/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.51500	0.51500	0
09/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.46600	0.46500	0
09/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.56500	0.56400	0
09/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.55100	0.55000	0
09/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.40300	0.40200	30,100
09/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.30700	0.30700	0
09/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
09/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
09/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
09/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.35100	1.34900	0
09/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.60100	0.60000	0
09/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.02100	0.02400	0
09/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00000	4,850
09/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.10100	1.09900	0
09/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.04000	0.04300	0
09/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.00100	0.99900	0
09/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.05100	1.04900	0
09/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.20100	1.19900	0
09/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.45100	1.44900	0
09/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00000	6,750
09/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
09/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
09/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.75100	0.75000	0
09/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.35400	0.35400	0
09/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.80100	0.79900	0
09/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.07300	0.07700	0
09/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00600	0.00700	0
09/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.17500	0.17700	0
09/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.85100	0.84900	0
09/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.70100	0.70000	0
09/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00400	0.00500	4,350
09/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.45200	0.45100	0
09/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.90100	0.89900	0
09/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.13600	0.13900	0
09/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.01200	0.01300	0
09/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.50200	0.50100	0
09/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.95100	0.94900	0
09/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.01600	0.01800	0
09/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00300	0.00400	0
09/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.00900	0.01000	0
09/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.21600	0.21800	0
09/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.26000	0.26100	0
09/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.65100	0.65000	0
09/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.02900	0.03200	0
09/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.10200	0.10600	5,000
09/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.15100	1.14900	0
09/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.40100	1.39900	0
09/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.05400	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00100	0.00100	6,620
09/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.70100	0.70200	0
09/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10400	0.10900	13,860
09/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05200	0.05700	2,520
09/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.55200	0.55400	0
09/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.17900	0.18300	0
09/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01000	0.01200	100
09/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01600	0.01900	0
09/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.60200	0.60300	0
09/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.35900	0.36100	0
09/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.50300	0.50500	4,620
09/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.26600	0.26900	250
09/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00200	0.00200	0
09/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.31200	0.31400	0
09/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.65100	0.65200	0
09/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03600	0.04000	0
09/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00200	0.00200	0
09/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.45400	0.45600	7,051
09/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.80000	0.80100	250
09/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00000	10,000
09/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.75100	0.75200	0
09/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02500	0.02800	0
09/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.40600	0.40800	0
09/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07300	0.07800	9,200
09/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00400	0.00500	0
09/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.15000	1.15100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.10000	1.10100	176
09/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.20000	1.20100	0
09/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.05000	1.05100	0
09/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.25000	1.25100	0
09/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.45000	1.45100	0
09/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.95000	0.95100	0
09/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.90000	0.90100	250
09/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
09/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.14000	0.14400	166
09/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.85000	0.85100	0
09/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.22100	0.22500	0
09/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.95000	1.95100	0
09/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.70000	1.70100	0
09/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.65000	1.65100	0
09/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00700	0.00800	0
09/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00300	0.00300	0
09/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	1,000
09/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00200	0.00200	0
09/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00100	0.00200	0
09/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.65040	7.64950	99,907
09/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.48300	0.48300	0
09/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.44900	0.44900	0
09/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.52200	0.52200	0
09/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12500	0.12500	0
09/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.91800	0.91800	4,850
09/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07100	0.07200	0
09/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05900	0.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05200	0.05300	0
09/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.68800	0.68800	0
09/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.32700	0.32700	0
09/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.14500	0.14600	0
09/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10800	0.10900	10,000
09/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04700	0.04800	5,000
09/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.23400	0.23400	0
09/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.21600	0.21600	0
09/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03100	0.03200	0
09/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.08100	0.00000	0
09/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.83100	0.00000	0
09/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.31600	0.31700	5,000
09/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.24700	1.24900	0
09/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.28400	0.28500	10,000
09/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.63100	1.63300	0
09/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.65800	0.66000	0
09/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.49500	0.49700	2,000
09/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.17700	0.17800	14,000
09/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03800	0.03900	2,000
09/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.15200	1.15400	132
09/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.05900	1.06100	0
09/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.92100	0.92300	100
09/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.57500	0.57600	132
09/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01800	0.01900	0
09/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07200	0.07300	0
09/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.09900	0.10000	0
09/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.08300	0.08400	0
09/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.75190	7.75120	7,787
09/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.67500	0.67400	0
09/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10100	0.10200	5,500
09/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.19600	0.19600	2,500
09/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.26100	0.26000	0
09/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.63900	0.63900	0
09/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.71200	0.71100	16,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.60500	0.60400	37,000
09/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.10900	0.11000	360
09/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.31900	0.31900	0
09/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16400	0.16400	2,000
09/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13800	0.13900	0
09/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.39300	0.39200	0
09/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.34100	0.34100	2,500
09/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.84400	0.84500	0
09/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.01200	1.01300	4,000
09/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.54900	1.55100	0
09/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.46700	0.46800	360
09/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.45700	1.45900	0
09/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11000	0.11000	9,200
09/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.15300	0.15300	0
09/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13700	0.13800	0
09/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.60900	0.60900	2,000
09/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.18600	1.18800	1,500
09/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.12300	0.12300	0
09/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.85170	7.85150	10,035
09/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.54600	0.54500	0
09/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.52500	0.52400	0
09/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.56800	0.56700	0
09/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43200	0.43100	300
09/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20100	0.20000	540
09/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.44900	1.44900	0
09/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.36600	0.36600	0
09/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.58000	0.58000	540
09/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.42300	0.42300	0
09/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.39400	0.39400	0
09/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.95980	7.96030	0
09/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.56200	0.56200	0
09/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.54400	0.54300	0
09/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.58100	0.58000	0
09/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28200	0.28200	180



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.51000	0.50900	0
09/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.65000	0.64900	180
09/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.52100	0.52000	0
09/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.42200	1.42200	0
09/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58400	0.58300	0
09/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55200	0.55200	0
09/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.13810	8.13880	659
09/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56200	0.56000	0
09/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57300	0.57200	0
09/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55000	0.54900	0
09/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.44000	1.43800	0
09/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.36300	1.36100	0
09/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.40200	1.39900	0
09/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.79520	8.79280	0
09/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.25900	1.25600	0
09/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.45500	1.45100	200
09/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.28000	1.27600	0
09/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.24000	1.23600	0
09/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.99500	0.99300	0
09/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.93500	0.93300	0
09/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.66000	0.65800	0
09/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.96400	0.96300	0
09/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.86930	9.86690	0
09/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.83100	1.82700	0
09/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.81100	1.80600	0
09/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.85200	1.84800	0
09/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.13300	1.13100	0
09/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.19200	1.18900	0
09/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.16200	1.16000	0
09/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.55050	7.54920	162
09/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.07332	0.07681	0
09/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00106	0.00126	80
09/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.05434	0.05778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.10236	0.10561	0
09/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05186	0.05641	0
09/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.65056	0.65206	0
09/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.10384	0.10858	0
09/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07282	0.07761	0
09/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.65040	7.64950	867
09/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08720	0.08821	0
09/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08148	0.08250	0
09/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09343	0.09443	0
09/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.74303	0.74493	0
09/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.83108	0.83300	0
09/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.78680	0.78871	0
09/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.85820	11.91840	45,755
09/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.42100	0.48400	0
09/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.37500	0.43800	0
09/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.46800	0.53100	0
09/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.33000	0.39300	0
09/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.08200	0.12300	0
09/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.85900	0.92100	0
09/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.13200	0.18800	0
09/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.01500	0.02500	0
09/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.51600	0.57900	0
09/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.95900	1.02000	0
09/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.20400	0.26400	0
09/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.76000	0.82200	0
09/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.05300	0.08300	0
09/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00000	0.00100	9,000
09/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00200	0.00400	3,000
09/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.06600	0.10100	0
09/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.00600	0.01000	0
09/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.69800	0.64200	3,000
09/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.99400	0.93600	0
09/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.15800	0.13300	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.69200	1.63300	0
09/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.19500	0.16500	768
09/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00200	0.00400	0
09/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04600	0.04600	0
09/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00100	0.00200	0
09/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00800	0.01100	0
09/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.45700	0.40700	0
09/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07400	0.07000	0
09/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00100	0.00300	768
09/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.12400	0.10500	6,000
09/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02200	0.02500	0
09/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01000	0.01300	0
09/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01700	0.02000	0
09/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01300	0.01600	0
09/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.00770	12.06890	4,210
09/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.41800	0.46000	0
09/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.39200	0.43200	0
09/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.44500	0.48900	0
09/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.23700	0.22000	0
09/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.28400	0.26300	0
09/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.26000	0.24100	0
09/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.15840	12.21980	1,000
09/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.19600	0.21000	0
09/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.18900	0.20200	0
09/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.20400	0.21800	0
09/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	0.97500	1.02500	0
09/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.16700	0.15500	6,000
09/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.44600	1.39800	0
09/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.53100	1.48200	0
09/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.48800	1.44000	0
09/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09170	0.09260	3,840
09/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00219	0.00292	0
09/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00002	0.00003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01170	0.01260	0
09/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00832	0.00743	0
09/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00049	0.00032	0
09/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09300	0.09390	25
09/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00056	0.00061	0
09/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00018	0.00020	0
09/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00191	0.00210	0
09/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00691	0.00620	0
09/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02518	0.02430	0
09/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01556	0.01471	0
09/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.90430	9.99620	23,395
09/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.02100	0.04400	0
09/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.01500	0.03200	0
09/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.03000	0.05900	0
09/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.85500	0.94700	0
09/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.00800	0.01700	0
09/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.14300	0.22000	0
09/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.90500	0.99600	0
09/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.07700	0.14200	0
09/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
09/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.00500	0.01200	3,400
09/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.36100	0.45000	0
09/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00000	0.00100	3,400
09/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00000	6,800
09/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.04100	0.07800	0
09/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.05700	0.10800	0
09/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.10300	0.06200	10,200
09/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.13700	0.08200	3,400
09/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.69600	1.60400	0
09/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.89600	0.80500	3,400
09/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.09600	1.00400	0
09/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.39600	1.30400	0
09/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00700	0.00400	0
09/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	1.04600	0.95400	0
09/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.84600	1.75400	0
09/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.99600	0.90500	0
09/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.59600	1.50400	0
09/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.19600	1.10400	0
09/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.40100	0.31600	10,200
09/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.84700	0.75500	0
09/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.69700	0.60600	0
09/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07300	0.04600	0
09/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03900	0.02400	0
09/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.35400	0.27100	0
09/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.17600	0.11300	0
09/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.26100	0.18600	0
09/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.21700	0.14800	0
09/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.04090	10.13420	29,780
09/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.14900	0.18500	0
09/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.13800	0.17100	0
09/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.53800	0.61200	0
09/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.16200	0.19900	0
09/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.17600	0.21500	1,000
09/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.40200	0.46700	0
09/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.16100	0.13300	1,000
09/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.47100	0.41500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.43500	0.38100	0
09/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.09700	0.07800	1,000
09/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.54700	0.48700	0
09/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.50800	0.45100	0
09/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.18100	10.27520	1,250
09/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.23200	0.26600	0
09/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.21800	0.25000	0
09/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.84400	0.92100	0
09/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.24700	0.28300	0
09/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.74200	0.68300	0
09/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.11300	0.09600	10,200
09/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.81300	0.75000	0
09/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.77700	0.71600	0
09/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.57840	10.67700	500
09/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.50900	0.55100	0
09/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.49800	0.53900	0
09/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.52000	0.56300	0
09/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.38500	1.32900	0
09/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.46300	1.40500	0
09/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.42400	1.36700	0
09/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.98270	7.99820	16,133
09/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.73300	0.74800	0
09/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.68300	0.69900	0
09/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.78300	0.79800	0
09/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.58300	0.59900	0
09/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.03300	1.04800	0
09/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.24100	0.25700	0
09/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.53300	0.54900	0
09/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.98300	0.99800	0
09/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.78300	1.79800	0
09/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.11400	0.12800	0
09/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03100	0.03000	0
09/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
09/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00800	0.00900	0
09/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
09/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
09/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.00510	8.02150	8,326
09/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.42400	0.43700	0
09/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.46200	0.47600	0
09/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.38700	0.40000	0
09/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.08200	0.07900	0
09/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05700	0.05500	0
09/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.06900	0.06600	0
09/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.03150	8.04780	2,628
09/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.21600	0.22300	0
09/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.20100	0.20700	0
09/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.23200	0.24000	0
09/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.38700	0.37900	0
09/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.45600	0.44600	0
09/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.42100	0.41200	0
09/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.08310	9.09730	0
09/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.06100	2.07400	0
09/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.02300	2.03600	0
09/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.10400	2.11700	0
09/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.27100	0.27000	0
09/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.29000	0.28900	0
09/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27800	0.27700	0
09/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.62380	7.59820	10
09/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.09700	0.08700	0
09/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.13800	0.12400	0
09/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.06200	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03800	0.05900	0
09/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01400	0.02600	0
09/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02300	0.03900	0
09/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.70870	7.68320	0
09/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06200	0.06000	0
09/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.05500	0.05400	0
09/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07000	0.06800	0
09/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.46100	0.48500	0
09/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54600	0.57100	0
09/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.50300	0.52700	0
09/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.01570	0.01720	0
09/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.22150	0.22250	100,000
09/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.01830	0.01970	12,500
09/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03710	0.03730	12,500
09/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.05530	0.05600	5,670
09/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.21650	8.29410	156
09/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00500	0.01200	0
09/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.00800	0.01700	0
09/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00400	0.00800	0
09/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.43800	0.36400	0
09/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.34200	0.27300	0
09/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.38900	0.31800	0
09/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.33420	8.41370	0
09/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.08000	0.09600	0
09/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.07400	0.08900	0
09/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.08600	0.10300	0
09/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.80200	0.73900	0
09/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.89000	0.82500	0
09/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.84600	0.78200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.45700	8.53790	25
09/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.29100	0.32400	0
09/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.30600	0.34100	0
09/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.27700	0.30900	0
09/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.62000	0.57100	0
09/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.54900	0.50300	0
09/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.58400	0.53600	0
09/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.18870	6.21410	0
09/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.02200	0.03100	0
09/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.02000	0.02800	0
09/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.02500	0.03300	0
09/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.11000	0.09300	0
09/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.12500	0.10800	0
09/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.11700	0.10100	0
09/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.24290	6.26730	0
09/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.11800	0.13000	0
09/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.10000	0.11200	0
09/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.13800	0.15200	0
09/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.14500	0.13500	0
09/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.20700	0.19500	0
09/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.17500	0.16300	0
09/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
09/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
09/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
09/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19620	1.19500	0
09/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01040	0.01030	0
09/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00100	0.00110	0
09/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04720	0.04620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00100	0.00120	0
09/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05480	0.05610	0
09/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01420	0.01530	0
09/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21080	1.20950	0
09/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07550	0.07450	0
09/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04510	0.04440	0
09/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11590	0.11460	0
09/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00510	0.00510	0
09/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03430	0.03490	0
09/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01470	0.01500	0
12/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.58420	7.55050	177,690
12/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.54900	0.51500	0
12/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.49900	0.46600	0
12/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.59900	0.56500	0
12/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.58500	0.55100	0
12/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.43500	0.40300	30,100
12/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.33700	0.30700	0
12/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.78400	0.75100	0
12/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.38600	0.35400	0
12/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.83400	0.80100	0
12/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.08300	0.07300	0
12/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00400	0.00600	0
12/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.19700	0.17500	0
12/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.88400	0.85100	0
12/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.73400	0.70100	0
12/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00300	0.00400	4,350
12/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.48500	0.45200	0
12/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.93400	0.90100	0
12/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.15500	0.13600	0
12/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.00900	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.53500	0.50200	0
12/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.98400	0.95100	0
12/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.01300	0.01600	0
12/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00200	0.00300	0
12/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.00600	0.00900	0
12/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00100	0.00200	0
12/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.24200	0.21600	0
12/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.28900	0.26000	0
12/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.68400	0.65100	0
12/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.02600	0.02900	0
12/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00100	0.00200	0
12/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.11600	0.10200	5,000
12/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
12/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
12/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
12/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
12/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
12/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
12/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.18400	1.15100	0
12/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.43400	1.40100	0
12/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.05500	0.05400	0
12/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00000	0.00100	6,620
12/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.38400	1.35100	0
12/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.63400	0.60100	0
12/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.01800	0.02100	0
12/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00000	4,850
12/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.13400	1.10100	0
12/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.03800	0.04000	0
12/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.03400	1.00100	0
12/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.08400	1.05100	0
12/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.23400	1.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.48400	1.45100	0
12/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00000	6,750
12/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.91600	0.95000	0
12/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.86600	0.90000	250
12/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
12/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.10400	0.14000	166
12/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.81600	0.85000	0
12/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18400	0.22100	0
12/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.66600	0.70100	0
12/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07100	0.10400	13,860
12/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.11600	1.15000	0
12/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.06600	1.10000	176
12/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.16600	1.20000	0
12/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.01600	1.05000	0
12/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.21600	1.25000	0
12/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.41600	1.45000	0
12/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.91600	1.95000	0
12/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.66600	1.70000	0
12/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.61600	1.65000	0
12/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03200	0.05200	2,520
12/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.51700	0.55200	0
12/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.14200	0.17900	0
12/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00500	0.01000	100
12/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00800	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.56700	0.60200	0
12/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.32200	0.35900	0
12/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.46800	0.50300	4,620
12/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.22900	0.26600	250
12/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00100	0.00200	0
12/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.27500	0.31200	0
12/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.61700	0.65100	0
12/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02100	0.03600	0
12/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00100	0.00200	0
12/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.41900	0.45400	7,051
12/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.76600	0.80000	250
12/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00100	10,000
12/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.71600	0.75100	0
12/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01300	0.02500	0
12/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.37000	0.40600	0
12/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04900	0.07300	9,200
12/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00400	0
12/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00700	0
12/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00100	0.00300	0
12/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	1,000
12/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00100	0.00100	0
12/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00100	0.00200	0
12/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00100	0.00100	0
12/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.68550	7.65040	101,906
12/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.50700	0.48300	0
12/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.46900	0.44900	0
12/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.54700	0.52200	0
12/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12600	0.12500	20,100
12/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.95100	0.91800	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07100	0.07100	0
12/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05900	0.05900	0
12/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05200	0.05200	0
12/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.71700	0.68800	0
12/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.34100	0.32700	0
12/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.14800	0.14500	0
12/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10900	0.10800	10,000
12/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.22200	0.21600	0
12/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04600	0.04700	5,000
12/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.24100	0.23400	0
12/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03000	0.03100	0
12/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.08200	0.08100	0
12/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.67300	0.00000	0
12/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.26400	0.00000	6,700
12/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.03800	0.00000	20,100
12/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.22900	0.00000	0
12/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.79700	0.83100	0
12/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.25600	0.28400	10,000
12/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.59500	1.63100	0
12/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.28700	0.31600	5,000
12/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.21100	1.24700	0
12/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.62400	0.65800	0
12/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.46300	0.49500	2,000
12/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.15600	0.17700	14,000
12/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03200	0.03800	2,000
12/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.11700	1.15200	132
12/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.02400	1.05900	0
12/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.88600	0.92100	100
12/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.54100	0.57500	132
12/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01600	0.01800	0
12/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06200	0.07200	0
12/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08400	0.09900	0
12/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07200	0.08300	0
12/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.78790	7.75190	7,977

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.70200	0.67500	0
12/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.66500	0.63900	0
12/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.73900	0.71200	16,000
12/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.62900	0.60500	37,000
12/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10300	0.10100	5,500
12/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.20000	0.19600	2,500
12/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.26700	0.26100	0
12/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11100	0.10900	360
12/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.32700	0.31900	0
12/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16700	0.16400	2,000
12/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.14000	0.13800	0
12/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.40500	0.39300	0
12/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.31700	0.34100	2,500
12/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.81200	0.84400	0
12/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.97900	1.01200	4,000
12/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.51500	1.54900	0
12/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.43900	0.46700	360
12/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.57900	0.60900	2,000
12/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.15200	1.18600	1,500
12/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.42300	1.45700	0
12/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10100	0.11000	9,200
12/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14100	0.15300	0
12/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12700	0.13700	0
12/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11400	0.12300	0
12/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.88890	7.85170	10,035
12/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.56100	0.54600	0
12/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.53900	0.52500	0
12/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20600	0.20100	540
12/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.58400	0.56800	0
12/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.44400	0.43200	300
12/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.41700	1.44900	0
12/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.34500	0.36600	0
12/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.55500	0.58000	540
12/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.40000	0.42300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.37200	0.39400	0
12/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.99850	7.95980	0
12/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.57500	0.56200	0
12/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.55700	0.54400	0
12/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.59400	0.58100	0
12/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28900	0.28200	180
12/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.52200	0.51000	0
12/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.62400	0.65000	180
12/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.49600	0.52100	0
12/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.39100	1.42200	0
12/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.55900	0.58400	0
12/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.52700	0.55200	0
12/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.17650	8.13810	659
12/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.57100	0.56200	0
12/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.58200	0.57300	0
12/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55900	0.55000	0
12/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.41000	1.44000	0
12/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.33300	1.36300	0
12/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.37200	1.40200	0
12/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.83030	8.79520	0
12/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.27500	1.25900	0
12/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.47000	1.45500	200
12/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.25500	1.24000	0
12/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.29600	1.28000	0
12/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.91600	0.93500	0
12/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.64000	0.66000	0
12/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.97500	0.99500	0
12/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.94500	0.96400	0
12/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.90440	9.86930	0
12/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.84800	1.83100	0
12/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.82700	1.81100	0
12/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.86900	1.85200	0
12/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.11500	1.13300	0
12/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.17300	1.19200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.14400	1.16200	0
12/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.58420	7.55050	162
12/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.08268	0.07332	0
12/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.05489	0.05434	0
12/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.11627	0.10236	0
12/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00063	0.00106	80
12/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03207	0.05186	0
12/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.61643	0.65056	0
12/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.07069	0.10384	0
12/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04848	0.07282	0
12/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.68550	7.65040	867
12/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08763	0.08720	0
12/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08174	0.08148	0
12/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09408	0.09343	0
12/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.70858	0.74303	0
12/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.79624	0.83108	0
12/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.75213	0.78680	0
12/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.78790	8.35300	0
12/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.42771	0.00000	0
12/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.40503	0.00000	0
12/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.45160	0.00000	0
12/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.26410	0.00000	0
12/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.31753	0.00000	0
12/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.29021	0.00000	0
12/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.85470	11.85820	48,770
12/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.41400	0.42100	0
12/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.36700	0.37500	0
12/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.46200	0.46800	0
12/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.32100	0.33000	0
12/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.06800	0.08200	0
12/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.85500	0.85900	0
12/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.11900	0.13200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.01000	0.01500	0
12/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00000	0.00000	9,000
12/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.51000	0.51600	0
12/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.95500	0.95900	0
12/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.19200	0.20400	0
12/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.75600	0.76000	0
12/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.04100	0.05300	0
12/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.05300	0.06600	0
12/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.00300	0.00600	0
12/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00100	0.00200	3,000
12/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.69500	1.69200	0
12/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.69800	0.69800	3,000
12/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.99600	0.99400	0
12/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.14800	0.15800	9,000
12/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.18600	0.19500	768
12/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00100	0.00200	0
12/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03700	0.04600	0
12/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00500	0.00800	0
12/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.45500	0.45700	0
12/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06400	0.07400	0
12/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00000	0.00100	768
12/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.11300	0.12400	6,000
12/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.01600	0.02200	0
12/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00700	0.01000	0
12/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01200	0.01700	0
12/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.00900	0.01300	0
12/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.00570	12.00770	4,210
12/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.40500	0.41800	0
12/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.43300	0.44500	0
12/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.37900	0.39200	0
12/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.27300	0.28400	0
12/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.22700	0.23700	0
12/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.24900	0.26000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.15750	12.15840	1,000
12/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.19000	0.19600	0
12/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.18300	0.18900	0
12/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.19800	0.20400	0
12/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	0.96200	0.97500	0
12/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.15500	0.16700	6,000
12/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.44100	1.44600	0
12/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.52600	1.53100	0
12/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.48300	1.48800	0
12/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09220	0.09170	3,840
12/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00242	0.00219	0
12/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01220	0.01170	0
12/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00001	0.00002	0
12/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00781	0.00832	0
12/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00022	0.00049	0
12/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09350	0.09300	25
12/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00057	0.00056	0
12/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00018	0.00018	0
12/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00198	0.00191	0
12/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00648	0.00691	0
12/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02468	0.02518	0
12/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01507	0.01556	0
12/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09490	0.10800	0
12/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00598	0.00000	0
12/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00269	0.00000	0
12/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01280	0.00000	0
12/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00090	0.00000	0
12/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01079	0.00000	0
12/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00408	0.00000	0
12/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.95600	9.90430	21,393
12/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.02100	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.01400	0.01500	0
12/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.03100	0.03000	0
12/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.90600	0.85500	0
12/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.00600	0.00800	0
12/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.17500	0.14300	0
12/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.95600	0.90500	0
12/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.09700	0.07700	0
12/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.00400	0.00500	3,400
12/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.40800	0.36100	0
12/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00000	0.00000	3,400
12/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00000	6,800
12/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.06500	0.05700	0
12/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
12/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.04600	0.04100	0
12/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.09000	0.13700	3,400
12/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.05900	0.10300	10,200
12/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.64400	1.69600	0
12/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.84400	0.89600	3,400
12/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.04400	1.09600	0
12/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.34400	1.39600	0
12/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00200	0.00700	0
12/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.99400	1.04600	0
12/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.79400	1.84600	0
12/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.94400	0.99600	0
12/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.54400	1.59600	0
12/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.14400	1.19600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.34800	0.40100	10,200
12/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.79400	0.84700	0
12/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.64400	0.69700	0
12/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04100	0.07300	0
12/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.01900	0.03900	0
12/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.30000	0.35400	0
12/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
12/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.12500	0.17600	0
12/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.20800	0.26100	0
12/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.16500	0.21700	0
12/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.09480	10.04090	29,780
12/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.15900	0.14900	0
12/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.12400	0.00000	15,360
12/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.28400	0.00000	5,120
12/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.69600	0.00000	0
12/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.39700	0.00000	0
12/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.14600	0.13800	0
12/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.17200	0.16200	0
12/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.18700	0.17600	1,000
12/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.42900	0.40200	0
12/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.57100	0.53800	0
12/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.07600	0.09700	1,000
12/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.13400	0.16100	1,000
12/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.42700	0.47100	0
12/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.39200	0.43500	0
12/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.50100	0.54700	0
12/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.15200	0.00000	5,120
12/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.23900	0.00000	0
12/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.05100	0.00000	15,360
12/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.57900	0.00000	0
12/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.46400	0.50800	0
12/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.23610	10.18100	1,250
12/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.24800	0.23200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.23300	0.21800	0
12/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.88600	0.84400	0
12/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.26400	0.24700	0
12/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.70300	0.74200	0
12/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10000	0.11300	10,200
12/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.77200	0.81300	0
12/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.73700	0.77700	0
12/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.64050	10.57840	500
12/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.52600	0.50900	0
12/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.51400	0.49800	0
12/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.53700	0.52000	0
12/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.34000	1.38500	0
12/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.41700	1.46300	0
12/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.37900	1.42400	0
12/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.95100	7.98270	16,133
12/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.70100	0.73300	0
12/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.65100	0.68300	0
12/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.75100	0.78300	0
12/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.55100	0.58300	0
12/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.00100	1.03300	0
12/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.20900	0.24100	0
12/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.50100	0.53300	0
12/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.95100	0.98300	0
12/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.08300	0.11400	0
12/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.75100	1.78300	0
12/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03200	0.03100	0
12/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00800	0.00800	0
12/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.97480	8.00510	8,326
12/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.39700	0.42400	0
12/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.36100	0.38700	0
12/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.43500	0.46200	0
12/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.06000	0.05700	0
12/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.08600	0.08200	0
12/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.07200	0.06900	0
12/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.00260	8.03150	2,636
12/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.20400	0.21600	0
12/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.19000	0.20100	0
12/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.22000	0.23200	0
12/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.40400	0.38700	0
12/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.47400	0.45600	0
12/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.43800	0.42100	0
12/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.07110	9.08310	0
12/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.05200	2.06100	0
12/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.01300	2.02300	0
12/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.09000	2.10400	0
12/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26900	0.27100	0
12/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.29200	0.29000	0
12/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.28100	0.27800	0
12/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.63260	7.62380	10
12/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.10100	0.09700	0
12/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.06500	0.06200	0
12/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.14300	0.13800	0
12/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01000	0.01400	0
12/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03200	0.03800	0
12/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.01800	0.02300	0
12/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.71910	7.70870	0
12/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06900	0.06200	0
12/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06100	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07700	0.07000	0
12/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45800	0.46100	0
12/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54200	0.54600	0
12/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.50000	0.50300	0
12/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.80500	8.13400	0
12/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.34700	0.00000	0
12/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.29900	0.00000	0
12/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.39600	0.00000	0
12/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.25000	0.00000	0
12/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.25300	0.00000	0
12/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.25100	0.00000	0
12/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.01240	0.01570	0
12/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.20860	0.22150	100,000
12/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.01750	0.01830	12,500
12/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03960	0.03710	12,500
12/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06080	0.05530	5,670
12/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.25800	8.21650	156
12/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00400	0.00500	0
12/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00300	0.00400	0
12/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.00600	0.00800	0
12/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.29800	0.34200	0
12/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.39500	0.43800	0
12/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.34600	0.38900	0
12/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.37740	8.33420	0
12/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.08400	0.08000	0
12/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.07800	0.07400	0
12/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.09100	0.08600	0
12/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.76400	0.80200	0
12/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.85100	0.89000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.80700	0.84600	0
12/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.50180	8.45700	25
12/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.30700	0.29100	0
12/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.32200	0.30600	0
12/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.29200	0.27700	0
12/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.59000	0.62000	0
12/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.52000	0.54900	0
12/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.55500	0.58400	0
12/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.18450	6.18870	0
12/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.01800	0.02200	0
12/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.01600	0.02000	0
12/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.02000	0.02500	0
12/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.10900	0.11000	0
12/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.12500	0.12500	0
12/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.11700	0.11700	0
12/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.23950	6.24290	0
12/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.11200	0.11800	0
12/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.09500	0.10000	0
12/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.13200	0.13800	0
12/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.14300	0.14500	0
12/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.20600	0.20700	0
12/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.17300	0.17500	0
12/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.28290	6.28400	0
12/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.25400	0.00000	0
12/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.22900	0.00000	0
12/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.28100	0.00000	0
12/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.19100	0.00000	0
12/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.23900	0.00000	0
12/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.21400	0.00000	0
12/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
12/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
12/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
12/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
12/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
12/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19880	1.19620	0
12/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01010	0.01040	0
12/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04940	0.04720	0
12/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00070	0.00100	0
12/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05190	0.05480	0
12/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00060	0.00100	0
12/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01130	0.01420	0
12/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21410	1.21080	0
12/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07720	0.07550	0
12/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04580	0.04510	0
12/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11840	0.11590	0
12/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00430	0.00510	0
12/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03170	0.03430	0
12/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01310	0.01470	0
12/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.23030	1.13000	0
12/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06700	0.00000	0
12/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04720	0.00000	0
12/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.09540	0.00000	0
12/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02590	0.00000	0
12/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.07770	0.00000	0
12/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04750	0.00000	0
13/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.55490	7.58420	173,863
13/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.51900	0.54900	0
13/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.46900	0.49900	0
13/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.56900	0.59900	0
13/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.55500	0.58500	0
13/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.40600	0.43500	30,100
13/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.30800	0.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.75500	0.78400	0
13/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.35600	0.38600	0
13/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.80500	0.83400	0
13/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.05800	0.08300	0
13/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00200	0.00400	0
13/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.16800	0.19700	0
13/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.85500	0.88400	0
13/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.70500	0.73400	0
13/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00100	0.00300	4,350
13/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.45500	0.48500	0
13/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.90500	0.93400	0
13/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.12600	0.15500	0
13/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00000	0.00100	0
13/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.00500	0.00900	0
13/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.50500	0.53500	0
13/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.95500	0.98400	0
13/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.00700	0.01300	0
13/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00100	0.00200	0
13/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.00300	0.00600	0
13/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00000	0.00100	0
13/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.21300	0.24200	0
13/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25900	0.28900	0
13/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.65500	0.68400	0
13/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.01600	0.02600	0
13/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.08900	0.11600	5,000
13/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.15500	1.18400	0
13/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.40500	1.43400	0
13/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.03900	0.05500	0
13/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00000	0.00000	6,620
13/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.35500	1.38400	0
13/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
13/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
13/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.60500	0.63400	0
13/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.01100	0.01800	0
13/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00000	4,850
13/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.10500	1.13400	0
13/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.02500	0.03800	0
13/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.00500	1.03400	0
13/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.05500	1.08400	0
13/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.20500	1.23400	0
13/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.45500	1.48400	0
13/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00000	6,750
13/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
13/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
13/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
13/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.69500	1.66600	0
13/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.14500	1.11600	0
13/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.09500	1.06600	176
13/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.19500	1.16600	0
13/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.04500	1.01600	0
13/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.24500	1.21600	0
13/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.44500	1.41600	0
13/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.94500	0.91600	0
13/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.89500	0.86600	250
13/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
13/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.12000	0.10400	166
13/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.84500	0.81600	0
13/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.20600	0.18400	0
13/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.64500	1.61600	0
13/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.94500	1.91600	0
13/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.69500	0.66600	0
13/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08400	0.07100	13,860
13/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03400	0.03200	2,520
13/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.54600	0.51700	0
13/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.16100	0.14200	0
13/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00400	0.00500	100
13/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00800	0.00800	0
13/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.59500	0.56700	0
13/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.34800	0.32200	0
13/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.49600	0.46800	4,620
13/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.25200	0.22900	250
13/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.30000	0.27500	0
13/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.64500	0.61700	0
13/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02100	0.02100	0
13/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.44600	0.41900	7,051
13/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.79500	0.76600	250
13/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00000	10,000
13/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.74500	0.71600	0
13/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01300	0.01300	0
13/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.39700	0.37000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05300	0.04900	9,200
13/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00200	0
13/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00300	0
13/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
13/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00100	1,000
13/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00000	0.00100	0
13/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00000	0.00100	0
13/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00000	0.00100	0
13/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.65620	7.68550	104,219
13/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.48000	0.50700	0
13/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.44500	0.46900	0
13/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.52000	0.54700	0
13/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12100	0.12600	20,100
13/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.92100	0.95100	4,850
13/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.06900	0.07100	0
13/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05700	0.05900	0
13/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05100	0.05200	0
13/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.68800	0.71700	0
13/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.32100	0.34100	0
13/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.14100	0.14800	0
13/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10400	0.10900	10,000
13/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04500	0.04600	5,000
13/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.22800	0.24100	0
13/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.24700	0.26400	6,700
13/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.64500	0.67300	0
13/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.21000	0.22200	0
13/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03000	0.03000	0
13/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.07900	0.08200	0
13/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.82300	0.79700	0
13/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.30400	0.28700	5,000
13/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.23900	1.21100	0
13/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.03900	0.03800	20,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.24100	0.22900	0
13/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.27200	0.25600	10,000
13/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.62400	1.59500	0
13/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.64800	0.62400	0
13/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.48500	0.46300	2,000
13/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.16500	0.15600	14,000
13/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03200	0.03200	2,000
13/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.14500	1.11700	132
13/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.05100	1.02400	0
13/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.91300	0.88600	100
13/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.56500	0.54100	132
13/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01500	0.01600	0
13/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06400	0.06200	0
13/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08900	0.08400	0
13/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07400	0.07200	0
13/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.75810	7.78790	7,977
13/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.67400	0.70200	0
13/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.63800	0.66500	0
13/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.71100	0.73900	16,000
13/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.60300	0.62900	37,000
13/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.10900	0.11100	360
13/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.31600	0.32700	0
13/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16300	0.16700	2,000
13/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13700	0.14000	0
13/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.39000	0.40500	0
13/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10100	0.10300	5,500
13/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.19400	0.20000	2,500
13/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.25800	0.26700	0
13/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.60000	0.57900	2,000
13/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.17900	1.15200	1,500
13/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.33200	0.31700	2,500
13/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.83600	0.81200	0
13/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.00500	0.97900	4,000
13/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.54300	1.51500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.45800	0.43900	360
13/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.45100	1.42300	0
13/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10300	0.10100	9,200
13/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14500	0.14100	0
13/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13000	0.12700	0
13/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11600	0.11400	0
13/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.85810	7.88890	10,035
13/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.54500	0.56100	0
13/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.52400	0.53900	0
13/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.56700	0.58400	0
13/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43100	0.44400	300
13/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20200	0.20600	540
13/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.44400	1.41700	0
13/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35900	0.34500	0
13/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.57300	0.55500	540
13/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.41600	0.40000	0
13/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.38700	0.37200	0
13/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.96770	7.99850	0
13/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.55900	0.57500	0
13/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.54200	0.55700	0
13/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.57700	0.59400	0
13/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28200	0.28900	180
13/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.50700	0.52200	0
13/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.63900	0.62400	180
13/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.50900	0.49600	0
13/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.41400	1.39100	0
13/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.57400	0.55900	0
13/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.54100	0.52700	0
13/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.14600	8.17650	659
13/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56200	0.57100	0
13/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55100	0.55900	0
13/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57400	0.58200	0
13/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.35600	1.33300	0
13/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.43300	1.41000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.39400	1.37200	0
13/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.80250	8.83030	0
13/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.26200	1.27500	0
13/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.24200	1.25500	0
13/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.45400	1.47000	200
13/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.28200	1.29600	0
13/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.93000	0.91600	0
13/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.65200	0.64000	0
13/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.99000	0.97500	0
13/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.96000	0.94500	0
13/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.87660	9.90440	0
13/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.83700	1.84800	0
13/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.81700	1.82700	0
13/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.85700	1.86900	0
13/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.13000	1.11500	0
13/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.19000	1.17300	0
13/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.16000	1.14400	0
13/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.55490	7.58420	162
13/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.05761	0.08268	0
13/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.03852	0.05489	0
13/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00034	0.00063	80
13/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.08900	0.11627	0
13/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03410	0.03207	0
13/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.64544	0.61643	0
13/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08362	0.07069	0
13/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05271	0.04848	0
13/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.65620	7.68550	867
13/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08438	0.08763	0
13/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.07888	0.08174	0
13/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09039	0.09408	0
13/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.73419	0.70858	0
13/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.82268	0.79624	0
13/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.77818	0.75213	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.75810	7.78790	0
13/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.41151	0.42771	0
13/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.38981	0.40503	0
13/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.43442	0.45160	0
13/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.27672	0.26410	0
13/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.33211	0.31753	0
13/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.30381	0.29021	0
13/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.85090	11.85470	48,350
13/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.40800	0.41400	0
13/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.36100	0.36700	0
13/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.45700	0.46200	0
13/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.31400	0.32100	0
13/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.05600	0.06800	0
13/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.85100	0.85500	0
13/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.10600	0.11900	0
13/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.00700	0.01000	0
13/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.50500	0.51000	0
13/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00000	0.00000	9,000
13/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00100	0.00100	3,000
13/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.04300	0.05300	0
13/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.00300	0.00300	0
13/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.95100	0.95500	0
13/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.18200	0.19200	0
13/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.75200	0.75600	0
13/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.03200	0.04100	0
13/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.18100	0.18600	768
13/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00100	0.00100	0
13/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03100	0.03700	0
13/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.70200	0.69800	3,000
13/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	1.00000	0.99600	0
13/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.14200	0.14800	9,000
13/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.69900	1.69500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00400	0.00500	0
13/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.45600	0.45500	0
13/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05500	0.06400	0
13/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00000	0.00000	768
13/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.10500	0.11300	6,000
13/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.01300	0.01600	0
13/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00600	0.00700	0
13/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01000	0.01200	0
13/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.00700	0.00900	0
13/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.00290	12.00570	6,000
13/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.40300	0.40500	0
13/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.37700	0.37900	0
13/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.43000	0.43300	0
13/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.22700	0.22700	0
13/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.27400	0.27300	0
13/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.25000	0.24900	0
13/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.15390	12.15750	1,000
13/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.18500	0.19000	0
13/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.17800	0.18300	0
13/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.19300	0.19800	0
13/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	0.95500	0.96200	0
13/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.15100	0.15500	6,000
13/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.43900	1.44100	0
13/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.52400	1.52600	0
13/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.48100	1.48300	0
13/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09130	0.09220	3,840
13/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00163	0.00242	0
13/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01130	0.01220	0
13/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
13/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00871	0.00781	0
13/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00033	0.00022	0
13/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09260	0.09350	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00049	0.00057	0
13/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00015	0.00018	0
13/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00171	0.00198	0
13/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00711	0.00648	0
13/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02555	0.02468	0
13/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01589	0.01507	0
13/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09400	0.09490	0
13/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00547	0.00598	0
13/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00246	0.00269	0
13/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01197	0.01280	0
13/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00097	0.00090	0
13/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01146	0.01079	0
13/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00447	0.00408	0
13/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.88290	9.95600	21,393
13/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.01000	0.02100	0
13/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.00600	0.01400	0
13/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.01400	0.03100	0
13/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.83300	0.90600	0
13/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.00300	0.00600	0
13/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.11400	0.17500	0
13/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.88300	0.95600	0
13/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.04900	0.09700	0
13/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.00200	0.00400	3,400
13/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.33700	0.40800	0
13/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00000	0.00000	3,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00000	6,800
13/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
13/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.02200	0.04600	0
13/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.03300	0.06500	0
13/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.10000	0.05900	10,200
13/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.13900	0.09000	3,400
13/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.71700	1.64400	0
13/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.91700	0.84400	3,400
13/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.11700	1.04400	0
13/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.41700	1.34400	0
13/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00400	0.00200	0
13/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	1.06700	0.99400	0
13/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.86700	1.79400	0
13/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	1.01700	0.94400	0
13/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.61700	1.54400	0
13/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.21700	1.14400	0
13/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.41900	0.34800	10,200
13/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.86700	0.79400	0
13/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.71700	0.64400	0
13/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06600	0.04100	0
13/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03100	0.01900	0
13/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.37000	0.30000	0
13/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.18100	0.12500	0
13/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.27300	0.20800	0
13/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.22700	0.16500	0
13/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.02100	10.09480	32,781
13/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.13600	0.15900	0
13/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.12500	0.14600	0
13/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.10600	0.12400	15,360
13/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.34700	0.39700	0
13/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.24500	0.28400	5,120
13/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.14800	0.17200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.16100	0.18700	1,000
13/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.37700	0.42900	0
13/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.51200	0.57100	0
13/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.63000	0.69600	0
13/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.05900	0.05100	15,360
13/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.09100	0.07600	1,000
13/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.15600	0.13400	1,000
13/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.47700	0.42700	0
13/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.44000	0.39200	0
13/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.63500	0.57900	0
13/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.17600	0.15200	5,120
13/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.27400	0.23900	0
13/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.55400	0.50100	0
13/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.51500	0.46400	0
13/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.16130	10.23610	1,250
13/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.22100	0.24800	0
13/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.20700	0.23300	0
13/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.21000	0.26400	0
13/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.80500	0.88600	0
13/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09400	0.10000	10,200
13/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.72400	0.70300	0
13/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.82100	0.77200	0
13/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.78500	0.73700	0
13/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.56580	10.64050	500
13/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.50100	0.52600	0
13/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.49000	0.51400	0
13/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.51200	0.53700	0
13/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.38900	1.34000	0
13/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.46700	1.41700	0
13/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.42800	1.37900	0
13/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.94440	7.95100	14,367
13/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.69400	0.70100	0
13/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.64400	0.65100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.74400	0.75100	0
13/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.54500	0.55100	0
13/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.99400	1.00100	0
13/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.20200	0.20900	0
13/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.49500	0.50100	0
13/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.94400	0.95100	0
13/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.74400	1.75100	0
13/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.07800	0.08300	0
13/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03400	0.03200	0
13/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
13/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00800	0.00800	0
13/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
13/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.96860	7.97480	8,326
13/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.39200	0.39700	0
13/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.43000	0.43500	0
13/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.35600	0.36100	0
13/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.08700	0.08600	0
13/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.06100	0.06000	0
13/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.07300	0.07200	0
13/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	7.99680	8.00260	2,636
13/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.20200	0.20400	0
13/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.18800	0.19000	0
13/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.21800	0.22000	0
13/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.40800	0.40400	0
13/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.47800	0.47400	0
13/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.44200	0.43800	0
13/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.07850	9.07110	0
13/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.05600	2.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.01800	2.01300	0
13/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.09500	2.09000	0
13/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26700	0.26900	0
13/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.29000	0.29200	0
13/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27800	0.28100	0
13/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.62370	7.63260	10
13/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.09000	0.10100	0
13/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.05300	0.06500	0
13/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.13300	0.14300	0
13/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00900	0.01000	0
13/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02900	0.03200	0
13/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.01600	0.01800	0
13/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.71110	7.71910	0
13/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06800	0.06900	0
13/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06100	0.06100	0
13/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07600	0.07700	0
13/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.46500	0.45800	0
13/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.55000	0.54200	0
13/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.50700	0.50000	0
13/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.79680	7.80500	0
13/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.33200	0.34700	0
13/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.29100	0.29900	0
13/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.37500	0.39600	0
13/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.23700	0.25000	0
13/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.25300	0.25300	0
13/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.24400	0.25100	0
13/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.01370	0.01240	0
13/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.21990	0.20860	100,000
13/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.01540	0.01750	12,500
13/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03010	0.03960	12,500



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.05480	0.06080	5,670
13/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.19750	8.25800	20,751
13/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00200	0.00400	0
13/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00100	0.00300	0
13/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.00300	0.00600	0
13/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.35600	0.29800	0
13/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.45400	0.39500	0
13/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.40500	0.34600	0
13/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.31660	8.37740	0
13/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.07300	0.08400	0
13/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.06800	0.07800	0
13/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.07900	0.09100	0
13/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.81200	0.76400	0
13/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.90100	0.85100	0
13/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.85600	0.80700	0
13/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.43980	8.50180	25
13/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.28000	0.30700	0
13/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.26600	0.29200	0
13/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.29400	0.32200	0
13/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.55400	0.52000	0
13/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.62600	0.59000	0
13/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.59000	0.55500	0
13/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.20630	6.18450	0
13/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.01900	0.01800	0
13/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.01700	0.01600	0
13/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.02200	0.02000	0
13/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.08900	0.10900	0
13/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.10400	0.12500	0
13/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.09600	0.11700	0
13/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.26240	6.23950	0
13/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.12000	0.11200	0
13/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.10200	0.09500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.14100	0.13200	0
13/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.12900	0.14300	0
13/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.19000	0.20600	0
13/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.15800	0.17300	0
13/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.30680	6.28290	0
13/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.26500	0.25400	0
13/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.23900	0.22900	0
13/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.29300	0.28100	0
13/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.17900	0.19100	0
13/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.22500	0.23900	0
13/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.20100	0.21400	0
13/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
13/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
13/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
13/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
13/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
13/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19390	1.19880	0
13/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.00720	0.01010	0
13/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04450	0.04940	0
13/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00060	0.00070	0
13/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05670	0.05190	0
13/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00060	0.00060	0
13/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01330	0.01130	0
13/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.20940	1.21410	0
13/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07310	0.07720	0
13/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04310	0.04580	0
13/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11380	0.11840	0
13/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00440	0.00430	0
13/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03370	0.03170	0
13/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01370	0.01310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.22590	1.23030	0
13/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06480	0.06700	0
13/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04580	0.04720	0
13/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.09200	0.09540	0
13/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02690	0.02590	0
13/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.08070	0.07770	0
13/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04970	0.04750	0
14/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.67040	7.55490	141,236
14/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.63400	0.51900	0
14/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.58500	0.46900	0
14/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.68400	0.56900	0
14/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.67000	0.55500	0
14/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.52100	0.40600	30,100
14/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.42100	0.30800	0
14/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.87000	0.75500	0
14/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.47100	0.35600	0
14/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.92000	0.80500	0
14/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.13600	0.05800	0
14/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00300	0.00200	0
14/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.27400	0.16800	0
14/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.97000	0.85500	0
14/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.82000	0.70500	0
14/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00200	0.00100	4,350
14/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.57100	0.45500	0
14/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.02000	0.90500	0
14/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22600	0.12600	0
14/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.00900	0.00500	0
14/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.62000	0.50500	0
14/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.07000	0.95500	0
14/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.01500	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00100	0.00100	0
14/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.00600	0.00300	0
14/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00100	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.32200	0.21300	0
14/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.37200	0.25900	0
14/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.77000	0.65500	0
14/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.03900	0.01600	0
14/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00100	0.00100	0
14/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.18000	0.08900	5,000
14/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.27000	1.15500	0
14/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.52000	1.40500	0
14/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.09500	0.03900	0
14/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00000	0.00000	6,620
14/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.47000	1.35500	0
14/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.72000	0.60500	0
14/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.02500	0.01100	0
14/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00000	4,850
14/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.22000	1.10500	0
14/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.06100	0.02500	0
14/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.12000	1.00500	0
14/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.17000	1.05500	0
14/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.32000	1.20500	0
14/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.57000	1.45500	0
14/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00000	6,750
14/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
14/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
14/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
14/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
14/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
14/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.53000	1.64500	0
14/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.83000	1.94500	0
14/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.58000	1.69500	0
14/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.03000	1.14500	0
14/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.98000	1.09500	176
14/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.08000	1.19500	0
14/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.93000	1.04500	0
14/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.13000	1.24500	0
14/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.33000	1.44500	0
14/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.83000	0.94500	0
14/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.78000	0.89500	250
14/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
14/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.04100	0.12000	1,066
14/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.73000	0.84500	0
14/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10500	0.20600	0
14/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.58000	0.69500	0
14/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02500	0.08400	13,860
14/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01000	0.03400	2,520
14/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.43100	0.54600	0
14/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.06900	0.16100	0
14/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00400	100
14/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00200	0.00800	0
14/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.48100	0.59500	0
14/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.23600	0.34800	0
14/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.38100	0.49600	4,620

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.14500	0.25200	250
14/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.18900	0.30000	0
14/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.53000	0.64500	0
14/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00600	0.02100	0
14/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.33200	0.44600	7,051
14/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.68000	0.79500	250
14/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00000	10,000
14/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.63000	0.74500	0
14/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.01300	0
14/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.28300	0.39700	0
14/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.01600	0.05300	9,200
14/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
14/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00300	0
14/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
14/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	1,000
14/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00100	0.00000	0
14/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.77230	7.65620	129,275
14/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.57600	0.48000	0
14/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.53600	0.44500	0
14/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.61800	0.52000	0
14/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.14700	0.12100	20,100
14/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.03400	0.92100	4,850
14/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.08200	0.06900	0
14/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06800	0.05700	0
14/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.06000	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.79500	0.68800	0
14/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.39400	0.32100	0
14/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.17200	0.14100	0
14/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.12600	0.10400	10,000
14/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.25800	0.21000	0
14/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.05300	0.04500	5,000
14/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.28100	0.22800	0
14/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.30700	0.24700	6,700
14/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03400	0.03000	0
14/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.09400	0.07900	0
14/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.75000	0.64500	0
14/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.02800	0.03900	20,100
14/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.18500	0.24100	0
14/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.72200	0.82300	0
14/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.20900	0.27200	10,000
14/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.51200	1.62400	0
14/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.23600	0.30400	5,000
14/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.13100	1.23900	0
14/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.55400	0.64800	0
14/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.40000	0.48500	2,000
14/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.12200	0.16500	14,000
14/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02300	0.03200	2,000
14/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.03800	1.14500	132
14/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.94600	1.05100	0
14/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.81000	0.91300	100
14/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.47500	0.56500	132
14/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01200	0.01500	0
14/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04600	0.06400	0
14/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06400	0.08900	0
14/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05400	0.07400	0
14/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.87510	7.75810	7,977
14/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.76600	0.67400	0
14/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.21800	0.19400	2,500
14/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.29200	0.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.72700	0.63800	0
14/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.80600	0.71100	16,000
14/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68900	0.60300	37,000
14/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.12000	0.10900	360
14/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.35900	0.31600	0
14/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.18200	0.16300	2,000
14/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11100	0.10100	5,500
14/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.15300	0.13700	0
14/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.44500	0.39000	0
14/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.27000	0.33200	2,500
14/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.74300	0.83600	0
14/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.07800	1.17900	1,500
14/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.90700	1.00500	4,000
14/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.43600	1.54300	0
14/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.38400	0.45800	360
14/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.34500	1.45100	0
14/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08100	0.10300	9,200
14/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11400	0.14500	0
14/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10200	0.13000	0
14/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.51700	0.60000	2,000
14/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09100	0.11600	0
14/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.97690	7.85810	10,035
14/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.58100	0.54500	0
14/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.55800	0.52400	0
14/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.60600	0.56700	0
14/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20500	0.20200	540
14/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.45600	0.43100	300
14/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.32800	1.44400	0
14/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.27900	0.35900	0
14/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.47900	0.57300	540
14/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.33100	0.41600	0
14/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.30400	0.38700	0
14/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.09060	7.96770	0
14/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.61400	0.55900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.59500	0.54200	0
14/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.63500	0.57700	0
14/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.30800	0.28200	180
14/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.55900	0.50700	0
14/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.56800	0.63900	180
14/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.44400	0.50900	0
14/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.31700	1.41400	0
14/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.50400	0.57400	0
14/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.47300	0.54100	0
14/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.26670	8.14600	659
14/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.59900	0.56200	0
14/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.61100	0.57400	0
14/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.58700	0.55100	0
14/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.34800	1.43300	0
14/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.27200	1.35600	0
14/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.31000	1.39400	0
14/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.91870	8.80250	0
14/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.31300	1.26200	0
14/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.50900	1.45400	200
14/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.29300	1.24200	0
14/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.33400	1.28200	0
14/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.86500	0.93000	0
14/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59000	0.65200	0
14/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.92400	0.99000	0
14/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.89400	0.96000	0
14/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.99280	9.87660	0
14/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.89500	1.83700	0
14/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.87400	1.81700	0
14/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.91600	1.85700	0
14/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07300	1.13000	0
14/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13100	1.19000	0
14/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10200	1.16000	0
14/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.67040	7.55490	162

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.13561	0.05761	0
14/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.09542	0.03852	0
14/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.17955	0.08900	0
14/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00045	0.00034	80
14/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.00915	0.03410	0
14/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.53005	0.64544	0
14/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.02502	0.08362	0
14/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.01521	0.05271	0
14/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.77230	7.65620	867
14/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.10122	0.08438	0
14/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.09434	0.07888	0
14/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.10874	0.09039	0
14/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.63644	0.73419	0
14/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.72204	0.82268	0
14/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.67892	0.77818	0
14/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.87510	7.75810	0
14/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.46954	0.41151	0
14/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.44483	0.38981	0
14/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.49554	0.43442	0
14/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.22084	0.27672	0
14/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.27013	0.33211	0
14/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.24484	0.30381	0
14/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.02210	11.85090	48,329
14/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.57500	0.40800	0
14/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.52600	0.36100	0
14/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.62500	0.45700	0
14/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.47700	0.31400	0
14/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.15200	0.05600	0
14/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.02200	0.85100	0
14/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.23900	0.10600	0
14/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.01400	0.00700	0
14/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.67400	0.50500	0
14/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.12200	0.95100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00000	0.00000	9,000
14/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.00400	0.00300	0
14/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00100	0.00100	3,000
14/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.33200	0.18200	0
14/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.92200	0.75200	0
14/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.07800	0.03200	0
14/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.11300	0.04300	0
14/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.04100	0.14200	9,000
14/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.05600	0.18100	768
14/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.01000	0.03100	0
14/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.52800	1.69900	0
14/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.53200	0.70200	3,000
14/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.82900	1.00000	0
14/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00200	0.00400	0
14/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.29200	0.45600	0
14/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.01700	0.05500	0
14/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00000	0.00000	768
14/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.03000	0.10500	6,000
14/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.00500	0.01300	0
14/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00300	0.00600	0
14/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.00400	0.01000	0
14/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.00300	0.00700	0
14/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.17450	12.00290	6,472
14/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.50200	0.40300	0
14/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.47200	0.37700	0
14/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.53400	0.43000	0
14/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.21500	0.00000	24,000
14/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.11500	0.00000	0
14/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.04100	0.00000	24,000
14/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.54100	0.00000	0
14/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16000	0.22700	0
14/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.19800	0.27400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17800	0.25000	0
14/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.32730	12.15390	1,000
14/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.21500	0.18500	0
14/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.20700	0.17800	0
14/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.22200	0.19300	0
14/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.09200	0.95500	0
14/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.11500	0.15100	6,000
14/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.29500	1.43900	0
14/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.38000	1.52400	0
14/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.33800	1.48100	0
14/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09170	0.09130	3,840
14/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00190	0.00163	0
14/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
14/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01170	0.01130	0
14/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00831	0.00871	0
14/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00020	0.00033	0
14/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09300	0.09260	33
14/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00052	0.00049	0
14/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00016	0.00015	0
14/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00183	0.00171	0
14/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00683	0.00711	0
14/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02516	0.02555	0
14/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01552	0.01589	0
14/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09430	0.09400	0
14/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00564	0.00547	0
14/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00254	0.00246	0
14/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01224	0.01197	0
14/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00094	0.00097	0
14/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01124	0.01146	0
14/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00434	0.00447	0
14/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.00970	9.88290	21,046

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.02400	0.01000	0
14/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.01600	0.00600	0
14/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.03700	0.01400	0
14/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.96000	0.83300	0
14/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.00700	0.00300	0
14/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.21800	0.11400	0
14/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.01000	0.88300	0
14/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.12900	0.04900	0
14/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.00400	0.00200	3,400
14/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.46100	0.33700	0
14/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00000	0.00000	3,400
14/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00000	6,800
14/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.09000	0.03300	0
14/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
14/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.05600	0.02200	0
14/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.04600	0.13900	3,400
14/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.03000	0.10000	10,200
14/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.59000	1.71700	0
14/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.79000	0.91700	3,400
14/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.99000	1.11700	0
14/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.29000	1.41700	0
14/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00100	0.00400	0
14/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.94000	1.06700	0
14/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.74000	1.86700	0
14/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.89000	1.01700	0
14/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.49000	1.61700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.09000	1.21700	0
14/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.29400	0.41900	10,200
14/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.74000	0.86700	0
14/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.59000	0.71700	0
14/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.01900	0.06600	0
14/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.00800	0.03100	0
14/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.24700	0.37000	0
14/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.07700	0.18100	0
14/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.15600	0.27300	0
14/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.11400	0.22700	0
14/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.14740	10.02100	32,892
14/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.17300	0.13600	0
14/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.15900	0.12500	0
14/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.18800	0.14800	0
14/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.13500	0.10600	15,360
14/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.31300	0.24500	5,120
14/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.20500	0.16100	1,000
14/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.46700	0.37700	0
14/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.61800	0.51200	0
14/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.74500	0.63000	0
14/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.43400	0.34700	0
14/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.13700	0.17600	5,120
14/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.21600	0.27400	0
14/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.04800	0.05900	15,360
14/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.07100	0.09100	1,000
14/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.12000	0.15600	1,000
14/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.53800	0.63500	0
14/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.39100	0.47700	0
14/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.35800	0.44000	0
14/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.46200	0.55400	0
14/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.42600	0.51500	0
14/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.28810	10.16130	1,250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.26400	0.22100	0
14/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.24800	0.20700	0
14/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.94700	0.80500	0
14/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.28100	0.21000	0
14/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.66800	0.72400	0
14/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10900	0.09400	10,200
14/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.73500	0.82100	0
14/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.70100	0.78500	0
14/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.69450	10.56580	500
14/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.54400	0.50100	0
14/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.53200	0.49000	0
14/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.55600	0.51200	0
14/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.30500	1.38900	0
14/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.38100	1.46700	0
14/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.34300	1.42800	0
14/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.02180	7.94440	14,367
14/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.77200	0.69400	0
14/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.72200	0.64400	0
14/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.82200	0.74400	0
14/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.62200	0.54500	0
14/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.07200	0.99400	0
14/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.27400	0.20200	0
14/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.57200	0.49500	0
14/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.02200	0.94400	0
14/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.13300	0.07800	0
14/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.82200	1.74400	0
14/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01100	0.03400	0
14/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
14/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00200	0.00800	0
14/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.04520	7.96860	8,422
14/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.44900	0.39200	0
14/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.41000	0.35600	0
14/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.49000	0.43000	0
14/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04500	0.06100	0
14/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06500	0.08700	0
14/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05400	0.07300	0
14/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.07200	7.99680	2,636
14/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.22700	0.20200	0
14/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.21100	0.18800	0
14/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.24400	0.21800	0
14/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.35800	0.40800	0
14/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.42500	0.47800	0
14/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.39100	0.44200	0
14/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.14370	9.07850	0
14/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.11500	2.05600	0
14/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.07600	2.01800	0
14/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.15800	2.09500	0
14/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26400	0.26700	0
14/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28200	0.29000	0
14/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27100	0.27800	0
14/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.74110	7.62370	10
14/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.19400	0.09000	0
14/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.24300	0.13300	0
14/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.14700	0.05300	0
14/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.00600	0.02900	0
14/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00200	0.00900	0
14/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00300	0.01600	0
14/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.82870	7.71110	0
14/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.09300	0.06800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.08300	0.06100	0
14/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.10500	0.07600	0
14/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.37600	0.46500	0
14/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.45400	0.55000	0
14/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.41400	0.50700	0
14/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.91520	7.79680	0
14/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.41700	0.33200	0
14/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.37600	0.29100	0
14/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.45800	0.37500	0
14/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.20200	0.23700	0
14/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.22000	0.25300	0
14/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.21100	0.24400	0
14/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.02040	0.01370	0
14/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.17920	0.21990	100,000
14/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.02100	0.01540	12,500
14/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05110	0.03010	12,500
14/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.09770	0.05480	5,670
14/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.10270	0.10000	8,000
14/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10160	0.10000	8,000
14/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.07910	0.08000	16,000
14/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.03870	0.04000	16,000
14/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.26220	8.19750	26,796
14/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00300	0.00200	0
14/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.00400	0.00300	0
14/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00200	0.00100	0
14/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.39000	0.45400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.29200	0.35600	0
14/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.34100	0.40500	0
14/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.38090	8.31660	0
14/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.08400	0.07300	0
14/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.07800	0.06800	0
14/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.09000	0.07900	0
14/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.75900	0.81200	0
14/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.84700	0.90100	0
14/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.80300	0.85600	0
14/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.50350	8.43980	25
14/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.30500	0.28000	0
14/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.29000	0.26600	0
14/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.32100	0.29400	0
14/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.51800	0.55400	0
14/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.58700	0.62600	0
14/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.55200	0.59000	0
14/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.22030	6.20630	0
14/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.02000	0.01900	0
14/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.01800	0.01700	0
14/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.02300	0.02200	0
14/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.07600	0.08900	0
14/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.09100	0.10400	0
14/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.08300	0.09600	0
14/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.27700	6.26240	0
14/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.12700	0.12000	0
14/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.10800	0.10200	0
14/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.14900	0.14100	0
14/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.12200	0.12900	0
14/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.18100	0.19000	0
14/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.15000	0.15800	0
14/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.31930	6.30680	0
14/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.27500	0.26500	0
14/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.24900	0.23900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.30300	0.29300	0
14/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.17700	0.17900	0
14/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.22300	0.22500	0
14/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.19900	0.20100	0
14/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
14/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
14/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
14/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
14/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
14/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.21130	1.19390	0
14/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01620	0.00720	0
14/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00110	0.00060	0
14/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06160	0.04450	0
14/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00030	0.00060	0
14/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03980	0.05670	0
14/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00490	0.01330	0
14/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.22690	1.20940	0
14/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.08710	0.07310	0
14/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05290	0.04310	0
14/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.12990	0.11380	0
14/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00300	0.00440	0
14/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02600	0.03370	0
14/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01020	0.01370	0
14/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.24340	1.22590	0
14/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.07390	0.06480	0
14/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.05230	0.04580	0
14/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.10440	0.09200	0
14/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02180	0.02690	0
14/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.06970	0.08070	0
14/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04130	0.04970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.62890	7.67040	107,841
15/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.59300	0.63400	0
15/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.54300	0.58500	0
15/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.64300	0.68400	0
15/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.62900	0.67000	0
15/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.47900	0.52100	30,100
15/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.38000	0.42100	0
15/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.82900	0.87000	0
15/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.42900	0.47100	0
15/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.87900	0.92000	0
15/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.09700	0.13600	0
15/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00200	0.00300	0
15/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.23200	0.27400	0
15/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.92900	0.97000	0
15/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.77900	0.82000	0
15/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00100	0.00200	4,350
15/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.52900	0.57100	0
15/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.97900	1.02000	0
15/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.18500	0.22600	0
15/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.00500	0.00900	0
15/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.57900	0.62000	0
15/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.02900	1.07000	0
15/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.00800	0.01500	0
15/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.00300	0.00600	0
15/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.28100	0.32200	0
15/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.33000	0.37200	0
15/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.72900	0.77000	0
15/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.02300	0.03900	0
15/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.13900	0.18000	5,000
15/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.22900	1.27000	0
15/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.47900	1.52000	0
15/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.06000	0.09500	0
15/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00000	0.00000	6,620
15/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.42900	1.47000	0
15/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.67900	0.72000	0
15/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.01300	0.02500	0
15/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00000	4,850
15/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.17900	1.22000	0
15/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.03700	0.06100	0
15/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.07900	1.12000	0
15/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.12900	1.17000	0
15/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.27900	1.32000	0
15/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.52900	1.57000	0
15/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
15/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00000	6,750
15/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
15/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
15/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
15/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
15/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
15/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.57100	1.53000	0
15/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.87100	1.83000	0
15/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.62100	1.58000	0
15/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.07100	1.03000	0
15/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.02100	0.98000	176
15/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.12100	1.08000	0
15/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.97100	0.93000	0
15/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.17100	1.13000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.37100	1.33000	0
15/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.87100	0.83000	0
15/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.82100	0.78000	250
15/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
15/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.05800	0.04100	1,066
15/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.77100	0.73000	0
15/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13400	0.10500	0
15/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.62100	0.58000	0
15/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03100	0.02500	13,860
15/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01000	0.01000	2,520
15/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.47100	0.43100	0
15/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.09400	0.06900	0
15/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00200	100
15/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.52100	0.48100	0
15/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.27400	0.23600	0
15/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.42200	0.38100	4,620
15/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17900	0.14500	250
15/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.22600	0.18900	0
15/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.57100	0.53000	0
15/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00600	0.00600	0
15/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.37200	0.33200	7,051
15/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.72100	0.68000	250
15/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00000	10,000
15/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.67100	0.63000	0
15/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00300	0.00400	0
15/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.32300	0.28300	0
15/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.01800	0.01600	9,200
15/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	1,000
15/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.72580	7.77230	186,635
15/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.53800	0.57600	0
15/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.49800	0.53600	0
15/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.57900	0.61800	0
15/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13600	0.14700	20,100
15/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.98800	1.03400	4,850
15/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07700	0.08200	0
15/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06300	0.06800	0
15/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05600	0.06000	0
15/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.75200	0.79500	0
15/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.28200	0.30700	6,700
15/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.36400	0.39400	0
15/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.15900	0.17200	0
15/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11700	0.12600	10,000
15/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.23800	0.25800	0
15/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.05000	0.05300	5,000
15/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.25800	0.28100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03300	0.03400	0
15/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.08800	0.09400	0
15/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.70800	0.75000	0
15/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.03200	0.02800	20,100
15/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.20600	0.18500	0
15/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.76200	0.72200	0
15/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23200	0.20900	10,000
15/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.55700	1.51200	0
15/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.26200	0.23600	5,000
15/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.17400	1.13100	0
15/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.59100	0.55400	0
15/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.43300	0.40000	2,000
15/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13800	0.12200	14,000
15/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02600	0.02300	2,000
15/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.08000	1.03800	132
15/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.98700	0.94600	0
15/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.85100	0.81000	100
15/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.51000	0.47500	132
15/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01200	0.01200	0
15/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05300	0.04600	0
15/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07200	0.06400	0
15/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06200	0.05400	0
15/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.82900	7.87510	8,012
15/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.73100	0.76600	0
15/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.69300	0.72700	0
15/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.77000	0.80600	16,000
15/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.21000	0.21800	2,500
15/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.28000	0.29200	0
15/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.14800	0.15300	0
15/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.42500	0.44500	0
15/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.65600	0.68900	37,000
15/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11600	0.12000	360
15/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.34400	0.35900	0
15/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.17600	0.18200	2,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10800	0.11100	5,500
15/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.11900	1.07800	1,500
15/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.94700	0.90700	4,000
15/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.47900	1.43600	0
15/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41500	0.38400	360
15/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.38700	1.34500	0
15/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.29600	0.27000	2,500
15/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.78100	0.74300	0
15/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.55100	0.51700	2,000
15/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09100	0.08100	9,200
15/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12700	0.11400	0
15/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11400	0.10200	0
15/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10200	0.09100	0
15/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.92960	7.97690	10,035
15/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.55600	0.58100	0
15/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.19600	0.20500	540
15/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43500	0.45600	300
15/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.53300	0.55800	0
15/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.57900	0.60600	0
15/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29900	0.27900	0
15/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.50500	0.47900	540
15/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.35300	0.33100	0
15/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.36600	1.32800	0
15/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.32600	0.30400	0
15/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.04260	8.09060	31
15/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.60000	0.61400	0
15/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.58100	0.59500	0
15/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.61900	0.63500	0
15/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.30200	0.30800	180
15/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.54500	0.55900	0
15/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.60200	0.56800	180
15/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.47600	0.44400	0
15/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.35900	1.31700	0
15/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.53800	0.50400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.50700	0.47300	0
15/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.22020	8.26670	659
15/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.58500	0.59900	0
15/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.57300	0.58700	0
15/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.59700	0.61100	0
15/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.30500	1.27200	0
15/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.38100	1.34800	0
15/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.34300	1.31000	0
15/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.87680	8.91870	0
15/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.29200	1.31300	0
15/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.27200	1.29300	0
15/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.31200	1.33400	0
15/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.48700	1.50900	200
15/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88500	0.86500	0
15/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.61000	0.59000	0
15/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94500	0.92400	0
15/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91500	0.89400	0
15/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.95090	9.99280	0
15/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.87200	1.89500	0
15/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.89400	1.91600	0
15/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.85200	1.87400	0
15/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.15100	1.13100	0
15/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.09300	1.07300	0
15/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.12100	1.10200	0
15/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.62890	7.67040	162
15/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.09707	0.13561	0
15/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00025	0.00045	80
15/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.06007	0.09542	0
15/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.13938	0.17955	0
15/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.01048	0.00915	0
15/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.57135	0.53005	0
15/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.03117	0.02502	0
15/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.01817	0.01521	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.72580	7.77230	947
15/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.09425	0.10122	0
15/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08792	0.09434	0
15/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.10116	0.10874	0
15/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.67536	0.63644	0
15/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.76212	0.72204	0
15/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.71845	0.67892	0
15/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.82900	7.87510	0
15/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.44825	0.46954	0
15/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.42470	0.44483	0
15/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.47304	0.49554	0
15/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.24444	0.22084	0
15/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.29610	0.27013	0
15/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.26965	0.24484	0
15/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.95370	12.02210	45,594
15/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.50700	0.57500	0
15/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.45800	0.52600	0
15/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.55700	0.62500	0
15/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.40900	0.47700	0
15/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00000	0.00000	9,000
15/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.04600	0.07800	0
15/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.06300	0.11300	0
15/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.00300	0.00400	0
15/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00100	0.00100	3,000
15/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.09600	0.15200	0
15/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.95400	1.02200	0
15/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.17600	0.23900	0
15/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.00800	0.01400	0
15/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.60600	0.67400	0
15/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.05400	1.12200	0
15/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.26600	0.33200	0
15/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.85400	0.92200	0
15/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.01200	0.01000	0
15/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.35400	0.29200	0
15/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.02200	0.01700	0
15/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00000	0.00000	768
15/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.04200	0.03000	6,000
15/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.59600	1.52800	0
15/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.59900	0.53200	3,000
15/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.89700	0.82900	0
15/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.05900	0.04100	9,000
15/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09200	0.05600	768
15/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.00500	0.00500	0
15/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00300	0.00300	0
15/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.00400	0.00400	0
15/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.00300	0.00300	0
15/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.09840	12.17450	7,733
15/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.46000	0.50200	0
15/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.43100	0.47200	0
15/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.48900	0.53400	0
15/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.19900	0.21500	24,000
15/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.04500	1.11500	0
15/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.04700	0.04100	24,000
15/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.60100	0.54100	0
15/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.19100	0.16000	0
15/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.23300	0.19800	0
15/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.21200	0.17800	0
15/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.25140	12.32730	1,000
15/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.20700	0.21500	0
15/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.20000	0.20700	0
15/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.21400	0.22200	0
15/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.03500	1.09200	0
15/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.13400	0.11500	6,000
15/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.36300	1.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.44900	1.38000	0
15/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.40600	1.33800	0
15/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09160	0.09170	3,840
15/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00171	0.00190	0
15/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
15/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01160	0.01170	0
15/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00840	0.00831	0
15/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00011	0.00020	0
15/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09280	0.09300	43
15/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00047	0.00052	0
15/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00015	0.00016	0
15/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00168	0.00183	0
15/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00688	0.00683	0
15/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02535	0.02516	0
15/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01567	0.01552	0
15/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09410	0.09430	0
15/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00550	0.00564	0
15/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00246	0.00254	0
15/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01207	0.01224	0
15/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00097	0.00094	0
15/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01136	0.01124	0
15/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00440	0.00434	0
15/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.97280	10.00970	21,026
15/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.01400	0.02400	0
15/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.00900	0.01600	0
15/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.02300	0.03700	0
15/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.92300	0.96000	0
15/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.00400	0.00700	0
15/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.18100	0.21800	0
15/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.97300	1.01000	0
15/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.09400	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.00200	0.00400	3,400
15/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.42400	0.46100	0
15/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00000	0.00000	3,400
15/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00000	6,800
15/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.05800	0.09000	0
15/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
15/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.03700	0.05600	0
15/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.06400	0.04600	3,400
15/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.03500	0.03000	10,200
15/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.62700	1.59000	0
15/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.82700	0.79000	3,400
15/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.02700	0.99000	0
15/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.32700	1.29000	0
15/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.97700	0.94000	0
15/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.77700	1.74000	0
15/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.92700	0.89000	0
15/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.52700	1.49000	0
15/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.12700	1.09000	0
15/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.32900	0.29400	10,200
15/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.77700	0.74000	0
15/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.62700	0.59000	0
15/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.02100	0.01900	0
15/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.00800	0.00800	0
15/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.28100	0.24700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10000	0.07700	0
15/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.18600	0.15600	0
15/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.14100	0.11400	0
15/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.10410	10.14740	33,016
15/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.15700	0.17300	0
15/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.14400	0.15900	0
15/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.17000	0.18800	0
15/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.18600	0.20500	1,000
15/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.43100	0.46700	0
15/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.57600	0.61800	0
15/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.12100	0.13500	15,360
15/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.28400	0.31300	5,120
15/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.70200	0.74500	0
15/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.39900	0.43400	0
15/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.14500	0.13700	5,120
15/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.23000	0.21600	0
15/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.04800	0.04800	15,360
15/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.56700	0.53800	0
15/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.07200	0.07100	1,000
15/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.12700	0.12000	1,000
15/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.41600	0.39100	0
15/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.38200	0.35800	0
15/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.49000	0.46200	0
15/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.45300	0.42600	0
15/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.24520	10.28810	1,250
15/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.24800	0.26400	0
15/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.23200	0.24800	0
15/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.89200	0.94700	0
15/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.26400	0.28100	0
15/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.69400	0.66800	0
15/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09700	0.10900	10,200
15/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.76200	0.73500	0
15/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.72800	0.70100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.64500	10.69450	500
15/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.52900	0.54400	0
15/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.51800	0.53200	0
15/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.54100	0.55600	0
15/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.33900	1.30500	0
15/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.41600	1.38100	0
15/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.37700	1.34300	0
15/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.01880	8.02180	9,770
15/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.76900	0.77200	0
15/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.71900	0.72200	0
15/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.81900	0.82200	0
15/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.61900	0.62200	0
15/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.06900	1.07200	0
15/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.27100	0.27400	0
15/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.56900	0.57200	0
15/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.01900	1.02200	0
15/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.12700	0.13300	0
15/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.81900	1.82200	0
15/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.00800	0.01100	0
15/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.04000	8.04520	17,376
15/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.44400	0.44900	0
15/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.40500	0.41000	0
15/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.48500	0.49000	0
15/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04500	0.04500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06500	0.06500	0
15/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05400	0.05400	0
15/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.06700	8.07200	2,636
15/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.22400	0.22700	0
15/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.20700	0.21100	0
15/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.24100	0.24400	0
15/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.36000	0.35800	0
15/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.42600	0.42500	0
15/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.39300	0.39100	0
15/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.12810	9.14370	0
15/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.09900	2.11500	0
15/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.06000	2.07600	0
15/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.14200	2.15800	0
15/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26400	0.26400	0
15/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28200	0.28200	0
15/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27100	0.27100	0
15/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.68030	7.74110	10
15/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.13600	0.19400	0
15/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.18300	0.24300	0
15/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.09200	0.14700	0
15/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.01200	0.00600	0
15/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00300	0.00200	0
15/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00600	0.00300	0
15/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.76280	7.82870	0
15/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.08000	0.09300	0
15/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.07200	0.08300	0
15/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.09000	0.10500	0
15/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.42700	0.37600	0
15/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.50900	0.45400	0
15/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.46700	0.41400	0
15/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.85000	7.91520	0
15/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.38000	0.41700	0
15/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.33800	0.37600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.42300	0.45800	0
15/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.23200	0.20200	0
15/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.24700	0.22000	0
15/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.23900	0.21100	0
15/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.01520	0.02040	0
15/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.19350	0.17920	100,000
15/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.01600	0.02100	12,500
15/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.04490	0.05110	12,500
15/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08570	0.09770	5,670
15/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.10040	0.10270	8,000
15/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10270	0.10160	8,000
15/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.08250	0.07910	16,000
15/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.04130	0.03870	16,000
15/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.25970	8.26220	28,471
15/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00200	0.00300	0
15/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.00300	0.00400	0
15/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00100	0.00200	0
15/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.39100	0.39000	0
15/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.29300	0.29200	0
15/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.34200	0.34100	0
15/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.37240	8.38090	10
15/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.07900	0.08400	0
15/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.07300	0.07800	0
15/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.08600	0.09000	0
15/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.76400	0.75900	0
15/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.85100	0.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.80700	0.80300	0
15/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.49510	8.50350	25
15/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.30100	0.30500	0
15/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.28600	0.29000	0
15/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.31600	0.32100	0
15/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.52100	0.51800	0
15/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.59100	0.58700	0
15/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.55600	0.55200	0
15/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.23390	6.22030	0
15/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.01800	0.02000	0
15/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.01600	0.01800	0
15/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.02100	0.02300	0
15/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06100	0.07600	0
15/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.07600	0.09100	0
15/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06800	0.08300	0
15/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.28660	6.27700	0
15/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.12900	0.12700	0
15/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.10900	0.10800	0
15/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.15500	0.14900	0
15/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11800	0.12200	0
15/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.17200	0.18100	0
15/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14200	0.15000	0
15/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.33100	6.31930	0
15/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.28000	0.27500	0
15/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.25300	0.24900	0
15/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.30900	0.30300	0
15/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.17100	0.17700	0
15/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.21500	0.22300	0
15/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.19200	0.19900	0
15/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
15/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
15/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
15/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.20530	1.21130	0
15/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.01100	0.01620	0
15/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00060	0.00110	0
15/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.05560	0.06160	0
15/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00030	0.00030	0
15/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04530	0.03980	0
15/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00570	0.00490	0
15/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21970	1.22690	0
15/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.08150	0.08710	0
15/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04880	0.05290	0
15/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.12340	0.12990	0
15/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00370	0.00300	0
15/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02910	0.02600	0
15/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01180	0.01020	0
15/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.23570	1.24340	0
15/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.07020	0.07390	0
15/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04970	0.05230	0
15/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.09940	0.10440	0
15/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02450	0.02180	0
15/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.07480	0.06970	0
15/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04530	0.04130	0
16/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.57210	7.62890	92,650
16/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.53600	0.59300	0
16/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.48600	0.54300	0
16/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.58600	0.64300	0
16/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.57200	0.62900	0
16/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.42200	0.47900	30,100
16/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.32300	0.38000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.77200	0.82900	0
16/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.37200	0.42900	0
16/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.82200	0.87900	0
16/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.05100	0.09700	0
16/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00000	0.00200	0
16/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.17600	0.23200	0
16/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.87200	0.92900	0
16/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.72200	0.77900	0
16/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00000	0.00100	4,350
16/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.47200	0.52900	0
16/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.92200	0.97900	0
16/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.13000	0.18500	0
16/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.00100	0.00500	0
16/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.52200	0.57900	0
16/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.97200	1.02900	0
16/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.00200	0.00800	0
16/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.00100	0.00300	0
16/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.22400	0.28100	0
16/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.27300	0.33000	0
16/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.67200	0.72900	0
16/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.00900	0.02300	0
16/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.08700	0.13900	5,000
16/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.17200	1.22900	0
16/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.42200	1.47900	0
16/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.02900	0.06000	0
16/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00000	0.00000	6,620
16/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	4,850
16/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	2,000
16/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.37200	1.42900	0
16/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.62200	0.67900	0
16/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.00500	0.01300	0
16/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00000	4,850
16/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.12200	1.17900	0
16/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.01600	0.03700	0
16/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.02200	1.07900	0
16/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.07200	1.12900	0
16/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.22200	1.27900	0
16/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.47200	1.52900	0
16/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00000	6,750
16/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	3
16/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
16/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	15,860
16/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.67800	0.62100	0
16/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05700	0.03100	13,860
16/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01500	0.01000	2,520
16/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.52800	0.47100	0
16/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.13700	0.09400	0
16/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	100
16/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00200	0.00200	0
16/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.57800	0.52100	0
16/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.32900	0.27400	0
16/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.47800	0.42200	4,620
16/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.23000	0.17900	250
16/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.27900	0.22600	0
16/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.62800	0.57100	0
16/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00800	0.00600	0
16/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.42800	0.37200	7,051
16/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.77800	0.72100	250
16/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00000	10,000
16/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.72800	0.67100	0
16/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00300	0
16/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.37800	0.32300	0
16/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02900	0.01800	9,200
16/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	1,000
16/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.12800	1.07100	0
16/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.07800	1.02100	176
16/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.17800	1.12100	0
16/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.02800	0.97100	0
16/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.22800	1.17100	0
16/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.42800	1.37100	0
16/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.92800	0.87100	0
16/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.87800	0.82100	250
16/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09400	0.05800	1,066
16/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.82800	0.77100	0
16/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18300	0.13400	0
16/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.92800	1.87100	0
16/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.67800	1.62100	0
16/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.62800	1.57100	0
16/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.66970	7.72580	204,017
16/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.49100	0.53800	0
16/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.45500	0.49800	0
16/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.53000	0.57900	0
16/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12200	0.13600	20,100
16/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.93400	0.98800	4,850
16/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.06900	0.07700	0
16/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05700	0.06300	0
16/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05000	0.05600	0
16/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.70000	0.75200	0
16/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.32800	0.36400	0
16/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.14200	0.15900	0
16/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10500	0.11700	10,000
16/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04500	0.05000	5,000
16/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.23200	0.25800	0
16/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.21400	0.23800	0
16/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03000	0.03300	0
16/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.07900	0.08800	0
16/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.25200	0.28200	6,700
16/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.65600	0.70800	0
16/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.03600	0.03200	20,100
16/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.23200	0.20600	0
16/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.80900	0.76200	0
16/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.29400	0.26200	5,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.22500	1.17400	0
16/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.26200	0.23200	10,000
16/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.61000	1.55700	0
16/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.63500	0.59100	0
16/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.47200	0.43300	2,000
16/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.15800	0.13800	14,000
16/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03000	0.02600	2,000
16/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.13000	1.08000	132
16/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.03700	0.98700	0
16/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.89900	0.85100	100
16/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.55200	0.51000	132
16/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01400	0.01200	0
16/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06000	0.05300	0
16/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08500	0.07200	0
16/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07100	0.06200	0
16/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.77260	7.82900	8,072
16/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.68500	0.73100	0
16/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.19500	0.21000	2,500
16/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.26000	0.28000	0
16/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.64800	0.69300	0
16/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.72300	0.77000	16,000
16/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.61300	0.65600	37,000
16/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.10800	0.11600	360
16/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.31900	0.34400	0
16/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16300	0.17600	2,000
16/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10000	0.10800	5,500
16/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13700	0.14800	0
16/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.39500	0.42500	0
16/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.32200	0.29600	2,500
16/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.82200	0.78100	0
16/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.16400	1.11900	1,500
16/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.99000	0.94700	4,000
16/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.52700	1.47900	0
16/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.44600	0.41500	360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.43500	1.38700	0
16/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10000	0.09100	9,200
16/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14000	0.12700	0
16/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12500	0.11400	0
16/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.58700	0.55100	2,000
16/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11200	0.10200	0
16/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.87320	7.92960	10,035
16/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.52600	0.55600	0
16/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.50500	0.53300	0
16/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.54900	0.57900	0
16/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.41100	0.43500	300
16/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.18600	0.19600	540
16/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.41300	1.36600	0
16/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.32600	0.29900	0
16/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.53800	0.50500	540
16/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.38200	0.35300	0
16/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.35300	0.32600	0
16/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.98610	8.04260	31
16/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.57400	0.60000	0
16/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.55500	0.58100	0
16/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.59200	0.61900	0
16/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28800	0.30200	180
16/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.52000	0.54500	0
16/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.63400	0.60200	180
16/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.50600	0.47600	0
16/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.40200	1.35900	0
16/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.56900	0.53800	0
16/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.53800	0.50700	0
16/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.16710	8.22020	659
16/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56800	0.58500	0
16/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55700	0.57300	0
16/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57900	0.59700	0
16/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.34000	1.30500	0
16/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.41800	1.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.37900	1.34300	0
16/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.82230	8.87680	0
16/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.26600	1.29200	0
16/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.24700	1.27200	0
16/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46000	1.48700	200
16/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.28600	1.31200	0
16/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.91400	0.88500	0
16/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.63800	0.61000	0
16/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.97500	0.94500	0
16/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.94400	0.91500	0
16/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.89640	9.95090	0
16/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.84400	1.87200	0
16/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.86500	1.89400	0
16/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.82400	1.85200	0
16/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.17800	1.15100	0
16/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.11900	1.09300	0
16/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.14800	1.12100	0
16/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.57210	7.62890	162
16/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.05051	0.09707	0
16/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.02899	0.06007	0
16/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.08733	0.13938	0
16/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00009	0.00025	80
16/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.01523	0.01048	0
16/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.62799	0.57135	0
16/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.05689	0.03117	0
16/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.02841	0.01817	0
16/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.66970	7.72580	947
16/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08471	0.09425	0
16/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.07908	0.08792	0
16/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09086	0.10116	0
16/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.72116	0.67536	0
16/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.80938	0.76212	0
16/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.76501	0.71845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.77260	7.82900	0
16/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.41737	0.44825	0
16/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.39509	0.42470	0
16/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.44087	0.47304	0
16/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.26867	0.24444	0
16/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.32289	0.29610	0
16/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.29517	0.26965	0
16/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	11.99890	11.95370	50,355
16/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.55000	0.50700	0
16/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.50000	0.45800	0
16/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.60000	0.55700	0
16/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.45100	0.40900	0
16/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.12400	0.09600	0
16/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.99900	0.95400	0
16/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.21100	0.17600	0
16/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.00700	0.00800	0
16/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.64900	0.60600	0
16/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.09900	1.05400	0
16/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.30400	0.26600	0
16/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00000	0.00000	9,000
16/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00000	0.00100	3,000
16/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.89900	0.85400	0
16/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.05400	0.04600	0
16/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.08700	0.06300	0
16/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.00200	0.00300	0
16/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.55300	0.59900	3,000
16/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.85100	0.89700	0
16/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.03800	0.05900	9,000
16/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.05500	0.09200	768
16/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.55100	1.59600	0
16/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.00500	0.01200	0
16/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00000	0.00200	0
16/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.30800	0.35400	0
16/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.01200	0.02200	0
16/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00000	0.00000	768
16/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.02500	0.04200	6,000
16/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.00200	0.00500	0
16/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00100	0.00300	0
16/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.00100	0.00400	0
16/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.00100	0.00300	0
16/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.14620	12.09840	10,478
16/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.48800	0.46000	0
16/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.45900	0.43100	0
16/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.51900	0.48900	0
16/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.08800	1.04500	0
16/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.21300	0.19900	24,000
16/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.04200	0.04700	24,000
16/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.56700	0.60100	0
16/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17300	0.19100	0
16/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21300	0.23300	0
16/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19200	0.21200	0
16/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.30040	12.25140	1,000
16/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.21800	0.20700	0
16/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.21100	0.20000	0
16/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.22600	0.21400	0
16/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.07300	1.03500	0
16/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.12300	0.13400	6,000
16/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.32600	1.36300	0
16/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.41100	1.44900	0
16/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.36800	1.40600	0
16/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09080	0.09160	402
16/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00102	0.00171	0
16/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01080	0.01160	0
16/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00920	0.00840	0
16/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00022	0.00011	0
16/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09210	0.09280	3,351
16/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00040	0.00047	0
16/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00147	0.00168	0
16/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00012	0.00015	0
16/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02602	0.02535	0
16/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00737	0.00688	0
16/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01630	0.01567	0
16/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09340	0.09410	0
16/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00514	0.00550	0
16/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00228	0.00246	0
16/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01146	0.01207	0
16/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00106	0.00097	0
16/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01188	0.01136	0
16/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00474	0.00440	0
16/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.97650	9.97280	18,476
16/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.01100	0.01400	0
16/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.00600	0.00900	0
16/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.01900	0.02300	0
16/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.92700	0.92300	0
16/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.00200	0.00400	0
16/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.18100	0.18100	0
16/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.97700	0.97300	0
16/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.09200	0.09400	0
16/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.00100	0.00200	3,400
16/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.42700	0.42400	0
16/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00000	0.00000	3,400
16/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00000	6,800
16/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
16/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.03300	0.03700	0
16/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.05500	0.05800	0
16/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.02900	0.03500	10,200
16/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.05700	0.06400	3,400
16/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.62400	1.62700	0
16/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.82400	0.82700	3,400
16/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.02400	1.02700	0
16/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.32400	1.32700	0
16/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.97400	0.97700	0
16/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.77400	1.77700	0
16/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.92400	0.92700	0
16/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.52400	1.52700	0
16/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.12400	1.12700	0
16/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.32500	0.32900	10,200
16/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.77400	0.77700	0
16/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.62400	0.62700	0
16/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.01600	0.02100	0
16/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.00500	0.00800	0
16/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.27600	0.28100	0
16/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
16/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09300	0.10000	0
16/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.18000	0.18600	0
16/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13500	0.14100	0
16/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.10990	10.10410	45,759
16/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.16100	0.15700	0
16/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.14800	0.14400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.17400	0.17000	0
16/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.18900	0.18600	1,000
16/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.43400	0.43100	0
16/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.57900	0.57600	0
16/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.12500	0.12100	15,360
16/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.28800	0.28400	5,120
16/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.70500	0.70200	0
16/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.40200	0.39900	0
16/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.14200	0.14500	5,120
16/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.22800	0.23000	0
16/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.04500	0.04800	15,360
16/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.56500	0.56700	0
16/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.06900	0.07200	1,000
16/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.12400	0.12700	1,000
16/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.41400	0.41600	0
16/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.37900	0.38200	0
16/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.48800	0.49000	0
16/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.45100	0.45300	0
16/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.25170	10.24520	1,250
16/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.24900	0.24800	0
16/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.23400	0.23200	0
16/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.89700	0.89200	0
16/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.26500	0.26400	0
16/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.68900	0.69400	0
16/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09500	0.09700	10,200
16/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.75800	0.76200	0
16/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.72300	0.72800	0
16/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.64540	10.64500	500
16/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.53500	0.52900	0
16/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.52300	0.51800	0
16/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.54700	0.54100	0
16/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.34500	1.33900	0
16/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.42100	1.41600	0
16/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.38300	1.37700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.01280	8.01880	9,731
16/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.76300	0.76900	0
16/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.71300	0.71900	0
16/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.81300	0.81900	0
16/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.61300	0.61900	0
16/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.06300	1.06900	0
16/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.26400	0.27100	0
16/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.56300	0.56900	0
16/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.01300	1.01900	0
16/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.81300	1.81900	0
16/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.11900	0.12700	0
16/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.00600	0.00800	0
16/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
16/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.03450	8.04000	17,425
16/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.43900	0.44400	0
16/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.40000	0.40500	0
16/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.48000	0.48500	0
16/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04600	0.04500	0
16/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06600	0.06500	0
16/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05500	0.05400	0
16/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.06160	8.06700	2,636
16/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.22100	0.22400	0
16/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.20500	0.20700	0
16/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.23800	0.24100	0
16/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.36300	0.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.43000	0.42600	0
16/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.39600	0.39300	0
16/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.12320	9.12810	0
16/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.09300	2.09900	0
16/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.05400	2.06000	0
16/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.13500	2.14200	0
16/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26200	0.26400	0
16/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28100	0.28200	0
16/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27000	0.27100	0
16/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.63650	7.68030	10
16/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.09100	0.13600	0
16/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.05000	0.09200	0
16/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.13800	0.18300	0
16/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00200	0.00300	0
16/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.01400	0.01200	0
16/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00500	0.00600	0
16/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.72030	7.76280	0
16/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06900	0.08000	0
16/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07800	0.09000	0
16/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06200	0.07200	0
16/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54200	0.50900	0
16/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45800	0.42700	0
16/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.49900	0.46700	0
16/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.80630	7.85000	0
16/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.34700	0.38000	0
16/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.30000	0.33800	0
16/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.39500	0.42300	0
16/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.24700	0.23200	0
16/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.25200	0.24700	0
16/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.24900	0.23900	0
16/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.01010	0.01520	0
16/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.21240	0.19350	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00820	0.01600	12,500
16/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03090	0.04490	12,500
16/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06800	0.08570	5,670
16/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.10040	0.10040	8,000
16/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10290	0.10270	8,000
16/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.08230	0.08250	16,000
16/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.04120	0.04130	16,000
16/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.26880	8.25970	28,416
16/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00100	0.00200	0
16/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.00200	0.00300	0
16/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.28300	0.29300	0
16/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.38200	0.39100	0
16/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.33200	0.34200	0
16/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.38330	8.37240	30
16/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.08200	0.07900	0
16/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.07600	0.07300	0
16/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.08900	0.08600	0
16/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.75600	0.76400	0
16/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.84300	0.85100	0
16/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.79900	0.80700	0
16/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.50560	8.49510	50
16/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.30400	0.30100	0
16/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.28900	0.28600	0
16/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.32000	0.31600	0
16/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.51400	0.52100	0
16/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.58300	0.59100	0
16/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.54800	0.55600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.23670	6.23390	0
16/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.01700	0.01800	0
16/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.01400	0.01600	0
16/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.01900	0.02100	0
16/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.05600	0.06100	0
16/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.07100	0.07600	0
16/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06400	0.06800	0
16/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.29240	6.28660	0
16/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.13000	0.12900	0
16/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.11000	0.10900	0
16/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.15700	0.15500	0
16/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11500	0.11800	0
16/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16800	0.17200	0
16/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13800	0.14200	0
16/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.33730	6.33100	0
16/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.28100	0.28000	0
16/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.25300	0.25300	0
16/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.31000	0.30900	0
16/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.16600	0.17100	0
16/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.20900	0.21500	0
16/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.18700	0.19200	0
16/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
16/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
16/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
16/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19760	1.20530	0
16/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.00560	0.01100	0
16/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04780	0.05560	0
16/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00020	0.00060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05260	0.04530	0
16/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00020	0.00030	0
16/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00800	0.00570	0
16/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21170	1.21970	0
16/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07500	0.08150	0
16/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11600	0.12340	0
16/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04410	0.04880	0
16/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03240	0.02910	0
16/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00430	0.00370	0
16/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01330	0.01180	0
16/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.22800	1.23570	0
16/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06570	0.07020	0
16/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04620	0.04970	0
16/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.09360	0.09940	0
16/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02640	0.02450	0
16/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.07900	0.07480	0
16/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04850	0.04530	0
19/03/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.56460	7.57210	0
19/03/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.52900	0.53600	0
19/03/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.47900	0.48600	0
19/03/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.57900	0.58600	0
19/03/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.56500	0.57200	0
19/03/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.41500	0.42200	0
19/03/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.31500	0.32300	0
19/03/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.76500	0.77200	0
19/03/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.36500	0.37200	0
19/03/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.81500	0.82200	0
19/03/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.01500	0.05100	0
19/03/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.16500	0.17600	0
19/03/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.86500	0.87200	0
19/03/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.71500	0.72200	0
19/03/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.46500	0.47200	0
19/03/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.91500	0.92200	0
19/03/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.11500	0.13000	0
19/03/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.51500	0.52200	0
19/03/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.96500	0.97200	0
19/03/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.01500	1.02200	0
19/03/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.06500	1.07200	0
19/03/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.21500	1.22200	0
19/03/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.46500	1.47200	0
19/03/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.21500	0.22400	0
19/03/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.26500	0.27300	0
19/03/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.66500	0.67200	0
19/03/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.00000	0.00900	0
19/03/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.06500	0.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.16500	1.17200	0
19/03/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.41500	1.42200	0
19/03/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.00000	0.02900	0
19/03/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.36500	1.37200	0
19/03/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.61500	0.62200	0
19/03/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.00000	0.00500	0
19/03/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.11500	1.12200	0
19/03/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.00000	0.01600	0
19/03/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.08500	0.09400	0
19/03/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.83500	0.82800	0
19/03/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18500	0.18300	0
19/03/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.68500	0.67800	0
19/03/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03500	0.05700	0
19/03/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.01500	0
19/03/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.53500	0.52800	0
19/03/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.13500	0.13700	0
19/03/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.03500	1.02800	0
19/03/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.23500	1.22800	0
19/03/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.43500	1.42800	0
19/03/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.93500	0.92800	0
19/03/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.88500	0.87800	0
19/03/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.93500	1.92800	0
19/03/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.68500	1.67800	0
19/03/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.13500	1.12800	0
19/03/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.08500	1.07800	0
19/03/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.18500	1.17800	0
19/03/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.63500	1.62800	0
19/03/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.58500	0.57800	0
19/03/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.33500	0.32900	0
19/03/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.48500	0.47800	0
19/03/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.23500	0.23000	0
19/03/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.28500	0.27900	0
19/03/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.63500	0.62800	0
19/03/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00000	0.00800	0
19/03/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.43500	0.42800	0
19/03/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.78500	0.77800	0
19/03/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.73500	0.72800	0
19/03/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00400	0
19/03/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.38500	0.37800	0
19/03/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.02900	0
19/03/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.64240	7.66970	215,976
19/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.46700	0.49100	0
19/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.43100	0.45500	0
19/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.50600	0.53000	0
19/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.11000	0.12200	20,100
19/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.90700	0.93400	4,850
19/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.06100	0.06900	0
19/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05000	0.05700	0
19/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.04400	0.05000	0
19/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.67400	0.70000	0
19/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.30800	0.32800	0
19/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.13000	0.14200	0
19/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.09500	0.10500	10,000
19/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.19700	0.21400	0
19/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.03900	0.04500	5,000
19/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.21500	0.23200	0
19/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02600	0.03000	0
19/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.07100	0.07900	0
19/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.63100	0.65600	0
19/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.23400	0.25200	6,700
19/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.03900	0.03600	20,100
19/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.24200	0.23200	100
19/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.82900	0.80900	0
19/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.27300	0.26200	10,000
19/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.63400	1.61000	0
19/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.30500	0.29400	5,000
19/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.24700	1.22500	0
19/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.65300	0.63500	0
19/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.48800	0.47200	2,000
19/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.16600	0.15800	14,000
19/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03200	0.03000	2,000
19/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.15200	1.13000	132
19/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.05800	1.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.91900	0.89900	100
19/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.56800	0.55200	132
19/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
19/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06400	0.06000	0
19/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08900	0.08500	0
19/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07500	0.07100	0
19/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.74460	7.77260	9,302
19/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.66100	0.68500	0
19/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.62500	0.64800	0
19/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.69900	0.72300	16,000
19/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.59000	0.61300	37,000
19/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.10000	0.10800	360
19/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.30300	0.31900	0
19/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.15300	0.16300	2,000
19/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.09300	0.10000	5,500
19/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.18300	0.19500	2,500
19/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.24600	0.26000	0
19/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.12800	0.13700	0
19/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.37700	0.39500	0
19/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.33200	0.32200	2,500
19/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.83800	0.82200	0
19/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.60100	0.58700	2,000
19/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.18300	1.16400	1,500
19/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.00800	0.99000	4,000
19/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.54800	1.52700	0
19/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.45800	0.44600	360
19/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.45500	1.43500	0
19/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10400	0.10000	9,200
19/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14500	0.14000	0
19/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13000	0.12500	0
19/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11600	0.11200	0
19/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.84530	7.87320	10,035
19/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.50800	0.52600	0
19/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.17700	0.18600	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39500	0.41100	300
19/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.48700	0.50500	0
19/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.53000	0.54900	0
19/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.33500	0.32600	0
19/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.55000	0.53800	540
19/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.39200	0.38200	0
19/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.43200	1.41300	0
19/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.36300	0.35300	0
19/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.95780	7.98610	8,531
19/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.55600	0.57400	0
19/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.53800	0.55500	0
19/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.57400	0.59200	0
19/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.27800	0.28800	180
19/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.50300	0.52000	0
19/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64500	0.63400	180
19/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.51600	0.50600	0
19/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.42000	1.40200	0
19/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58000	0.56900	0
19/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.54800	0.53800	0
19/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.14050	8.16710	659
19/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.55500	0.56800	0
19/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.54400	0.55700	0
19/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.56600	0.57900	0
19/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.35300	1.34000	0
19/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.43100	1.41800	0
19/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.39200	1.37900	0
19/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.79680	8.82230	0
19/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.24900	1.26600	0
19/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.23000	1.24700	0
19/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.26900	1.28600	0
19/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.44100	1.46000	200
19/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.92200	0.91400	0
19/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.64400	0.63800	0
19/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.98300	0.97500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.95200	0.94400	0
19/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.87090	9.89640	0
19/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.82600	1.84400	0
19/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.80600	1.82400	0
19/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.84700	1.86500	0
19/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.12600	1.11900	0
19/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.18500	1.17800	0
19/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.15500	1.14800	0
19/03/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.56460	7.57210	0
19/03/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.01460	0.05051	0
19/03/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.00000	0.02899	0
19/03/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.00000	0.00009	0
19/03/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.06460	0.08733	0
19/03/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.01523	0
19/03/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.63540	0.62799	0
19/03/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.03540	0.05689	0
19/03/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.02841	0
19/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.64240	7.66970	947
19/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.07583	0.08471	0
19/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.07063	0.07908	0
19/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.08151	0.09086	0
19/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.73911	0.72116	0
19/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.82823	0.80938	0
19/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.78343	0.76501	0
19/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.74460	7.77260	0
19/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.39853	0.41737	0
19/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.37682	0.39509	0
19/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.42145	0.44087	0
19/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.27725	0.26867	0
19/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.33262	0.32289	0
19/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.30433	0.29517	0
19/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	7.84530	7.87300	0
19/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.02210	0.00000	0
19/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.07790	0.00000	0
19/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.02790	0.00000	0
19/03/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.00130	11.99890	0
19/03/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.55100	0.55000	0
19/03/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.50100	0.50000	0
19/03/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.60100	0.60000	0
19/03/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.45100	0.45100	0
19/03/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.10100	0.12400	0
19/03/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.00100	0.99900	0
19/03/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.20100	0.21100	0
19/03/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.00000	0.00700	0
19/03/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.65100	0.64900	0
19/03/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.10100	1.09900	0
19/03/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.30100	0.30400	0
19/03/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.90100	0.89900	0
19/03/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.00100	0.05400	0
19/03/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.05100	0.08700	0
19/03/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.54900	1.55100	0
19/03/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.54900	0.55300	0
19/03/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.84900	0.85100	0
19/03/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.00000	0.03800	0
19/03/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.00000	0.05500	0
19/03/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.00000	0.00500	0
19/03/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.29900	0.30800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.00000	0.01200	0
19/03/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.00000	0.02500	0
19/03/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.13200	12.14620	56,739
19/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.47400	0.48800	0
19/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.44500	0.45900	0
19/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.50500	0.51900	0
19/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.20200	0.21300	24,000
19/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.07300	1.08800	0
19/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.04100	0.04200	24,000
19/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.57000	0.56700	0
19/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17300	0.17300	0
19/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21300	0.21300	0
19/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19200	0.19200	0
19/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.28520	12.30040	1,000
19/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.21100	0.21800	0
19/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.20300	0.21100	0
19/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.21800	0.22600	0
19/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.05800	1.07300	0
19/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.12300	0.12300	6,000
19/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.33300	1.32600	0
19/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.41800	1.41100	0
19/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.37600	1.36800	0
19/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.43540	12.45000	0
19/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.03500	0.00000	0
19/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.06500	0.00000	0
19/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.01500	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09063	0.09080	0
19/03/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00064	0.00102	0
19/03/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01064	0.01080	0
19/03/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00937	0.00920	0
19/03/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
19/03/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00001	0.00022	0
19/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09180	0.09210	3,351
19/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00035	0.00040	0
19/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00010	0.00012	0
19/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00134	0.00147	0
19/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00754	0.00737	0
19/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02630	0.02602	0
19/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01655	0.01630	0
19/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09310	0.09340	0
19/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00493	0.00514	0
19/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00216	0.00228	0
19/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01118	0.01146	0
19/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00108	0.00106	0
19/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01206	0.01188	0
19/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00483	0.00474	0
19/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09450	0.09300	0
19/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00110	0.00000	0
19/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01110	0.00000	0
19/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.00890	0.00000	0
19/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.95150	9.97650	0
19/03/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.00000	0.01100	0
19/03/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.00000	0.00600	0
19/03/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.00000	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.90200	0.92700	0
19/03/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.15200	0.18100	0
19/03/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.95200	0.97700	0
19/03/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.05200	0.09200	0
19/03/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.40200	0.42700	0
19/03/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.00200	0.05500	0
19/03/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.00000	0.03300	0
19/03/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.04900	0.05700	0
19/03/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.00100	0.02900	0
19/03/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.64900	1.62400	0
19/03/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.84900	0.82400	0
19/03/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.04900	1.02400	0
19/03/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.34900	1.32400	0
19/03/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.99900	0.97400	0
19/03/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.79900	1.77400	0
19/03/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.94900	0.92400	0
19/03/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.54900	1.52400	0
19/03/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.14900	1.12400	0
19/03/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.34900	0.32500	0
19/03/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.79900	0.77400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.64900	0.62400	0
19/03/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.00100	0.01600	0
19/03/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.00100	0.00500	0
19/03/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.29900	0.27600	0
19/03/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09900	0.09300	0
19/03/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.19900	0.18000	0
19/03/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.14900	0.13500	0
19/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.09760	10.10990	45,950
19/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.15200	0.16100	0
19/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.14000	0.14800	0
19/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.11800	0.12500	15,360
19/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.39000	0.40200	0
19/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.27700	0.28800	5,120
19/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.16600	0.17400	0
19/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.18000	0.18900	1,000
19/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.42200	0.43400	0
19/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.56600	0.57900	0
19/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.69200	0.70500	0
19/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.04400	0.04500	15,360
19/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.06800	0.06900	1,000
19/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.12400	0.12400	1,000
19/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.41800	0.41400	0
19/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.38200	0.37900	0
19/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.57000	0.56500	0
19/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.14200	0.14200	5,120
19/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.22900	0.22800	0
19/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.49200	0.48800	0
19/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.45400	0.45100	0
19/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.23930	10.25170	1,250
19/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.24100	0.24900	0
19/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.22600	0.23400	0
19/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.88400	0.89700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.25700	0.26500	0
19/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.69300	0.68900	0
19/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09500	0.09500	10,200
19/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.76200	0.75800	0
19/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.72700	0.72300	0
19/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.37960	10.39000	8,000
19/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.04000	0.00000	0
19/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.06000	0.00000	0
19/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.01000	0.00000	0
19/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.63890	10.64540	500
19/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.53000	0.53500	0
19/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.51900	0.52300	0
19/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.54200	0.54700	0
19/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.34600	1.34500	0
19/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.42300	1.42100	0
19/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.38400	1.38300	0
19/03/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.99560	8.01280	0
19/03/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.74600	0.76300	0
19/03/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.69600	0.71300	0
19/03/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.79600	0.81300	0
19/03/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.59600	0.61300	0
19/03/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.04600	1.06300	0
19/03/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.24600	0.26400	0
19/03/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.54600	0.56300	0
19/03/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.99600	1.01300	0
19/03/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.09600	0.11900	0
19/03/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.79600	1.81300	0
19/03/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.00000	0.00600	0
19/03/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.01400	8.03450	22,875
19/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.42000	0.43900	0
19/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.46100	0.48000	0
19/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.38200	0.40000	0
19/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06800	0.06600	0
19/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04700	0.04600	0
19/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05600	0.05500	0
19/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.04110	8.06160	2,636
19/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.21000	0.22100	0
19/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.19400	0.20500	0
19/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.22600	0.23800	0
19/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37100	0.36300	0
19/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.43900	0.43000	0
19/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.40500	0.39600	0
19/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.06900	8.08900	100
19/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.03000	0.00000	0
19/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.07000	0.00000	0
19/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.02000	0.00000	0
19/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.11250	9.12320	0
19/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.08300	2.09300	0
19/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.04400	2.05400	0
19/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.12600	2.13500	0
19/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26400	0.26200	0
19/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28200	0.28100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27100	0.27000	0
19/03/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.63300	7.63650	0
19/03/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.08300	0.09100	0
19/03/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.03300	0.05000	0
19/03/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.13300	0.13800	0
19/03/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.00000	0.01400	0
19/03/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00500	0
19/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.70090	7.72030	10
19/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06200	0.06900	0
19/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07000	0.07800	0
19/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.05500	0.06200	0
19/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.55400	0.54200	0
19/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.46900	0.45800	0
19/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.51100	0.49900	0
19/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.78700	7.80630	0
19/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.33400	0.34700	0
19/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.28700	0.30000	0
19/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.38100	0.39500	0
19/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.25300	0.24700	0
19/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.25900	0.25200	0
19/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.25600	0.24900	0
19/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.87000	7.80400	0
19/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.06600	0.00000	0
19/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.11600	0.00000	0
19/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.01600	0.00000	0
19/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.00470	0.01010	0
19/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.22130	0.21240	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00760	0.00820	12,500
19/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03650	0.03090	12,500
19/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.07320	0.06800	5,670
19/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.10200	0.10040	8,000
19/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10300	0.10290	8,000
19/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.00000	0.08230	16,000
19/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.03910	0.04120	16,000
19/03/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.24600	8.26880	0
19/03/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00100	0
19/03/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.00000	0.00200	0
19/03/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.30400	0.28300	0
19/03/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.40400	0.38200	0
19/03/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.35400	0.33200	0
19/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.37390	8.38330	28,336
19/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.07700	0.08200	0
19/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.08300	0.08900	0
19/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.07100	0.07600	0
19/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.84700	0.84300	0
19/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.75900	0.75600	0
19/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.80300	0.79900	0
19/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.49610	8.50560	50
19/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.29700	0.30400	0
19/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.28200	0.28900	0
19/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.31200	0.32000	0
19/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.51600	0.51400	0
19/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.58600	0.58300	0
19/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.55100	0.54800	0
19/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.61730	8.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.11200	0.00000	0
19/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.16200	0.00000	0
19/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.06200	0.00000	0
19/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.24130	6.23670	0
19/03/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.00000	0.01700	0
19/03/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.00000	0.01400	0
19/03/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.00000	0.01900	0
19/03/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03200	0.05600	0
19/03/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.05200	0.07100	0
19/03/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04200	0.06400	0
19/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.28070	6.29240	0
19/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.12200	0.13000	0
19/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.10300	0.11000	0
19/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.14800	0.15700	0
19/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11700	0.11500	0
19/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.17200	0.16800	0
19/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14100	0.13800	0
19/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.32590	6.33730	0
19/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.27200	0.28100	0
19/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.30100	0.31000	0
19/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.24500	0.25300	0
19/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.21200	0.20900	0
19/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.16800	0.16600	0
19/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.18900	0.18700	0
19/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.36780	6.33700	0
19/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.03100	0.00000	0
19/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.08100	0.00000	0
19/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.00100	0.00000	0
19/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.02000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.00100	0.00000	0
19/03/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
19/03/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
19/03/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
19/03/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
19/03/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19660	1.19760	0
19/03/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.00000	0.00560	0
19/03/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04660	0.04780	0
19/03/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00000	0.00020	0
19/03/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05340	0.05260	0
19/03/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00000	0.00020	0
19/03/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00340	0.00800	0
19/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.20730	1.21170	0
19/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07120	0.07500	0
19/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11180	0.11600	0
19/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04110	0.04410	0
19/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03380	0.03240	0
19/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00450	0.00430	0
19/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01390	0.01330	0
19/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.22310	1.22800	0
19/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06250	0.06570	0
19/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04360	0.04620	0
19/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.08980	0.09360	0
19/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02750	0.02640	0
19/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.08130	0.07900	0
19/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.05020	0.04850	0
19/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.23850	1.22800	0
19/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.01050	0.00000	0
19/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.06050	0.00000	0
19/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.00000	0.00000	0
19/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.03950	0.00000	0
19/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.00000	0.00000	0
20/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.71650	7.64240	213,771
20/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.52500	0.46700	0
20/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.27000	0.23400	6,700
20/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.69600	0.63100	0
20/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.22600	0.19700	0
20/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02900	0.02600	0
20/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.08100	0.07100	0
20/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.14900	0.13000	0
20/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10800	0.09500	10,000
20/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04500	0.03900	5,000
20/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.24600	0.21500	0
20/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.48500	0.43100	0
20/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.56600	0.50600	0
20/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12700	0.11000	20,100
20/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.97800	0.90700	4,850
20/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07000	0.06100	0
20/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05800	0.05000	0
20/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05100	0.04400	0
20/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.74100	0.67400	0
20/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.35100	0.30800	0
20/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13500	0.16600	14,000
20/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02500	0.03200	2,000
20/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.08500	1.15200	132
20/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.99200	1.05800	0
20/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.85400	0.91900	100
20/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.51100	0.56800	132
20/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01200	0.01500	0
20/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05000	0.06400	0
20/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06900	0.08900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23000	0.27300	10,000
20/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.56300	1.63400	0
20/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.59200	0.65300	0
20/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.43300	0.48800	2,000
20/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.76500	0.82900	0
20/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.26000	0.30500	5,000
20/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.17900	1.24700	0
20/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.03000	0.03900	20,100
20/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.20400	0.24200	100
20/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05900	0.07500	0
20/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.82010	7.74460	9,302
20/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.72100	0.66100	0
20/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.68300	0.62500	0
20/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.76000	0.69900	16,000
20/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.20300	0.18300	2,500
20/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.27300	0.24600	0
20/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.14200	0.12800	0
20/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.41600	0.37700	0
20/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.64600	0.59000	37,000
20/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11200	0.10000	360
20/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.33500	0.30300	0
20/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.17000	0.15300	2,000
20/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10300	0.09300	5,500
20/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.12200	1.18300	1,500
20/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.95000	1.00800	4,000
20/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.48300	1.54800	0
20/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41500	0.45800	360
20/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.39200	1.45500	0
20/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.29600	0.33200	2,500
20/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.78300	0.83800	0
20/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.55300	0.60100	2,000
20/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09000	0.10400	9,200
20/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12600	0.14500	0
20/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11300	0.13000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10100	0.11600	0
20/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.92360	7.84530	10,035
20/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.54900	0.50800	0
20/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.19100	0.17700	540
20/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.42800	0.39500	300
20/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.52600	0.48700	0
20/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.57200	0.53000	0
20/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29800	0.33500	0
20/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.50400	0.55000	540
20/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.35200	0.39200	0
20/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.36700	1.43200	0
20/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.32500	0.36300	0
20/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.03880	7.95780	8,531
20/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.59400	0.55600	0
20/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.57600	0.53800	0
20/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.61400	0.57400	0
20/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.29700	0.27800	180
20/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.53900	0.50300	0
20/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.60000	0.64500	180
20/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.47500	0.51600	0
20/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.35800	1.42000	0
20/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.53700	0.58000	0
20/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.50500	0.54800	0
20/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.22200	8.14050	659
20/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.58200	0.55500	0
20/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.57100	0.54400	0
20/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.59400	0.56600	0
20/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.30000	1.35300	0
20/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.37700	1.43100	0
20/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.33800	1.39200	0
20/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.87090	8.79680	0
20/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.28700	1.24900	0
20/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.26700	1.23000	0
20/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.48200	1.44100	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.30700	1.26900	0
20/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88600	0.92200	0
20/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.61100	0.64400	0
20/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94600	0.98300	0
20/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91600	0.95200	0
20/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.94500	9.87090	0
20/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.86800	1.82600	0
20/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.84700	1.80600	0
20/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.88900	1.84700	0
20/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.09400	1.12600	0
20/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.15200	1.18500	0
20/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.12300	1.15500	0
20/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.71650	7.64240	947
20/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08683	0.07583	0
20/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08084	0.07063	0
20/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09338	0.08151	0
20/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.67688	0.73911	0
20/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.76434	0.82823	0
20/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.72033	0.78343	0
20/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.82010	7.74460	0
20/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.43907	0.39853	0
20/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.41567	0.37682	0
20/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.46373	0.42145	0
20/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.24403	0.27725	0
20/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.29597	0.33262	0
20/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.26937	0.30433	0
20/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	7.92360	7.84530	0
20/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.47496	0.00000	0
20/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.45575	0.00000	0
20/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.49500	0.02210	0
20/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.39460	0.00000	0
20/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.45535	0.07790	0
20/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.42456	0.02790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.22900	12.13200	60,079
20/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.53500	0.47400	0
20/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.50300	0.44500	0
20/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.56900	0.50500	0
20/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.16500	1.07300	0
20/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.22800	0.20200	24,000
20/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.03600	0.04100	24,000
20/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.49900	0.57000	0
20/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.14000	0.17300	0
20/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.17400	0.21300	0
20/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.15600	0.19200	0
20/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.38520	12.28520	1,000
20/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.22500	0.21100	0
20/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.21700	0.20300	0
20/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.23300	0.21800	0
20/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.13900	1.05800	0
20/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.10400	0.12300	6,000
20/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.24800	1.33300	0
20/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.33200	1.41800	0
20/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.29000	1.37600	0
20/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.54050	12.43540	0
20/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.68800	0.00000	0
20/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.66800	0.00000	0
20/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.70900	0.03500	0
20/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.56900	0.00000	0
20/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.62800	0.06500	0
20/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.59800	0.01500	0
20/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09250	0.09180	3,351
20/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00038	0.00035	0
20/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00146	0.00134	0
20/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00011	0.00010	0
20/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02561	0.02630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00696	0.00754	0
20/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01588	0.01655	0
20/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09390	0.09310	0
20/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00520	0.00493	0
20/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00226	0.00216	0
20/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01177	0.01118	0
20/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00087	0.00108	0
20/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01136	0.01206	0
20/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00430	0.00483	0
20/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09530	0.09450	0
20/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00709	0.00110	0
20/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00379	0.00000	0
20/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01340	0.01110	0
20/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00150	0.00000	0
20/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.01189	0.00890	0
20/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00519	0.00000	0
20/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.21840	10.09760	45,700
20/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.18600	0.15200	0
20/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.14300	0.11800	15,360
20/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.34100	0.27700	5,120
20/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.80000	0.69200	0
20/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.47100	0.39000	0
20/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.17000	0.14000	0
20/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.20200	0.16600	0
20/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.22000	0.18000	1,000
20/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.50700	0.42200	0
20/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.66700	0.56600	0
20/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.04900	0.06800	1,000
20/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.08900	0.12400	1,000
20/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33400	0.41800	0
20/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.30200	0.38200	0
20/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.40200	0.49200	0
20/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.10300	0.14200	5,120

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.17300	0.22900	0
20/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.03200	0.04400	15,360
20/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.47500	0.57000	0
20/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36800	0.45400	0
20/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.36220	10.23930	1,250
20/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.28600	0.24100	0
20/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.26900	0.22600	0
20/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.00400	0.88400	0
20/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.30400	0.25700	0
20/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.61700	0.69300	0
20/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09200	0.09500	10,200
20/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.68200	0.76200	0
20/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.64900	0.72700	0
20/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.50660	10.37960	8,000
20/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.55400	0.00000	0
20/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.53300	0.00000	0
20/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.57700	0.04000	0
20/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.41000	0.00000	0
20/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.46600	0.06000	0
20/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.43700	0.01000	0
20/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.77050	10.63890	500
20/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.56900	0.53000	0
20/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.55700	0.51900	0
20/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.58200	0.54200	0
20/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.25500	1.34600	0
20/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.33000	1.42300	0
20/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.29200	1.38400	0
20/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.01640	8.01400	22,853
20/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.42200	0.42000	0
20/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.38300	0.38200	0
20/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.46200	0.46100	0
20/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04600	0.04700	0
20/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06700	0.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05600	0.05600	0
20/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.04540	8.04110	2,636
20/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.21300	0.21000	0
20/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.19800	0.19400	0
20/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.23000	0.22600	0
20/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37100	0.37100	0
20/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.43900	0.43900	0
20/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.40400	0.40500	0
20/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.07680	8.06900	100
20/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.35100	0.00000	0
20/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.33100	0.00000	0
20/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.37400	0.03000	0
20/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.33600	0.00000	0
20/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.39300	0.07000	0
20/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.36300	0.02000	0
20/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.12270	9.11250	0
20/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.09900	2.08300	0
20/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.06100	2.04400	0
20/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.14200	2.12600	0
20/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26900	0.26400	0
20/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28800	0.28200	0
20/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27600	0.27100	0
20/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.75400	7.70090	10
20/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.07500	0.06200	0
20/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.08400	0.07000	0
20/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06700	0.05500	0
20/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.51300	0.55400	0
20/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.43000	0.46900	0
20/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.47100	0.51100	0
20/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.84150	7.78700	0
20/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.32800	0.33400	0
20/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.30100	0.28700	0
20/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.35600	0.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.17300	0.25300	0
20/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.21800	0.25900	0
20/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.19500	0.25600	0
20/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.92830	7.87000	0
20/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.39200	0.06600	0
20/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.36700	0.01600	0
20/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.41900	0.11600	0
20/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.24400	0.00000	0
20/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.29200	0.00000	0
20/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.26700	0.00000	0
20/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.04430	0.00470	0
20/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.06720	0.22130	100,000
20/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.08490	0.00760	12,500
20/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.14060	0.03650	12,500
20/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.17630	0.07320	5,670
20/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.09540	0.10200	8,000
20/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10500	0.10300	8,000
20/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.08970	0.00000	16,000
20/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.04690	0.03910	16,000
20/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.47620	8.37390	28,521
20/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.09000	0.07700	0
20/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.08200	0.07100	0
20/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.09700	0.08300	0
20/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.67100	0.75900	0
20/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.75600	0.84700	0
20/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.71400	0.80300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.60140	8.49610	50
20/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.33300	0.29700	0
20/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.31700	0.28200	0
20/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.35100	0.31200	0
20/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.45000	0.51600	0
20/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.51600	0.58600	0
20/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.48200	0.55100	0
20/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.72770	8.61730	0
20/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.58600	0.11200	0
20/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.56300	0.06200	0
20/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.61000	0.16200	0
20/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.33800	0.00000	0
20/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.39100	0.00000	0
20/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.36400	0.00000	0
20/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.27590	6.28070	0
20/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.11900	0.12200	0
20/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.10100	0.10300	0
20/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.14500	0.14800	0
20/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11900	0.11700	0
20/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.17500	0.17200	0
20/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14300	0.14100	0
20/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.32030	6.32590	0
20/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.26900	0.27200	0
20/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.24200	0.24500	0
20/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.29700	0.30100	0
20/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.17000	0.16800	0
20/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.21500	0.21200	0
20/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.19200	0.18900	0
20/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.36410	6.36780	0
20/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.31400	0.03100	0
20/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.33900	0.08100	0
20/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.29200	0.00000	0
20/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.31500	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.26200	0.00100	0
20/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.28700	0.00100	0
20/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21840	1.20730	0
20/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07950	0.07120	0
20/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.12170	0.11180	0
20/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04670	0.04110	0
20/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02830	0.03380	0
20/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00330	0.00450	0
20/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01110	0.01390	0
20/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.23400	1.22310	0
20/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06830	0.06250	0
20/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04790	0.04360	0
20/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.09730	0.08980	0
20/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02410	0.02750	0
20/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.07470	0.08130	0
20/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04510	0.05020	0
20/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.25030	1.23850	0
20/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.08320	0.01050	0
20/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.10950	0.06050	0
20/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.06340	0.00000	0
20/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.09110	0.03950	0
20/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.03720	0.00000	0
20/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.06090	0.00000	0
22/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.83300	7.71650	216,183
22/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.62200	0.52500	0
22/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.57900	0.48500	0
22/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.66600	0.56600	0
22/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.15100	0.12700	20,100
22/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.09100	0.97800	4,850
22/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.08200	0.07000	0
22/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06600	0.05800	0
22/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05800	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.84900	0.74100	0
22/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.42400	0.35100	0
22/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.17900	0.14900	0
22/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.12900	0.10800	10,000
22/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.27700	0.22600	0
22/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.05100	0.04500	5,000
22/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.30200	0.24600	0
22/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03200	0.02900	0
22/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.09400	0.08100	0
22/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.80100	0.69600	0
22/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.33000	0.27000	6,700
22/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.01800	0.03000	20,100
22/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.14700	0.20400	100
22/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.66100	0.76500	0
22/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.16900	0.23000	10,000
22/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.44900	1.56300	0
22/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.19400	0.26000	5,000
22/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.06800	1.17900	0
22/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.49600	0.59200	0
22/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.34600	0.43300	2,000
22/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.09100	0.13500	14,000
22/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.01600	0.02500	2,000
22/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.97500	1.08500	132
22/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.88300	0.99200	0
22/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.74900	0.85400	100
22/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.41800	0.51100	132
22/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00800	0.01200	0
22/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03300	0.05000	0
22/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04600	0.06900	0
22/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.03900	0.05900	0
22/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.93680	7.82010	8,805
22/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.81400	0.72100	0
22/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.77400	0.68300	0
22/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.85500	0.76000	16,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.22900	0.20300	2,500
22/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.31000	0.27300	0
22/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.15900	0.14200	0
22/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.47400	0.41600	0
22/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.73500	0.64600	37,000
22/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.12400	0.11200	360
22/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.38200	0.33500	0
22/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.19000	0.17000	2,000
22/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11400	0.10300	5,500
22/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.02200	1.12200	1,500
22/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.85300	0.95000	4,000
22/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.37700	1.48300	0
22/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.34500	0.41500	360
22/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.28700	1.39200	0
22/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.23700	0.29600	2,500
22/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.69200	0.78300	0
22/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.47300	0.55300	2,000
22/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.06800	0.09000	9,200
22/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.09800	0.12600	0
22/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.08700	0.11300	0
22/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.07700	0.10100	0
22/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.04030	7.92360	10,066
22/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.60900	0.54900	0
22/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.21100	0.19100	540
22/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.47600	0.42800	300
22/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.58400	0.52600	0
22/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.63500	0.57200	0
22/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.24500	0.29800	0
22/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.43600	0.50400	540
22/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.29400	0.35200	0
22/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.27100	1.36700	0
22/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.26900	0.32500	0
22/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.15470	8.03880	8,562
22/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.64400	0.59400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.62400	0.57600	0
22/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.66500	0.61400	0
22/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.32100	0.29700	180
22/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.58500	0.53900	0
22/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.53000	0.60000	180
22/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.41000	0.47500	0
22/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.26600	1.35800	0
22/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.46900	0.53700	0
22/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.43900	0.50500	0
22/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.33860	8.22200	659
22/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.61900	0.58200	0
22/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.63200	0.59400	0
22/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.60700	0.57100	0
22/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.29600	1.37700	0
22/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.22100	1.30000	0
22/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.25800	1.33800	0
22/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.98960	8.87090	0
22/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.34800	1.28700	0
22/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.32700	1.26700	0
22/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.36600	1.30700	0
22/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.55500	1.48200	200
22/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.82600	0.88600	0
22/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.56500	0.61100	0
22/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.88700	0.94600	0
22/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.85800	0.91600	0
22/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.06370	9.94500	0
22/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.93200	1.86800	0
22/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.91100	1.84700	0
22/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.95400	1.88900	0
22/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.04000	1.09400	0
22/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.09700	1.15200	0
22/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.06800	1.12300	0
22/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.83300	7.71650	947

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.10171	0.08683	0
22/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.09439	0.08084	0
22/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.10975	0.09338	0
22/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.57675	0.67688	0
22/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.66139	0.76434	0
22/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.61871	0.72033	0
22/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.93680	7.82010	0
22/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.50045	0.43907	0
22/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.47423	0.41567	0
22/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.52801	0.46373	0
22/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.19161	0.24403	0
22/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.23783	0.29597	0
22/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.21405	0.26937	0
22/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.04030	7.92360	0
22/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.52759	0.47496	0
22/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.50639	0.45575	0
22/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.54979	0.49500	0
22/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.33269	0.39460	0
22/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.38929	0.45535	0
22/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.36049	0.42456	0
22/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.37320	12.22900	60,039
22/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.62500	0.53500	0
22/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58900	0.50300	0
22/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.66100	0.56900	0
22/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.27200	0.22800	24,000
22/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.29900	1.16500	0
22/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.02600	0.03600	24,000
22/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.39900	0.49900	0
22/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.08800	0.14000	0
22/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.11600	0.17400	0
22/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.10200	0.15600	0
22/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.52860	12.38520	1,255
22/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.25700	0.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.24800	0.21700	0
22/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.26600	0.23300	0
22/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.25200	1.13900	0
22/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.07300	0.10400	6,000
22/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.13700	1.24800	0
22/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.21900	1.33200	0
22/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.17800	1.29000	0
22/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.68320	12.54050	0
22/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.75500	0.68800	0
22/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.73300	0.66800	0
22/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.77700	0.70900	0
22/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.49400	0.56900	0
22/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.55000	0.62800	0
22/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.52200	0.59800	0
22/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09490	0.09250	3,351
22/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00055	0.00038	0
22/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00016	0.00011	0
22/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00211	0.00146	0
22/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00521	0.00696	0
22/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02326	0.02561	0
22/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01365	0.01588	0
22/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09620	0.09390	0
22/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00648	0.00520	0
22/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00281	0.00226	0
22/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01380	0.01177	0
22/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00060	0.00087	0
22/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.00961	0.01136	0
22/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00328	0.00430	0
22/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09760	0.09530	0
22/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00839	0.00709	0
22/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00451	0.00379	0
22/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01534	0.01340	0
22/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00114	0.00150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.01031	0.01189	0
22/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00419	0.00519	0
22/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.31560	10.21840	44,950
22/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.21400	0.18600	0
22/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.16700	0.14300	15,360
22/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.39300	0.34100	5,120
22/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.88600	0.80000	0
22/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.53300	0.47100	0
22/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.19700	0.17000	0
22/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.23300	0.20200	0
22/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.25300	0.22000	1,000
22/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.57200	0.50700	0
22/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.74700	0.66700	0
22/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.03100	0.04900	1,000
22/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.05600	0.08900	1,000
22/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.26700	0.33400	0
22/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.23700	0.30200	0
22/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.33100	0.40200	0
22/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.06700	0.10300	5,120
22/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.12700	0.17300	0
22/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.02000	0.03200	15,360
22/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.40100	0.47500	0
22/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.29800	0.36800	0
22/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.45870	10.36220	1,250
22/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.32300	0.28600	0
22/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.30400	0.26900	0
22/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.06900	1.00400	0
22/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.34300	0.30400	0
22/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.56000	0.61700	0
22/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.06000	0.09200	10,200
22/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.62100	0.68200	0
22/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.59000	0.64900	0
22/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.60220	10.50660	8,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.60800	0.55400	0
22/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.63200	0.57700	0
22/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.58500	0.53300	0
22/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.42300	0.46600	0
22/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.37000	0.41000	0
22/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.39600	0.43700	0
22/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.95380	10.77050	500
22/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.64100	0.56900	0
22/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.62700	0.55700	0
22/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.65500	0.58200	0
22/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.14400	1.25500	0
22/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.21600	1.33000	0
22/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.18000	1.29200	0
22/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.03150	8.01640	22,831
22/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.43100	0.42200	0
22/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.39200	0.38300	0
22/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.47200	0.46200	0
22/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04100	0.04600	0
22/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06100	0.06700	0
22/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05000	0.05600	0
22/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.05960	8.04540	2,636
22/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.21800	0.21300	0
22/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.20200	0.19800	0
22/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.23500	0.23000	0
22/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.36200	0.37100	0
22/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.42900	0.43900	0
22/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.39500	0.40400	0
22/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.09100	8.07680	100
22/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.35900	0.35100	0
22/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.38200	0.37400	0
22/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.33900	0.33100	0
22/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.38700	0.39300	0
22/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.33000	0.33600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.35700	0.36300	0
22/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.13550	9.12270	0
22/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.11400	2.09900	0
22/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.07500	2.06100	0
22/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.15700	2.14200	0
22/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.27200	0.26900	0
22/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.29000	0.28800	0
22/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27900	0.27600	0
22/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.81980	7.75400	10
22/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.08600	0.07500	0
22/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.09600	0.08400	0
22/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.07600	0.06700	0
22/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.45600	0.51300	0
22/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.37600	0.43000	0
22/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.41600	0.47100	0
22/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.90680	7.84150	0
22/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.36400	0.32800	0
22/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.33600	0.30100	0
22/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.39500	0.35600	0
22/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.14700	0.17300	0
22/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.18800	0.21800	0
22/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.16600	0.19500	0
22/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.99300	7.92830	0
22/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.42400	0.39200	0
22/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45100	0.41900	0
22/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.39700	0.36700	0
22/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.25800	0.29200	0
22/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.21200	0.24400	0
22/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.23500	0.26700	0
22/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.03890	0.04430	0
22/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.06090	0.06720	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.08290	0.08490	12,500
22/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.14510	0.14060	12,500
22/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.17990	0.17630	5,670
22/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.09750	0.09540	8,000
22/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10510	0.10500	8,000
22/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.08570	0.08970	16,000
22/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.04420	0.04690	16,000
22/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.56450	8.47620	29,831
22/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.10100	0.09000	0
22/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.11000	0.09700	0
22/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.09300	0.08200	0
22/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.67900	0.75600	0
22/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.59600	0.67100	0
22/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.63700	0.71400	0
22/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.68980	8.60140	50
22/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.36100	0.33300	0
22/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.34300	0.31700	0
22/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.38000	0.35100	0
22/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.39000	0.45000	0
22/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.45300	0.51600	0
22/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.42100	0.48200	0
22/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.81640	8.72770	0
22/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.62500	0.58600	0
22/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.65000	0.61000	0
22/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.60100	0.56300	0
22/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.34000	0.39100	0
22/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.28900	0.33800	0
22/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.31400	0.36400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.28470	6.27590	0
22/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.12000	0.11900	0
22/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.10100	0.10100	0
22/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.14600	0.14500	0
22/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11100	0.11900	0
22/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16600	0.17500	0
22/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13500	0.14300	0
22/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.34150	6.32030	0
22/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.28100	0.26900	0
22/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.31000	0.29700	0
22/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.25400	0.24200	0
22/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.20500	0.21500	0
22/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.16100	0.17000	0
22/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.18200	0.19200	0
22/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.38560	6.36410	0
22/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.32600	0.31400	0
22/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.30200	0.29200	0
22/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.35200	0.33900	0
22/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.25400	0.26200	0
22/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.30400	0.31500	0
22/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.27800	0.28700	0
22/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24140	1.21840	0
22/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09790	0.07950	0
22/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14410	0.12170	0
22/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05990	0.04670	0
22/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01850	0.02830	0
22/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00270	0.00330	0
22/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00650	0.01110	0
22/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.25740	1.23400	0
22/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.08130	0.06830	0
22/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.05720	0.04790	0
22/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.11440	0.09730	0
22/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.01780	0.02410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.06060	0.07470	0
22/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.03470	0.04510	0
22/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.27350	1.25030	0
22/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.09540	0.08320	0
22/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.07280	0.06340	0
22/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.12510	0.10950	0
22/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.02960	0.03720	0
22/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.07730	0.09110	0
22/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.04990	0.06090	0
23/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.79400	7.83300	216,424
23/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.58900	0.62200	0
23/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.54700	0.57900	0
23/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.63200	0.66600	0
23/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.14200	0.15100	20,100
23/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.05300	1.09100	4,850
23/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07700	0.08200	0
23/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06200	0.06600	0
23/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05400	0.05800	0
23/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.81200	0.84900	0
23/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.39800	0.42400	0
23/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.16700	0.17900	0
23/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.12000	0.12900	10,000
23/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04800	0.05100	5,000
23/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.28200	0.30200	0
23/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.25800	0.27700	0
23/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.03000	0.03200	0
23/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.08800	0.09400	0
23/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.30800	0.33000	6,700
23/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.76600	0.80100	0
23/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.02200	0.01800	20,100
23/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.16400	0.14700	100
23/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.69400	0.66100	0
23/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.21400	0.19400	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.10400	1.06800	0
23/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.18800	0.16900	10,000
23/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.48600	1.44900	0
23/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.52600	0.49600	0
23/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.37300	0.34600	2,000
23/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.10400	0.09100	14,000
23/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.01800	0.01600	2,000
23/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.01000	0.97500	132
23/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.91800	0.88300	0
23/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.78300	0.74900	100
23/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.44800	0.41800	132
23/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00900	0.00800	0
23/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03800	0.03300	0
23/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.05300	0.04600	0
23/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.04500	0.03900	0
23/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.89770	7.93680	10,975
23/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.78200	0.81400	0
23/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.22000	0.22900	2,500
23/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.29600	0.31000	0
23/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.74200	0.77400	0
23/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.82200	0.85500	16,000
23/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.70400	0.73500	37,000
23/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.12000	0.12400	360
23/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.36500	0.38200	0
23/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.18300	0.19000	2,000
23/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11100	0.11400	5,500
23/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.15300	0.15900	0
23/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.45300	0.47400	0
23/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.25500	0.23700	2,500
23/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.72200	0.69200	0
23/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.05500	1.02200	1,500
23/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88500	0.85300	4,000
23/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.41300	1.37700	0
23/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.36700	0.34500	360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.32200	1.28700	0
23/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07400	0.06800	9,200
23/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10600	0.09800	0
23/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09400	0.08700	0
23/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.49800	0.47300	2,000
23/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08400	0.07700	0
23/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.00000	8.04030	12,531
23/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.58600	0.60900	0
23/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.56200	0.58400	0
23/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.61100	0.63500	0
23/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.45700	0.47600	300
23/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20200	0.21100	540
23/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30200	1.27100	0
23/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.26100	0.24500	0
23/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45700	0.43600	540
23/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.31200	0.29400	0
23/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.28600	0.26900	0
23/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.11290	8.15470	8,562
23/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.62300	0.64400	0
23/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.31000	0.32100	180
23/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.56600	0.58500	0
23/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.60300	0.62400	0
23/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.64300	0.66500	0
23/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.43000	0.41000	0
23/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.29700	1.26600	0
23/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.49000	0.46900	0
23/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.55300	0.53000	180
23/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.46000	0.43900	0
23/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.29630	8.33860	659
23/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.60400	0.61900	0
23/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.61700	0.63200	0
23/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.59200	0.60700	0
23/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.32400	1.29600	0
23/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.24900	1.22100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.28600	1.25800	0
23/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.95220	8.98960	0
23/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.33100	1.34800	0
23/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.31000	1.32700	0
23/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.53100	1.55500	200
23/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.34800	1.36600	0
23/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.84600	0.82600	0
23/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.57900	0.56500	0
23/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.90800	0.88700	0
23/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.87900	0.85800	0
23/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.02630	10.06370	0
23/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.91100	1.93200	0
23/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.89000	1.91100	0
23/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.93300	1.95400	0
23/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.05700	1.04000	0
23/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.11400	1.09700	0
23/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.08500	1.06800	0
23/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.79400	7.83300	947
23/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.09533	0.10171	0
23/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08849	0.09439	0
23/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.10283	0.10975	0
23/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.60883	0.57675	0
23/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.69449	0.66139	0
23/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.65133	0.61871	0
23/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.89770	7.93680	0
23/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.47835	0.50045	0
23/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.45314	0.47423	0
23/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.50486	0.52801	0
23/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.20756	0.19161	0
23/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.25584	0.23783	0
23/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.23105	0.21405	0
23/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.00000	8.04030	0
23/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.50680	0.52759	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.48634	0.50639	0
23/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.52825	0.54979	0
23/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.35145	0.33269	0
23/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.40954	0.38929	0
23/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.38000	0.36049	0
23/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.37020	12.37320	56,984
23/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.62600	0.62500	0
23/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59000	0.58900	0
23/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.66300	0.66100	0
23/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.29700	1.29900	0
23/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.27000	0.27200	24,000
23/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.02700	0.02600	24,000
23/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.40000	0.39900	0
23/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.09300	0.08800	0
23/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.12000	0.11600	0
23/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.10600	0.10200	0
23/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.52610	12.52860	1,420
23/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.24900	0.25700	0
23/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.24000	0.24800	0
23/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.25800	0.26600	0
23/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.25300	1.25200	0
23/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.07700	0.07300	6,000
23/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.13200	1.13700	0
23/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.21400	1.21900	0
23/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.17300	1.17800	0
23/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.67920	12.68320	0
23/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.75000	0.75500	0
23/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.72800	0.73300	0
23/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.77200	0.77700	0
23/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.49300	0.49400	0
23/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.54900	0.55000	0
23/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.52100	0.52200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09490	0.09490	3,351
23/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00057	0.00055	0
23/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00017	0.00016	0
23/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00218	0.00211	0
23/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00528	0.00521	0
23/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02327	0.02326	0
23/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01367	0.01365	0
23/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09630	0.09620	0
23/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00660	0.00648	0
23/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00289	0.00281	0
23/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01391	0.01380	0
23/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00061	0.00060	0
23/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.00959	0.00961	0
23/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00330	0.00328	0
23/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09770	0.09760	0
23/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00846	0.00839	0
23/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00455	0.00451	0
23/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01543	0.01534	0
23/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00113	0.00114	0
23/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.01025	0.01031	0
23/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00416	0.00419	0
23/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.35120	10.31560	44,970
23/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.23300	0.21400	0
23/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.21400	0.19700	0
23/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.25300	0.23300	0
23/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.27700	0.25300	1,000
23/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.60900	0.57200	0
23/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.78300	0.74700	0
23/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.92100	0.88600	0
23/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.56700	0.53300	0
23/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.42300	0.39300	5,120
23/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.18100	0.16700	15,360
23/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.38000	0.40100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.06600	0.06700	5,120
23/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.12200	0.12700	0
23/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.02000	0.02000	15,360
23/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.03200	0.03100	1,000
23/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.05800	0.05600	1,000
23/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.25200	0.26700	0
23/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.22600	0.23700	0
23/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.31300	0.33100	0
23/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28200	0.29800	0
23/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.49510	10.45870	1,250
23/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.33700	0.32300	0
23/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.31800	0.30400	0
23/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.32900	0.34300	0
23/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.10100	1.06900	0
23/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.05600	0.06000	10,200
23/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.50900	0.56000	0
23/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.59800	0.62100	0
23/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.56700	0.59000	0
23/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.63740	10.60220	8,000
23/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.63000	0.60800	0
23/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.65500	0.63200	0
23/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.60600	0.58500	0
23/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.40900	0.42300	0
23/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.35800	0.37000	0
23/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.38300	0.39600	0
23/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.98840	10.95380	500
23/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.68300	0.64100	0
23/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.66900	0.62700	0
23/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.69800	0.65500	0
23/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.15300	1.14400	0
23/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.22400	1.21600	0
23/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.18800	1.18000	0
23/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.05970	8.03150	22,831

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.45400	0.43100	0
23/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.49700	0.47200	0
23/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.41400	0.39200	0
23/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05400	0.06100	0
23/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03700	0.04100	0
23/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04400	0.05000	0
23/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.08770	8.05960	2,636
23/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.22600	0.21800	0
23/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.20900	0.20200	0
23/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.24300	0.23500	0
23/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.34200	0.36200	0
23/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.40800	0.42900	0
23/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.37500	0.39500	0
23/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.11820	8.09100	100
23/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.37300	0.35900	0
23/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.39700	0.38200	0
23/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.35200	0.33900	0
23/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.37300	0.38700	0
23/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.31800	0.33000	0
23/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.34400	0.35700	0
23/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.15450	9.13550	0
23/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.13100	2.11400	0
23/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.09300	2.07500	0
23/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.17400	2.15700	0
23/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.27000	0.27200	0
23/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28900	0.29000	0
23/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27700	0.27900	0
23/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.77260	7.81980	10
23/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.07500	0.08600	0
23/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06700	0.07600	0
23/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.08400	0.09600	0
23/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.41100	0.37600	0
23/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.49400	0.45600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.45200	0.41600	0
23/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.85960	7.90680	0
23/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.33600	0.36400	0
23/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.30800	0.33600	0
23/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.36500	0.39500	0
23/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.16400	0.14700	0
23/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.20700	0.18800	0
23/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.18500	0.16600	0
23/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.94420	7.99300	0
23/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.39500	0.42400	0
23/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.42200	0.45100	0
23/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.37000	0.39700	0
23/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.27900	0.25800	0
23/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.23100	0.21200	0
23/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.25400	0.23500	0
23/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.00140	0.03890	0
23/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.16410	0.06090	100,000
23/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00490	0.08290	12,500
23/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05770	0.14510	12,500
23/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.10470	0.17990	5,670
23/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.09810	0.09750	8,000
23/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10520	0.10510	8,000
23/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.08450	0.08570	16,000
23/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.04340	0.04420	16,000
23/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.59190	8.56450	30,131
23/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.10100	0.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.09200	0.09300	0
23/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.11000	0.11000	0
23/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.56800	0.59600	0
23/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.65000	0.67900	0
23/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.60900	0.63700	0
23/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.71800	8.68980	50
23/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.36300	0.36100	0
23/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.34500	0.34300	0
23/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.38300	0.38000	0
23/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.36500	0.39000	0
23/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.42700	0.45300	0
23/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.39500	0.42100	0
23/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.84400	8.81640	0
23/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.62800	0.62500	0
23/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.65400	0.65000	0
23/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.60200	0.60100	0
23/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.31400	0.34000	0
23/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.26600	0.28900	0
23/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.29000	0.31400	0
23/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.32360	6.28470	0
23/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.14000	0.12000	0
23/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.11900	0.10100	0
23/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.17000	0.14600	0
23/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09600	0.11100	0
23/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.14500	0.16600	0
23/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11600	0.13500	0
23/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.38120	6.34150	0
23/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.30400	0.28100	0
23/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.33400	0.31000	0
23/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.27500	0.25400	0
23/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.18700	0.20500	0
23/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.14600	0.16100	0
23/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.16600	0.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.42370	6.38560	0
23/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.34500	0.32600	0
23/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.32000	0.30200	0
23/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.37200	0.35200	0
23/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.23600	0.25400	0
23/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.28400	0.30400	0
23/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.25900	0.27800	0
23/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23400	1.24140	0
23/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09200	0.09790	0
23/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05570	0.05990	0
23/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13740	0.14410	0
23/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00340	0.00270	0
23/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02170	0.01850	0
23/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00800	0.00650	0
23/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.24990	1.25740	0
23/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.07700	0.08130	0
23/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.05430	0.05720	0
23/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.10880	0.11440	0
23/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.01970	0.01780	0
23/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.06520	0.06060	0
23/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.03790	0.03470	0
23/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.26610	1.27350	0
23/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.09130	0.09540	0
23/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.06970	0.07280	0
23/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.11980	0.12510	0
23/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.03170	0.02960	0
23/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.08160	0.07730	0
23/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.05320	0.04990	0
26/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.68310	7.79400	213,075
26/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.49100	0.58900	0
26/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.45200	0.54700	0
26/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.53200	0.63200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.11100	0.14200	20,100
26/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.94300	1.05300	4,850
26/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.06100	0.07700	0
26/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.04900	0.06200	0
26/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.04300	0.05400	0
26/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.70600	0.81200	0
26/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.32100	0.39800	0
26/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.13100	0.16700	0
26/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.09500	0.12000	10,000
26/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.20300	0.25800	0
26/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.24400	0.30800	6,700
26/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.03800	0.04800	5,000
26/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.22100	0.28200	0
26/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02500	0.03000	0
26/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.07000	0.08800	0
26/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.66100	0.76600	0
26/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.02800	0.02200	20,100
26/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.21100	0.16400	100
26/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.78700	0.69400	0
26/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23800	0.18800	10,000
26/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.59200	1.48600	0
26/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.27000	0.21400	5,000
26/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.20500	1.10400	0
26/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.61200	0.52600	0
26/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.44800	0.37300	2,000
26/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13800	0.10400	14,000
26/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02300	0.01800	2,000
26/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.11000	1.01000	132
26/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.01600	0.91800	0
26/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.87800	0.78300	100
26/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.52800	0.44800	132
26/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01000	0.00900	0
26/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04900	0.03800	0
26/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06900	0.05300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05800	0.04500	0
26/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.78570	7.89770	10,975
26/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.68800	0.78200	0
26/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.65000	0.74200	0
26/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.72600	0.82200	16,000
26/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.61400	0.70400	37,000
26/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.10400	0.12000	360
26/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.31300	0.36500	0
26/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.15800	0.18300	2,000
26/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.09700	0.11100	5,500
26/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.18900	0.22000	2,500
26/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.25400	0.29600	0
26/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13300	0.15300	0
26/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.39000	0.45300	0
26/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.30400	0.25500	2,500
26/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.80300	0.72200	0
26/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.56800	0.49800	2,000
26/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.14700	1.05500	1,500
26/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.97200	0.88500	4,000
26/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.51100	1.41300	0
26/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.42700	0.36700	360
26/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.41800	1.32200	0
26/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09000	0.07400	9,200
26/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12800	0.10600	0
26/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11400	0.09400	0
26/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10200	0.08400	0
26/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.88670	8.00000	12,531
26/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.52300	0.58600	0
26/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.18200	0.20200	540
26/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40700	0.45700	300
26/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.50100	0.56200	0
26/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.54500	0.61100	0
26/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.30800	0.26100	0
26/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.52000	0.45700	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.36400	0.31200	0
26/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.39500	1.30200	0
26/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.33600	0.28600	0
26/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	7.99810	8.11290	8,562
26/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.56500	0.62300	0
26/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.54700	0.60300	0
26/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.58400	0.64300	0
26/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28400	0.31000	180
26/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.51200	0.56600	0
26/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.61400	0.55300	180
26/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.48600	0.43000	0
26/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.38600	1.29700	0
26/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.54900	0.49000	0
26/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.51700	0.46000	0
26/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.18090	8.29630	659
26/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56600	0.60400	0
26/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57700	0.61700	0
26/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55500	0.59200	0
26/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.40200	1.32400	0
26/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.32400	1.24900	0
26/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.36300	1.28600	0
26/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.84410	8.95220	0
26/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.27500	1.33100	0
26/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.25500	1.31000	0
26/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.29600	1.34800	0
26/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46800	1.53100	200
26/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.90200	0.84600	0
26/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.62400	0.57900	0
26/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.96100	0.90800	0
26/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.93100	0.87900	0
26/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.91820	10.02630	0
26/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.85100	1.91100	0
26/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.87200	1.93300	0
26/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.83000	1.89000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.16200	1.11400	0
26/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.10400	1.05700	0
26/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.13300	1.08500	0
26/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.68310	7.79400	947
26/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.07543	0.09533	0
26/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.07014	0.08849	0
26/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.08125	0.10283	0
26/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.69815	0.60883	0
26/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.78704	0.69449	0
26/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.74233	0.65133	0
26/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.78570	7.89770	0
26/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.41221	0.47835	0
26/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.38973	0.45314	0
26/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.43597	0.50486	0
26/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.25067	0.20756	0
26/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.30443	0.25584	0
26/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.27691	0.23105	0
26/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	7.88670	8.00000	0
26/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.45214	0.50680	0
26/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.43376	0.48634	0
26/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.47131	0.52825	0
26/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.40781	0.35145	0
26/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.47026	0.40954	0
26/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.43864	0.38000	0
26/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.23110	12.37020	55,609
26/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.51900	0.62600	0
26/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.48700	0.59000	0
26/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.55300	0.66300	0
26/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.21300	0.27000	24,000
26/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.16100	1.29700	0
26/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.03000	0.02700	24,000
26/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.48200	0.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.12200	0.09300	0
26/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.15600	0.12000	0
26/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.13800	0.10600	0
26/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.38560	12.52610	1,420
26/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.21100	0.24900	0
26/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.20300	0.24000	0
26/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.21800	0.25800	0
26/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.12800	1.25300	0
26/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.09200	0.07700	6,000
26/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.23200	1.13200	0
26/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.31700	1.21400	0
26/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.27500	1.17300	0
26/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.53740	12.67920	0
26/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.67600	0.75000	0
26/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.65600	0.72800	0
26/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.69800	0.77200	0
26/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.56100	0.49300	0
26/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.61900	0.54900	0
26/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.58900	0.52100	0
26/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09280	0.09490	3,351
26/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00039	0.00057	0
26/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00151	0.00218	0
26/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00010	0.00017	0
26/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02530	0.02327	0
26/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00671	0.00528	0
26/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01559	0.01367	0
26/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09410	0.09630	0
26/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00514	0.00660	0
26/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00217	0.00289	0
26/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01186	0.01391	0
26/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00076	0.00061	0
26/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01107	0.00959	0
26/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00404	0.00330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09550	0.09770	0
26/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00706	0.00846	0
26/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00374	0.00455	0
26/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01350	0.01543	0
26/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00140	0.00113	0
26/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.01164	0.01025	0
26/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00496	0.00416	0
26/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.24000	10.35120	45,080
26/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.18700	0.23300	0
26/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.17100	0.21400	0
26/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.20300	0.25300	0
26/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.22200	0.27700	1,000
26/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.51500	0.60900	0
26/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.68000	0.78300	0
26/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.14400	0.18100	15,360
26/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.34700	0.42300	5,120
26/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.81400	0.92100	0
26/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.47800	0.56700	0
26/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.08800	0.06600	5,120
26/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.15700	0.12200	0
26/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.02400	0.02000	15,360
26/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.45400	0.38000	0
26/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.04000	0.03200	1,000
26/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.07500	0.05800	1,000
26/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31300	0.25200	0
26/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.28200	0.22600	0
26/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.38100	0.31300	0
26/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34700	0.28200	0
26/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.38260	10.49510	1,250
26/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.28700	0.33700	0
26/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.26900	0.31800	0
26/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.30500	0.32900	0
26/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.00100	1.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.06800	0.05600	10,200
26/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.59800	0.50900	0
26/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.66200	0.59800	0
26/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.63000	0.56700	0
26/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.52390	10.63740	8,000
26/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.55300	0.63000	0
26/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.53100	0.60600	0
26/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.57600	0.65500	0
26/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.39200	0.35800	0
26/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.44700	0.40900	0
26/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.41900	0.38300	0
26/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.86840	10.98840	500
26/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.60400	0.68300	0
26/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.59100	0.66900	0
26/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.61800	0.69800	0
26/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.19300	1.15300	0
26/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.26600	1.22400	0
26/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.22900	1.18800	0
26/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.01330	8.05970	22,831
26/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.41400	0.45400	0
26/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.37500	0.41400	0
26/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.45400	0.49700	0
26/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04100	0.03700	0
26/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06200	0.05400	0
26/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05100	0.04400	0
26/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.04130	8.08770	2,636
26/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.20700	0.22600	0
26/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.19100	0.20900	0
26/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.22300	0.24300	0
26/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.36800	0.34200	0
26/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.43600	0.40800	0
26/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.40200	0.37500	0
26/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.07100	8.11820	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.34900	0.37300	0
26/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.32900	0.35200	0
26/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.37000	0.39700	0
26/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.33800	0.31800	0
26/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.39700	0.37300	0
26/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.36700	0.34400	0
26/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.11520	9.15450	0
26/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.09000	2.13100	0
26/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.05200	2.09300	0
26/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.13300	2.17400	0
26/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26800	0.27000	0
26/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28700	0.28900	0
26/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27500	0.27700	0
26/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.73700	7.77260	10
26/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06500	0.07500	0
26/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07300	0.08400	0
26/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.05800	0.06700	0
26/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.52100	0.49400	0
26/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.43600	0.41100	0
26/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.47800	0.45200	0
26/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.82360	7.85960	0
26/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.30800	0.33600	0
26/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.28200	0.30800	0
26/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.33600	0.36500	0
26/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.17100	0.16400	0
26/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.21700	0.20700	0
26/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.19300	0.18500	0
26/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.90780	7.94420	0
26/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.37000	0.39500	0
26/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.34600	0.37000	0
26/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.39600	0.42200	0
26/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.24200	0.23100	0
26/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.29200	0.27900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.26600	0.25400	0
26/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.00000	0.00140	0
26/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.20500	0.16410	100,000
26/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00250	0.00490	12,500
26/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03680	0.05770	12,500
26/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08000	0.10470	5,670
26/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.10120	0.09810	8,000
26/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10510	0.10520	8,000
26/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.07890	0.08450	16,000
26/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.03950	0.04340	16,000
26/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.50440	8.59190	27,619
26/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.08500	0.10100	0
26/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.07800	0.09200	0
26/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.09200	0.11000	0
26/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63800	0.56800	0
26/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.72400	0.65000	0
26/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.68100	0.60900	0
26/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.62900	8.71800	50
26/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.33300	0.36300	0
26/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.31600	0.34500	0
26/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.35100	0.38300	0
26/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.42200	0.36500	0
26/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.48700	0.42700	0
26/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.45400	0.39500	0
26/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.75400	8.84400	0
26/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.59400	0.62800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.57000	0.60200	0
26/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.61800	0.65400	0
26/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.32000	0.26600	0
26/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.37200	0.31400	0
26/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.34600	0.29000	0
26/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.28090	6.32360	0
26/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.11500	0.14000	0
26/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.09600	0.11900	0
26/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.14100	0.17000	0
26/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11000	0.09600	0
26/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16500	0.14500	0
26/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13400	0.11600	0
26/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.33800	6.38120	0
26/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.27400	0.30400	0
26/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.24700	0.27500	0
26/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.30300	0.33400	0
26/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.15800	0.14600	0
26/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.20200	0.18700	0
26/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.17900	0.16600	0
26/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.38010	6.42370	0
26/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.31800	0.34500	0
26/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.34300	0.37200	0
26/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.29400	0.32000	0
26/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.30100	0.28400	0
26/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.25000	0.23600	0
26/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.27500	0.25900	0
26/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21450	1.23400	0
26/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07530	0.09200	0
26/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11750	0.13740	0
26/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04310	0.05570	0
26/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02860	0.02170	0
26/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00300	0.00340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01080	0.00800	0
26/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.23020	1.24990	0
26/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06520	0.07700	0
26/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04540	0.05430	0
26/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.09370	0.10880	0
26/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02430	0.01970	0
26/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.07600	0.06520	0
26/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04580	0.03790	0
26/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.24610	1.26610	0
26/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.08000	0.09130	0
26/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.10580	0.11980	0
26/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.06070	0.06970	0
26/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.09260	0.08160	0
26/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.03770	0.03170	0
26/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.06190	0.05320	0
27/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.69020	7.68310	211,575
27/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.49400	0.49100	0
27/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.45500	0.45200	0
27/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.53600	0.53200	0
27/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.10900	0.11100	20,100
27/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.94900	0.94300	4,850
27/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.05900	0.06100	0
27/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.04800	0.04900	0
27/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.04200	0.04300	0
27/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.71100	0.70600	0
27/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.32200	0.32100	0
27/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.12900	0.13100	0
27/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.24300	0.24400	6,700
27/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02400	0.02500	0
27/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.06800	0.07000	0
27/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.66600	0.66100	0
27/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.09300	0.09500	10,000
27/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.20100	0.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.03700	0.03800	5,000
27/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.22000	0.22100	0
27/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23000	0.23800	10,000
27/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.58400	1.59200	0
27/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.26100	0.27000	5,000
27/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.19700	1.20500	0
27/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.60300	0.61200	0
27/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.02600	0.02800	20,100
27/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.20300	0.21100	100
27/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.77800	0.78700	0
27/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.43900	0.44800	2,000
27/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13200	0.13800	14,000
27/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02100	0.02300	2,000
27/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.10200	1.11000	132
27/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.00800	1.01600	0
27/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.86900	0.87800	100
27/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.51900	0.52800	132
27/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00900	0.01000	0
27/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04600	0.04900	0
27/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06500	0.06900	0
27/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05400	0.05800	0
27/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.79340	7.78570	11,475
27/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.69000	0.68800	0
27/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.65200	0.65000	0
27/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.72900	0.72600	16,000
27/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.61600	0.61400	37,000
27/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.09500	0.09700	5,500
27/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.18800	0.18900	2,500
27/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.25300	0.25400	0
27/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.10300	0.10400	360
27/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.31300	0.31300	0
27/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.15700	0.15800	2,000
27/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13100	0.13300	0
27/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.39000	0.39000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.29700	0.30400	2,500
27/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.79500	0.80300	0
27/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.96400	0.97200	4,000
27/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.50200	1.51100	0
27/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.42000	0.42700	360
27/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.56000	0.56800	2,000
27/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.13800	1.14700	1,500
27/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.41000	1.41800	0
27/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08600	0.09000	9,200
27/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12300	0.12800	0
27/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10900	0.11400	0
27/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09700	0.10200	0
27/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.89550	7.88670	12,531
27/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.52600	0.52300	0
27/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.50400	0.50100	0
27/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.18300	0.18200	540
27/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.54900	0.54500	0
27/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40900	0.40700	300
27/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.38800	1.39500	0
27/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.30400	0.30800	0
27/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.51400	0.52000	540
27/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.35900	0.36400	0
27/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.33100	0.33600	0
27/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.00780	7.99810	8,562
27/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.56300	0.56500	0
27/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.54600	0.54700	0
27/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.58200	0.58400	0
27/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.28000	0.28400	180
27/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.51000	0.51200	0
27/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.60200	0.61400	180
27/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.47400	0.48600	0
27/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.37200	1.38600	0
27/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.53800	0.54900	0
27/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.50500	0.51700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.19270	8.18090	659
27/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.53200	0.56600	0
27/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.54300	0.57700	0
27/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.52100	0.55500	0
27/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.35600	1.40200	0
27/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.27800	1.32400	0
27/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.31700	1.36300	0
27/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.85220	8.84410	0
27/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.21500	1.27500	0
27/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.41400	1.46800	200
27/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.19500	1.25500	0
27/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.23500	1.29600	0
27/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.83300	0.90200	0
27/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.56200	0.62400	0
27/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.89300	0.96100	0
27/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.86300	0.93100	0
27/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.92630	9.91820	0
27/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.77900	1.85100	0
27/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.75800	1.83000	0
27/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.80000	1.87200	0
27/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.02400	1.10400	0
27/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.08200	1.16200	0
27/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.05300	1.13300	0
27/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.69020	7.68310	947
27/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.07353	0.07543	0
27/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.06829	0.07014	0
27/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.07930	0.08125	0
27/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.68910	0.69815	0
27/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.77809	0.78704	0
27/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.73333	0.74233	0
27/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.79340	7.78570	0
27/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.41256	0.41221	0
27/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.38993	0.38973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.43649	0.43597	0
27/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.24349	0.25067	0
27/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.29693	0.30443	0
27/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.26956	0.27691	0
27/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	7.89550	7.88670	0
27/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.45474	0.45214	0
27/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.43619	0.43376	0
27/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.47410	0.47131	0
27/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.40180	0.40781	0
27/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.46389	0.47026	0
27/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.43244	0.43864	0
27/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.27010	12.23110	53,485
27/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.53600	0.51900	0
27/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.50300	0.48700	0
27/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.57200	0.55300	0
27/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.21700	0.21300	24,000
27/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.19600	1.16100	0
27/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.02600	0.03000	24,000
27/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.44700	0.48200	0
27/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.10200	0.12200	0
27/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.13300	0.15600	0
27/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.11600	0.13800	0
27/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.42650	12.38560	1,413
27/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.21300	0.21100	0
27/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.20500	0.20300	0
27/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.22100	0.21800	0
27/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.16000	1.12800	0
27/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.08400	0.09200	6,000
27/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.19500	1.23200	0
27/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.27900	1.31700	0
27/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.23700	1.27500	0
27/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.58030	12.53740	0
27/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.69500	0.67600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.67400	0.65600	0
27/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.71600	0.69800	0
27/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.53600	0.56100	0
27/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.59400	0.61900	0
27/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.56500	0.58900	0
27/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09250	0.09280	3,351
27/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00036	0.00039	0
27/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00141	0.00151	0
27/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00009	0.00010	0
27/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02559	0.02530	0
27/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00691	0.00671	0
27/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01586	0.01559	0
27/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09390	0.09410	0
27/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00498	0.00514	0
27/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00210	0.00217	0
27/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01163	0.01186	0
27/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00073	0.00076	0
27/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01120	0.01107	0
27/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00408	0.00404	0
27/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09520	0.09550	0
27/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00684	0.00706	0
27/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00360	0.00374	0
27/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01318	0.01350	0
27/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00138	0.00140	0
27/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.01180	0.01164	0
27/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00504	0.00496	0
27/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.24970	10.24000	45,090
27/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.18200	0.18700	0
27/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.16600	0.17100	0
27/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.19900	0.20300	0
27/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.13900	0.14400	15,360
27/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.34500	0.34700	5,120

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.21700	0.22200	1,000
27/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.51800	0.51500	0
27/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.68600	0.68000	0
27/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.82200	0.81400	0
27/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.48000	0.47800	0
27/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.08000	0.08800	5,120
27/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.14500	0.15700	0
27/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.02200	0.02400	15,360
27/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.03600	0.04000	1,000
27/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.06800	0.07500	1,000
27/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.43900	0.45400	0
27/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.29900	0.31300	0
27/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.26700	0.28200	0
27/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.36600	0.38100	0
27/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.33200	0.34700	0
27/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.39270	10.38260	1,250
27/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.26200	0.28700	0
27/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.24500	0.26900	0
27/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.99400	1.00100	0
27/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.28000	0.30500	0
27/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.56300	0.59800	0
27/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.05100	0.06800	10,200
27/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.62800	0.66200	0
27/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.59500	0.63000	0
27/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.53440	10.52390	8,000
27/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.55100	0.55300	0
27/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.52900	0.53100	0
27/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.57500	0.57600	0
27/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.38100	0.39200	0
27/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.43500	0.44700	0
27/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.40700	0.41900	0
27/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.88150	10.86840	500
27/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.60500	0.60400	0
27/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.59200	0.59100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.61800	0.61800	0
27/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.18000	1.19300	0
27/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.25400	1.26600	0
27/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.21700	1.22900	0
27/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.98950	8.01330	22,831
27/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.39400	0.41400	0
27/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.35600	0.37500	0
27/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.43300	0.45400	0
27/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04400	0.04100	0
27/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06700	0.06200	0
27/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05500	0.05100	0
27/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.01810	8.04130	2,636
27/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.19800	0.20700	0
27/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.18300	0.19100	0
27/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.21400	0.22300	0
27/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.38200	0.36800	0
27/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.45100	0.43600	0
27/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.41600	0.40200	0
27/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.04880	8.07100	100
27/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.33500	0.34900	0
27/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.31600	0.32900	0
27/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.35600	0.37000	0
27/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.34600	0.33800	0
27/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.40600	0.39700	0
27/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.37500	0.36700	0
27/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.09370	9.11520	0
27/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.07000	2.09000	0
27/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.03200	2.05200	0
27/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.11300	2.13300	0
27/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26900	0.26800	0
27/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28800	0.28700	0
27/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27600	0.27500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.72970	7.73700	10
27/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06000	0.06500	0
27/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.06800	0.07300	0
27/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.05300	0.05800	0
27/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.52300	0.52100	0
27/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.43800	0.43600	0
27/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.48000	0.47800	0
27/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.81670	7.82360	0
27/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.29800	0.30800	0
27/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.27200	0.28200	0
27/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.32600	0.33600	0
27/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.16800	0.17100	0
27/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.21400	0.21700	0
27/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.19000	0.19300	0
27/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.90170	7.90780	0
27/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.36200	0.37000	0
27/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.33800	0.34600	0
27/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.38700	0.39600	0
27/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.23900	0.24200	0
27/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.29000	0.29200	0
27/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.26400	0.26600	0
27/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.00000	0.00000	0
27/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.20240	0.20500	100,000
27/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00250	0.00250	12,500
27/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.03710	0.03680	12,500
27/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08180	0.08000	5,670
27/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.10400	0.10120	8,000
27/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10440	0.10510	8,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.07420	0.07890	16,000
27/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.03620	0.03950	16,000
27/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.50550	8.50440	28,369
27/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.07600	0.08500	0
27/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.06900	0.07800	0
27/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.08300	0.09200	0
27/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.62800	0.63800	0
27/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71400	0.72400	0
27/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67100	0.68100	0
27/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.63040	8.62900	50
27/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.32300	0.33300	0
27/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.30700	0.31600	0
27/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.34100	0.35100	0
27/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.41100	0.42200	0
27/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.47700	0.48700	0
27/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.44300	0.45400	0
27/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.75540	8.75400	0
27/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.58700	0.59400	0
27/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.56400	0.57000	0
27/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.61200	0.61800	0
27/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.31200	0.32000	0
27/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.36400	0.37200	0
27/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.33700	0.34600	0
27/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.27990	6.28090	0
27/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.11400	0.11500	0
27/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.09500	0.09600	0
27/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.13600	0.14100	0
27/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10600	0.11000	0
27/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16500	0.16500	0
27/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13400	0.13400	0
27/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.33720	6.33800	0
27/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.27400	0.27400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.24700	0.24700	0
27/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.30200	0.30300	0
27/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.15800	0.15800	0
27/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.20300	0.20200	0
27/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.18000	0.17900	0
27/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.38110	6.38010	0
27/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.31700	0.31800	0
27/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.34200	0.34300	0
27/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.29300	0.29400	0
27/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.29900	0.30100	0
27/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.24800	0.25000	0
27/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.27300	0.27500	0
27/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.21700	1.21450	0
27/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.07700	0.07530	0
27/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.11970	0.11750	0
27/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.04400	0.04310	0
27/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02700	0.02860	0
27/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00270	0.00300	0
27/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01000	0.01080	0
27/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.23220	1.23020	0
27/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.06550	0.06520	0
27/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.04550	0.04540	0
27/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.09440	0.09370	0
27/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.02300	0.02430	0
27/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.07410	0.07600	0
27/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.04410	0.04580	0
27/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.24800	1.24610	0
27/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.08010	0.08000	0
27/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.10610	0.10580	0
27/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.06070	0.06070	0
27/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.09070	0.09260	0
27/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.03610	0.03770	0
27/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.06010	0.06190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.78060	7.69020	210,556
28/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.57000	0.49400	0
28/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.52800	0.45500	0
28/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.61400	0.53600	0
28/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12700	0.10900	20,100
28/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.03800	0.94900	4,850
28/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.06700	0.05900	0
28/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05400	0.04800	0
28/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.04700	0.04200	0
28/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.79500	0.71100	0
28/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.37800	0.32200	0
28/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.15100	0.12900	0
28/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10700	0.09300	10,000
28/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.23900	0.20100	0
28/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04100	0.03700	5,000
28/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.26300	0.22000	0
28/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02600	0.02400	0
28/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.07800	0.06800	0
28/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.74900	0.66600	0
28/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.28900	0.24300	6,700
28/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.01800	0.02600	20,100
28/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.15800	0.20300	100
28/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.69700	0.77800	0
28/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.18200	0.23000	10,000
28/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.49500	1.58400	0
28/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.20800	0.26100	5,000
28/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.11000	1.19700	0
28/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.52600	0.60300	0
28/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.37000	0.43900	2,000
28/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.09700	0.13200	14,000
28/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.01400	0.02100	2,000
28/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.01600	1.10200	132
28/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.92300	1.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.78600	0.86900	100
28/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.44600	0.51900	132
28/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00700	0.00900	0
28/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03300	0.04600	0
28/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04700	0.06500	0
28/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.03900	0.05400	0
28/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.88520	7.79340	11,475
28/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.76300	0.69000	0
28/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.72300	0.65200	0
28/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.80300	0.72900	16,000
28/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.20600	0.18800	2,500
28/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.27900	0.25300	0
28/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.14200	0.13100	0
28/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.43300	0.39000	0
28/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68500	0.61600	37,000
28/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11100	0.10300	360
28/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.34600	0.31300	0
28/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.17000	0.15700	2,000
28/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.10200	0.09500	5,500
28/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.05700	1.13800	1,500
28/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88500	0.96400	4,000
28/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.41700	1.50200	0
28/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.36100	0.42000	360
28/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.32600	1.41000	0
28/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.24800	0.29700	2,500
28/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.72100	0.79500	0
28/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.49400	0.56000	2,000
28/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.06800	0.08600	9,200
28/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10000	0.12300	0
28/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.08800	0.10900	0
28/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.07800	0.09700	0
28/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.98850	7.89550	12,366
28/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.56900	0.52600	0
28/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.19500	0.18300	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.44200	0.40900	300
28/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.54600	0.50400	0
28/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.59400	0.54900	0
28/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.25600	0.30400	0
28/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45400	0.51400	540
28/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.30800	0.35900	0
28/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30700	1.38800	0
28/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.28100	0.33100	0
28/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.10220	8.00780	8,562
28/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.60600	0.56300	0
28/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.58700	0.54600	0
28/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.62600	0.58200	0
28/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.30000	0.28000	180
28/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.55000	0.51000	0
28/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.54800	0.60200	180
28/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.42400	0.47400	0
28/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.29800	1.37200	0
28/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.48500	0.53800	0
28/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.45400	0.50500	0
28/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.28860	8.19270	659
28/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56100	0.53200	0
28/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.55000	0.52100	0
28/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57300	0.54300	0
28/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.21200	1.27800	0
28/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.28900	1.35600	0
28/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.25000	1.31700	0
28/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.94270	8.85220	0
28/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.26000	1.21500	0
28/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.23900	1.19500	0
28/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.27800	1.23500	0
28/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46600	1.41400	200
28/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.78500	0.83300	0
28/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.52300	0.56200	0
28/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.84600	0.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.81700	0.86300	0
28/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.01680	9.92630	0
28/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.82600	1.77900	0
28/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.84800	1.80000	0
28/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.80500	1.75800	0
28/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.03800	1.08200	0
28/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.98100	1.02400	0
28/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.00900	1.05300	0
28/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.78060	7.69020	882
28/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.08411	0.07353	0
28/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.07788	0.06829	0
28/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.09098	0.07930	0
28/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.61038	0.68910	0
28/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.69728	0.77809	0
28/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.65351	0.73333	0
28/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.88520	7.79340	0
28/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.45823	0.41256	0
28/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.43320	0.38993	0
28/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.48463	0.43649	0
28/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.19983	0.24349	0
28/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.24840	0.29693	0
28/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.22343	0.26956	0
28/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	7.98850	7.89550	0
28/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.49164	0.45474	0
28/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.47151	0.43619	0
28/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.51278	0.47410	0
28/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.34748	0.40180	0
28/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.40621	0.46389	0
28/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.37634	0.43244	0
28/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.32740	12.27010	64,135
28/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.58400	0.53600	0
28/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.54900	0.50300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.62000	0.57200	0
28/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.24300	0.21700	24,000
28/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.25300	1.19600	0
28/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.02600	0.02600	24,000
28/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.41600	0.44700	0
28/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.09300	0.10200	0
28/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.12200	0.13300	0
28/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.10700	0.11600	0
28/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.48530	12.42650	1,413
28/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.23100	0.21300	0
28/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.21000	1.16000	0
28/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.22300	0.20500	0
28/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.24000	0.22100	0
28/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.15500	1.19500	0
28/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.23800	1.27900	0
28/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.07500	0.08400	6,000
28/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.19600	1.23700	0
28/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.64070	12.58030	0
28/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.72400	0.69500	0
28/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.70300	0.67400	0
28/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.74600	0.71600	0
28/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.50600	0.53600	0
28/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.56300	0.59400	0
28/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.53400	0.56500	0
28/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09390	0.09250	3,351
28/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00043	0.00036	0
28/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00012	0.00009	0
28/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00174	0.00141	0
28/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00584	0.00691	0
28/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02422	0.02559	0
28/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01453	0.01586	0
28/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09530	0.09390	0
28/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00563	0.00498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00233	0.00210	0
28/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01284	0.01163	0
28/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00054	0.00073	0
28/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.01003	0.01120	0
28/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00333	0.00408	0
28/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09670	0.09520	0
28/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00759	0.00684	0
28/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01441	0.01318	0
28/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00398	0.00360	0
28/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.01068	0.01180	0
28/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00111	0.00138	0
28/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00429	0.00504	0
28/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.34070	10.24970	45,890
28/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.21600	0.18200	0
28/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.19800	0.16600	0
28/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.16600	0.13900	15,360
28/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.55200	0.48000	0
28/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.40600	0.34500	5,120
28/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.23600	0.19900	0
28/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.26000	0.21700	1,000
28/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.59400	0.51800	0
28/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.77000	0.68600	0
28/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.90800	0.82200	0
28/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.01700	0.02200	15,360
28/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.02900	0.03600	1,000
28/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.05300	0.06800	1,000
28/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.24500	0.29900	0
28/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.21900	0.26700	0
28/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.37500	0.43900	0
28/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.06100	0.08000	5,120
28/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.11500	0.14500	0
28/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.30700	0.36600	0
28/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.27500	0.33200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.48530	10.39270	1,250
28/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.32700	0.26200	0
28/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.30800	0.24500	0
28/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.31900	0.28000	0
28/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.08900	0.99400	0
28/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.05400	0.05100	10,200
28/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.50900	0.56300	0
28/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.59800	0.62800	0
28/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.56700	0.59500	0
28/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.62830	10.53440	8,000
28/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.60200	0.55100	0
28/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.62700	0.57500	0
28/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.57800	0.52900	0
28/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.39000	0.43500	0
28/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.33900	0.38100	0
28/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.36400	0.40700	0
28/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.97670	10.88150	500
28/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.63000	0.60500	0
28/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.61700	0.59200	0
28/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.64400	0.61800	0
28/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.11000	1.18000	0
28/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.18300	1.25400	0
28/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.14600	1.21700	0
28/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.99600	7.98950	22,831
28/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.39700	0.39400	0
28/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.43700	0.43300	0
28/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.35800	0.35600	0
28/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06200	0.06700	0
28/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04100	0.04400	0
28/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05100	0.05500	0
28/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.02570	8.01810	2,636
28/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.19500	0.19800	0
28/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.18000	0.18300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.21100	0.21400	0
28/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37200	0.38200	0
28/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.44100	0.45100	0
28/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.40600	0.41600	0
28/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.05770	8.04880	100
28/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.33300	0.33500	0
28/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.35400	0.35600	0
28/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.31300	0.31600	0
28/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.39500	0.40600	0
28/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.33600	0.34600	0
28/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.36500	0.37500	0
28/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.11070	9.09370	0
28/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.08300	2.07000	0
28/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.04400	2.03200	0
28/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.12600	2.11300	0
28/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26500	0.26900	0
28/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28300	0.28800	0
28/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27200	0.27600	0
28/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.79260	7.72970	10
28/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.07200	0.06000	0
28/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.06400	0.05300	0
28/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.08100	0.06800	0
28/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38800	0.43800	0
28/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.47100	0.52300	0
28/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.42900	0.48000	0
28/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.88050	7.81670	0
28/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.33300	0.29800	0
28/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.30500	0.27200	0
28/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.36200	0.32600	0
28/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.14000	0.16800	0
28/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.18300	0.21400	0
28/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.16100	0.19000	0
28/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.96620	7.90170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.39500	0.36200	0
28/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.42200	0.38700	0
28/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.36900	0.33800	0
28/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.25600	0.29000	0
28/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.20900	0.23900	0
28/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.23200	0.26400	0
28/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.00000	0.00000	0
28/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.16930	0.20240	100,000
28/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00000	0.00250	12,500
28/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.04800	0.03710	12,500
28/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.09850	0.08180	5,670
28/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.10160	0.10400	8,000
28/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.10550	0.10440	8,000
28/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.07780	0.07420	16,000
28/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.03890	0.03620	16,000
28/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.58450	8.50550	28,369
28/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.09400	0.07600	0
28/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.08600	0.06900	0
28/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.10300	0.08300	0
28/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.56900	0.62800	0
28/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.65200	0.71400	0
28/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.61000	0.67100	0
28/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.71110	8.63040	50
28/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.35800	0.32300	0
28/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.37700	0.34100	0
28/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.33900	0.30700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.42800	0.47700	0
28/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.36600	0.41100	0
28/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.39700	0.44300	0
28/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.83760	8.75540	0
28/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.62800	0.58700	0
28/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.65500	0.61200	0
28/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.60300	0.56400	0
28/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.32100	0.36400	0
28/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.27300	0.31200	0
28/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.29600	0.33700	0
28/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.32150	6.27990	0
28/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.13200	0.11400	0
28/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.11000	0.09500	0
28/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.16100	0.13600	0
28/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09000	0.10600	0
28/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13900	0.16500	0
28/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11100	0.13400	0
28/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.37880	6.33720	0
28/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.29700	0.27400	0
28/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.32800	0.30200	0
28/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.26900	0.24700	0
28/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.18300	0.20300	0
28/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.14200	0.15800	0
28/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.16100	0.18000	0
28/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.42280	6.38110	0
28/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.34000	0.31700	0
28/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.31400	0.29300	0
28/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.36600	0.34200	0
28/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.23100	0.24800	0
28/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.27900	0.29900	0
28/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.25500	0.27300	0
28/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23210	1.21700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.08920	0.07700	0
28/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05270	0.04400	0
28/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13500	0.11970	0
28/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00290	0.00270	0
28/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02060	0.02700	0
28/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00710	0.01000	0
28/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.24780	1.23220	0
28/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.07380	0.06550	0
28/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.05140	0.04550	0
28/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.10560	0.09440	0
28/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.01860	0.02300	0
28/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.06440	0.07410	0
28/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.03680	0.04410	0
28/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.26360	1.24800	0
28/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.08830	0.08010	0
28/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.06700	0.06070	0
28/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.11650	0.10610	0
28/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.03090	0.03610	0
28/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.08140	0.09070	0
28/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.05270	0.06010	0
29/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.84360	7.78060	220,580
29/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.62600	0.57000	0
29/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.58200	0.52800	0
29/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.67000	0.61400	0
29/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.14300	0.12700	20,100
29/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.09900	1.03800	4,850
29/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.07400	0.06700	0
29/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.06000	0.05400	0
29/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.05200	0.04700	0
29/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.85600	0.79500	0
29/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.32500	0.28900	6,700
29/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.42200	0.37800	0
29/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.17000	0.15100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.12000	0.10700	10,000
29/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.27000	0.23900	0
29/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.04500	0.04100	5,000
29/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.29700	0.26300	0
29/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02800	0.02600	0
29/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.08700	0.07800	0
29/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.80800	0.74900	0
29/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.01400	0.01800	20,100
29/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.13100	0.15800	100
29/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.64300	0.69700	0
29/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.15300	0.18200	10,000
29/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.43400	1.49500	0
29/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.17600	0.20800	5,000
29/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.05100	1.11000	0
29/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.47600	0.52600	0
29/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.32600	0.37000	2,000
29/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.07800	0.09700	14,000
29/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.01200	0.01400	2,000
29/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.95800	1.01600	132
29/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.86600	0.92300	0
29/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.73000	0.78600	100
29/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.39900	0.44600	132
29/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00500	0.00700	0
29/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.02600	0.03300	0
29/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.03800	0.04700	0
29/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.03200	0.03900	0
29/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.94830	7.88520	11,475
29/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.81600	0.76300	0
29/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.77500	0.72300	0
29/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.85700	0.80300	16,000
29/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.22200	0.20600	2,500
29/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.30200	0.27900	0
29/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.15300	0.14200	0
29/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.46900	0.43300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.73500	0.68500	37,000
29/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.11900	0.11100	360
29/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.37500	0.34600	0
29/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.18400	0.17000	2,000
29/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11000	0.10200	5,500
29/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.00500	1.05700	1,500
29/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.83600	0.88500	4,000
29/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.36200	1.41700	0
29/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.32700	0.36100	360
29/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.27100	1.32600	0
29/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.22100	0.24800	2,500
29/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.67400	0.72100	0
29/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.45400	0.49400	2,000
29/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.05900	0.06800	9,200
29/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.08700	0.10000	0
29/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.07700	0.08800	0
29/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.06800	0.07800	0
29/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.05170	7.98850	12,186
29/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.60900	0.56900	0
29/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.20800	0.19500	540
29/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.47400	0.44200	300
29/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.58300	0.54600	0
29/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.63500	0.59400	0
29/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.23300	0.25600	0
29/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.42200	0.45400	540
29/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.28100	0.30800	0
29/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.25600	1.30700	0
29/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.25700	0.28100	0
29/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.16590	8.10220	8,562
29/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.63800	0.60600	0
29/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.61700	0.58700	0
29/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.65900	0.62600	0
29/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.31500	0.30000	180
29/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.57900	0.55000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.51300	0.54800	180
29/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.39300	0.42400	0
29/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.24900	1.29800	0
29/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.45100	0.48500	0
29/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.42200	0.45400	0
29/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.35310	8.28860	659
29/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.58700	0.56100	0
29/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.57500	0.55000	0
29/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.59900	0.57300	0
29/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.17400	1.21200	0
29/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.25000	1.28900	0
29/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.21200	1.25000	0
29/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.00820	8.94270	0
29/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.29700	1.26000	0
29/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.27900	1.23900	0
29/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.31600	1.27800	0
29/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.51400	1.46600	200
29/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.75800	0.78500	0
29/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.50600	0.52300	0
29/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.82100	0.84600	0
29/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.78900	0.81700	0
29/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.08230	10.01680	0
29/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.87600	1.82600	0
29/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.85400	1.80500	0
29/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.89800	1.84800	0
29/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.96600	0.98100	0
29/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.02200	1.03800	0
29/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.99400	1.00900	0
29/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.84360	7.78060	882
29/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.09373	0.08411	0
29/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.08663	0.07788	0
29/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.10155	0.09098	0
29/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.55795	0.61038	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.64303	0.69728	0
29/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.60013	0.65351	0
29/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.94830	7.88520	0
29/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.49518	0.45823	0
29/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.46846	0.43320	0
29/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.52329	0.48463	0
29/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.17539	0.19983	0
29/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.22056	0.24840	0
29/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.19728	0.22343	0
29/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.05170	7.98850	0
29/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.52608	0.49164	0
29/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.50464	0.47151	0
29/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.54856	0.51278	0
29/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.32006	0.34748	0
29/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.37614	0.40621	0
29/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.34758	0.37634	0
29/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.46410	12.32740	60,805
29/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.68500	0.58400	0
29/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.64700	0.54900	0
29/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.72900	0.62000	0
29/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.29500	0.24300	24,000
29/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.38500	1.25300	0
29/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.02100	0.02600	24,000
29/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.33100	0.41600	0
29/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.06500	0.09300	0
29/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.08300	0.12200	0
29/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.07100	0.10700	0
29/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.62290	12.48530	1,413
29/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.26700	0.23100	0
29/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.25800	0.22300	0
29/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.27700	0.24000	0
29/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.33100	1.21000	0
29/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.05800	0.07500	6,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.05400	1.15500	0
29/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.13500	1.23800	0
29/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.09400	1.19600	0
29/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.77950	12.64070	0
29/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.79300	0.72400	0
29/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.76900	0.70300	0
29/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.81700	0.74600	0
29/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.43800	0.50600	0
29/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.49000	0.56300	0
29/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.46400	0.53400	0
29/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09540	0.09390	3,351
29/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00056	0.00043	0
29/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00015	0.00012	0
29/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00223	0.00174	0
29/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00483	0.00584	0
29/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02275	0.02422	0
29/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01316	0.01453	0
29/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09680	0.09530	0
29/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00655	0.00563	0
29/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00272	0.00233	0
29/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01419	0.01284	0
29/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00039	0.00054	0
29/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.00892	0.01003	0
29/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00275	0.00333	0
29/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09820	0.09670	0
29/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00850	0.00759	0
29/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00447	0.00398	0
29/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01571	0.01441	0
29/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00091	0.00111	0
29/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.00967	0.01068	0
29/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00370	0.00429	0
29/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.41490	10.34070	46,090

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.24600	0.21600	0
29/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.22600	0.19800	0
29/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.19000	0.16600	15,360
29/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.61100	0.55200	0
29/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.45400	0.40600	5,120
29/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.27100	0.23600	0
29/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.29700	0.26000	1,000
29/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.65400	0.59400	0
29/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.83600	0.77000	0
29/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.97800	0.90800	0
29/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.01300	0.01700	15,360
29/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.02100	0.02900	1,000
29/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.03900	0.05300	1,000
29/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.20600	0.24500	0
29/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.18200	0.21900	0
29/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.32500	0.37500	0
29/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.04600	0.06100	5,120
29/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.08900	0.11500	0
29/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.26100	0.30700	0
29/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.23100	0.27500	0
29/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.55970	10.48530	1,250
29/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.35900	0.32700	0
29/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.33900	0.30800	0
29/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.35200	0.31900	0
29/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.15500	1.08900	0
29/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.04500	0.05400	10,200
29/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.46800	0.50900	0
29/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.55500	0.59800	0
29/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.52500	0.56700	0
29/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.70340	10.62830	8,000
29/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.64500	0.60200	0
29/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.62000	0.57800	0
29/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.67100	0.62700	0
29/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.30800	0.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.35700	0.39000	0
29/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.33200	0.36400	0
29/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.05570	10.97670	500
29/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.66300	0.63000	0
29/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.64800	0.61700	0
29/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.67700	0.64400	0
29/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.06400	1.11000	0
29/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.13500	1.18300	0
29/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.10000	1.14600	0
29/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.02700	7.99600	22,831
29/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.42100	0.39700	0
29/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.46200	0.43700	0
29/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.38100	0.35800	0
29/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05400	0.06200	0
29/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03500	0.04100	0
29/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04400	0.05100	0
29/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.05840	8.02570	2,636
29/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.20600	0.19500	0
29/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.19100	0.18000	0
29/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.22300	0.21100	0
29/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.35100	0.37200	0
29/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.41900	0.44100	0
29/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.38400	0.40600	0
29/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.09250	8.05770	100
29/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.34800	0.33300	0
29/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.32700	0.31300	0
29/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.37100	0.35400	0
29/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.31800	0.33600	0
29/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.37400	0.39500	0
29/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.34500	0.36500	0
29/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.16330	9.11070	0
29/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.13000	2.08300	0
29/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.09100	2.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.17300	2.12600	0
29/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26000	0.26500	0
29/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.27800	0.28300	0
29/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.26700	0.27200	0
29/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.83870	7.79260	10
29/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.08000	0.07200	0
29/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.09000	0.08100	0
29/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.07100	0.06400	0
29/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.43200	0.47100	0
29/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.35100	0.38800	0
29/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.39100	0.42900	0
29/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.92680	7.88050	0
29/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.36200	0.33300	0
29/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.33200	0.30500	0
29/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.39300	0.36200	0
29/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.12500	0.14000	0
29/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.16400	0.18300	0
29/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.14400	0.16100	0
29/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.01290	7.96620	0
29/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.42200	0.39500	0
29/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.39500	0.36900	0
29/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45000	0.42200	0
29/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.19100	0.20900	0
29/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.23600	0.25600	0
29/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.21300	0.23200	0
29/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.00000	0.00000	0
29/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.14540	0.16930	100,000
29/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00000	0.00000	12,500
29/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05890	0.04800	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.11200	0.09850	5,670
29/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.14850	0.10160	8,000
29/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.05540	0.10550	8,000
29/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.08670	0.07780	16,000
29/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.02240	0.03890	16,000
29/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.65390	8.58450	31,419
29/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.10900	0.09400	0
29/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.11900	0.10300	0
29/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.10000	0.08600	0
29/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.59600	0.65200	0
29/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.51500	0.56900	0
29/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.55500	0.61000	0
29/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.78070	8.71110	50
29/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.39100	0.35800	0
29/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.37100	0.33900	0
29/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.41200	0.37700	0
29/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.33100	0.36600	0
29/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.39000	0.42800	0
29/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.36000	0.39700	0
29/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.90780	8.83760	0
29/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.67000	0.62800	0
29/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.64400	0.60300	0
29/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.69700	0.65500	0
29/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.24500	0.27300	0
29/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.29200	0.32100	0
29/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.26800	0.29600	0
29/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.34910	6.32150	0
29/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.15000	0.13200	0
29/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.12200	0.11000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.18000	0.16100	0
29/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08100	0.09000	0
29/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.12300	0.13900	0
29/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.10100	0.11100	0
29/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.40670	6.37880	0
29/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.31600	0.29700	0
29/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.28700	0.26900	0
29/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.34700	0.32800	0
29/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.13300	0.14200	0
29/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.17300	0.18300	0
29/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.15200	0.16100	0
29/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.45090	6.42280	0
29/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.35700	0.34000	0
29/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.38400	0.36600	0
29/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.33100	0.31400	0
29/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.26700	0.27900	0
29/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.22000	0.23100	0
29/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.24300	0.25500	0
29/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24210	1.23210	0
29/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09780	0.08920	0
29/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14450	0.13500	0
29/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05930	0.05270	0
29/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01720	0.02060	0
29/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00240	0.00290	0
29/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00570	0.00710	0
29/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.25790	1.24780	0
29/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.08000	0.07380	0
29/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.05590	0.05140	0
29/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.11350	0.10560	0
29/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.01640	0.01860	0
29/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.05880	0.06440	0
29/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.03290	0.03680	0
29/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.27400	1.26360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.09410	0.08830	0
29/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.12400	0.11650	0
29/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.07160	0.06700	0
29/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.07560	0.08140	0
29/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.02800	0.03090	0
29/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.04810	0.05270	0
30/03/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.76170	7.84360	198,729
30/03/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.55100	0.62600	0
30/03/2012	\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.27600	0.32500	6,700
30/03/2012	\$ / R On 18 June 2012	7.05	C	Foreign Exchange Future	0.72900	0.80800	0
30/03/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.22700	0.27000	0
30/03/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.02400	0.02800	0
30/03/2012	\$ / R On 18 June 2012	8.40	C	Foreign Exchange Future	0.07400	0.08700	0
30/03/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.14400	0.17000	0
30/03/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10200	0.12000	10,000
30/03/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.03900	0.04500	5,000
30/03/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.25100	0.29700	0
30/03/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.51000	0.58200	0
30/03/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.59400	0.67000	0
30/03/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12100	0.14300	20,100
30/03/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.01800	1.09900	4,850
30/03/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.06400	0.07400	0
30/03/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.05100	0.06000	0
30/03/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.04400	0.05200	0
30/03/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.77600	0.85600	0
30/03/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.36400	0.42200	0
30/03/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.10200	0.07800	14,000
30/03/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.01400	0.01200	2,000
30/03/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.03200	0.95800	132
30/03/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.93900	0.86600	0
30/03/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.80200	0.73000	100
30/03/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45900	0.39900	132
30/03/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03200	0.02600	0
30/03/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04800	0.03800	0
30/03/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.18900	0.15300	10,000
30/03/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.51200	1.43400	0
30/03/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54000	0.47600	0
30/03/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.38200	0.32600	2,000
30/03/2012	\$ / R On 18 June 2012	8.40	P	Foreign Exchange Future	0.71200	0.64300	0
30/03/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.21500	0.17600	5,000
30/03/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.12700	1.05100	0
30/03/2012	\$ / R On 18 June 2012	7.05	P	Foreign Exchange Future	0.01700	0.01400	20,100
30/03/2012	\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.16400	0.13100	100
30/03/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.03900	0.03200	0
30/03/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.86550	7.94830	11,500
30/03/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.74400	0.81600	0
30/03/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.70500	0.77500	0
30/03/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.78500	0.85700	16,000
30/03/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.66700	0.73500	37,000
30/03/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.09900	0.11000	5,500
30/03/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.20100	0.22200	2,500
30/03/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.27300	0.30200	0
30/03/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.10700	0.11900	360
30/03/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.33800	0.37500	0
30/03/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.16600	0.18400	2,000
30/03/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.13800	0.15300	0
30/03/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.42400	0.46900	0
30/03/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.25900	0.22100	2,500
30/03/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.73600	0.67400	0
30/03/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.90100	0.83600	4,000
30/03/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.43400	1.36200	0
30/03/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.37300	0.32700	360
30/03/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.50800	0.45400	2,000
30/03/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.07300	1.00500	1,500
30/03/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.34200	1.27100	0
30/03/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07000	0.05900	9,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10200	0.08700	0
30/03/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09000	0.07700	0
30/03/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.07900	0.06800	0
30/03/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.96710	8.05170	12,186
30/03/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.56200	0.60900	0
30/03/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.53900	0.58300	0
30/03/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.19300	0.20800	540
30/03/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.58700	0.63500	0
30/03/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43700	0.47400	300
30/03/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.32600	1.25600	0
30/03/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.27000	0.23300	0
30/03/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.47000	0.42200	540
30/03/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.32200	0.28100	0
30/03/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.29500	0.25700	0
30/03/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.07860	8.16590	8,562
30/03/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.59700	0.63800	0
30/03/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.29600	0.31500	180
30/03/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.54100	0.57900	0
30/03/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.57800	0.61700	0
30/03/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.61700	0.65900	0
30/03/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.43800	0.39300	0
30/03/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.31700	1.24900	0
30/03/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.49900	0.45100	0
30/03/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.56200	0.51300	180
30/03/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.46800	0.42200	0
30/03/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.26580	8.35310	659
30/03/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.56100	0.58700	0
30/03/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.54900	0.57500	0
30/03/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.57200	0.59900	0
30/03/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.23400	1.17400	0
30/03/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.31100	1.25000	0
30/03/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.27300	1.21200	0
30/03/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.92790	9.00820	0
30/03/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.26000	1.29700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46300	1.51400	200
30/03/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.28100	1.31600	0
30/03/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.24000	1.27900	0
30/03/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.86200	0.82100	0
30/03/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.80300	0.75800	0
30/03/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.53500	0.50600	0
30/03/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.83200	0.78900	0
30/03/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.00200	10.08230	0
30/03/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.83000	1.87600	0
30/03/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.80800	1.85400	0
30/03/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.85100	1.89800	0
30/03/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.99900	0.96600	0
30/03/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.05600	1.02200	0
30/03/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.02800	0.99400	0
30/03/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.76170	7.84360	882
30/03/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.07988	0.09373	0
30/03/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.07389	0.08663	0
30/03/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.08649	0.10155	0
30/03/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.62479	0.55795	0
30/03/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.71219	0.64303	0
30/03/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.66818	0.60013	0
30/03/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	7.86550	7.94830	0
30/03/2012	\$ / R MAXI On 17 September 2012	7.65	C	Foreign Exchange Future	0.44784	0.49518	0
30/03/2012	\$ / R MAXI On 17 September 2012	7.70	C	Foreign Exchange Future	0.42331	0.46846	0
30/03/2012	\$ / R MAXI On 17 September 2012	7.60	C	Foreign Exchange Future	0.47372	0.52329	0
30/03/2012	\$ / R MAXI On 17 September 2012	7.60	P	Foreign Exchange Future	0.20862	0.17539	0
30/03/2012	\$ / R MAXI On 17 September 2012	7.70	P	Foreign Exchange Future	0.25821	0.22056	0
30/03/2012	\$ / R MAXI On 17 September 2012	7.65	P	Foreign Exchange Future	0.23274	0.19728	0
30/03/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	7.96710	8.05170	0
30/03/2012	\$ / R MAXI On 14 December 2012	7.87	C	Foreign Exchange Future	0.48610	0.52608	0
30/03/2012	\$ / R MAXI On 14 December 2012	7.92	C	Foreign Exchange Future	0.46632	0.50464	0
30/03/2012	\$ / R MAXI On 14 December 2012	7.82	C	Foreign Exchange Future	0.50686	0.54856	0
30/03/2012	\$ / R MAXI On 14 December 2012	7.82	P	Foreign Exchange Future	0.36296	0.32006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	\$ / R MAXI On 14 December 2012	7.92	P	Foreign Exchange Future	0.42242	0.37614	0
30/03/2012	\$ / R MAXI On 14 December 2012	7.87	P	Foreign Exchange Future	0.39220	0.34758	0
30/03/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.39280	12.46410	61,858
30/03/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.63500	0.68500	0
30/03/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59800	0.64700	0
30/03/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.67200	0.72900	0
30/03/2012	£ / R On 18 June 2012	11.10	C	Foreign Exchange Future	1.31600	1.38500	0
30/03/2012	£ / R On 18 June 2012	12.50	C	Foreign Exchange Future	0.26900	0.29500	24,000
30/03/2012	£ / R On 18 June 2012	11.10	P	Foreign Exchange Future	0.02300	0.02100	24,000
30/03/2012	£ / R On 18 June 2012	12.50	P	Foreign Exchange Future	0.37600	0.33100	0
30/03/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.07900	0.06500	0
30/03/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.10500	0.08300	0
30/03/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.09200	0.07100	0
30/03/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.55100	12.62290	1,413
30/03/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.24800	0.26700	0
30/03/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.23900	0.25800	0
30/03/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.25700	0.27700	0
30/03/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.26900	1.33100	0
30/03/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.06800	0.05800	6,000
30/03/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.10600	1.05400	0
30/03/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.18800	1.13500	0
30/03/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.14700	1.09400	0
30/03/2012	£ / R On 14 December 2012			Foreign Exchange Future	12.70550	12.77950	0
30/03/2012	£ / R On 14 December 2012	12.45	C	Foreign Exchange Future	0.75500	0.79300	0
30/03/2012	£ / R On 14 December 2012	12.50	C	Foreign Exchange Future	0.73200	0.76900	0
30/03/2012	£ / R On 14 December 2012	12.40	C	Foreign Exchange Future	0.77800	0.81700	0
30/03/2012	£ / R On 14 December 2012	12.40	P	Foreign Exchange Future	0.47300	0.43800	0
30/03/2012	£ / R On 14 December 2012	12.50	P	Foreign Exchange Future	0.52700	0.49000	0
30/03/2012	£ / R On 14 December 2012	12.45	P	Foreign Exchange Future	0.50000	0.46400	0
30/03/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09440	0.09540	3,351
30/03/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00049	0.00056	0
30/03/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00013	0.00015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00195	0.00223	0
30/03/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00555	0.00483	0
30/03/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02373	0.02275	0
30/03/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01409	0.01316	0
30/03/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.09580	0.09680	0
30/03/2012	¥ / R On 17 September 2012	0.09	C	Foreign Exchange Future	0.00597	0.00655	0
30/03/2012	¥ / R On 17 September 2012	0.10	C	Foreign Exchange Future	0.00248	0.00272	0
30/03/2012	¥ / R On 17 September 2012	0.08	C	Foreign Exchange Future	0.01328	0.01419	0
30/03/2012	¥ / R On 17 September 2012	0.08	P	Foreign Exchange Future	0.00048	0.00039	0
30/03/2012	¥ / R On 17 September 2012	0.10	P	Foreign Exchange Future	0.00968	0.00892	0
30/03/2012	¥ / R On 17 September 2012	0.09	P	Foreign Exchange Future	0.00317	0.00275	0
30/03/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.09720	0.09820	0
30/03/2012	¥ / R On 14 December 2012	0.09	C	Foreign Exchange Future	0.00792	0.00850	0
30/03/2012	¥ / R On 14 December 2012	0.10	C	Foreign Exchange Future	0.00417	0.00447	0
30/03/2012	¥ / R On 14 December 2012	0.08	C	Foreign Exchange Future	0.01484	0.01571	0
30/03/2012	¥ / R On 14 December 2012	0.08	P	Foreign Exchange Future	0.00104	0.00091	0
30/03/2012	¥ / R On 14 December 2012	0.10	P	Foreign Exchange Future	0.01037	0.00967	0
30/03/2012	¥ / R On 14 December 2012	0.09	P	Foreign Exchange Future	0.00412	0.00370	0
30/03/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.33910	10.41490	46,075
30/03/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.21900	0.24600	0
30/03/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.20100	0.22600	0
30/03/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.23900	0.27100	0
30/03/2012	€ / R On 18 June 2012	10.55	C	Foreign Exchange Future	0.16900	0.19000	15,360
30/03/2012	€ / R On 18 June 2012	10.05	C	Foreign Exchange Future	0.40600	0.45400	5,120
30/03/2012	€ / R On 18 June 2012	10.30	C	Foreign Exchange Future	0.26200	0.29700	1,000
30/03/2012	€ / R On 18 June 2012	9.80	C	Foreign Exchange Future	0.59200	0.65400	0
30/03/2012	€ / R On 18 June 2012	9.60	C	Foreign Exchange Future	0.76800	0.83600	0
30/03/2012	€ / R On 18 June 2012	9.45	C	Foreign Exchange Future	0.90600	0.97800	0
30/03/2012	€ / R On 18 June 2012	9.85	C	Foreign Exchange Future	0.55000	0.61100	0
30/03/2012	€ / R On 18 June 2012	9.85	P	Foreign Exchange Future	0.06100	0.04600	5,120
30/03/2012	€ / R On 18 June 2012	10.05	P	Foreign Exchange Future	0.11700	0.08900	0
30/03/2012	€ / R On 18 June 2012	9.45	P	Foreign Exchange Future	0.01700	0.01300	15,360
30/03/2012	€ / R On 18 June 2012	9.60	P	Foreign Exchange Future	0.02900	0.02100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	€ / R On 18 June 2012	9.80	P	Foreign Exchange Future	0.05300	0.03900	1,000
30/03/2012	€ / R On 18 June 2012	10.55	P	Foreign Exchange Future	0.38000	0.32500	0
30/03/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.25000	0.20600	0
30/03/2012	€ / R On 18 June 2012	10.30	P	Foreign Exchange Future	0.22300	0.18200	0
30/03/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.31200	0.26100	0
30/03/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28000	0.23100	0
30/03/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.48390	10.55970	1,250
30/03/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.32400	0.35900	0
30/03/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.30500	0.33900	0
30/03/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.34400	0.35200	0
30/03/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.08700	1.15500	0
30/03/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.05300	0.04500	10,200
30/03/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.53600	0.46800	0
30/03/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.59700	0.55500	0
30/03/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.56600	0.52500	0
30/03/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.62530	10.70340	8,000
30/03/2012	€ / R On 14 December 2012	10.39	C	Foreign Exchange Future	0.60800	0.64500	0
30/03/2012	€ / R On 14 December 2012	10.34	C	Foreign Exchange Future	0.63200	0.67100	0
30/03/2012	€ / R On 14 December 2012	10.44	C	Foreign Exchange Future	0.58400	0.62000	0
30/03/2012	€ / R On 14 December 2012	10.44	P	Foreign Exchange Future	0.39900	0.35700	0
30/03/2012	€ / R On 14 December 2012	10.34	P	Foreign Exchange Future	0.34700	0.30800	0
30/03/2012	€ / R On 14 December 2012	10.39	P	Foreign Exchange Future	0.37300	0.33200	0
30/03/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.97470	11.05570	500
30/03/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.64400	0.66300	0
30/03/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.63000	0.64800	0
30/03/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.65800	0.67700	0
30/03/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.12600	1.06400	0
30/03/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.19800	1.13500	0
30/03/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.16200	1.10000	0
30/03/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.97320	8.02700	22,825
30/03/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.37700	0.42100	0
30/03/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.33900	0.38100	0
30/03/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.41600	0.46200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04300	0.03500	0
30/03/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06600	0.05400	0
30/03/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05400	0.04400	0
30/03/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.00470	8.05840	2,636
30/03/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.18700	0.20600	0
30/03/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.17300	0.19100	0
30/03/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.20300	0.22300	0
30/03/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.38500	0.35100	0
30/03/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.45500	0.41900	0
30/03/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.41900	0.38400	0
30/03/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.03890	8.09250	100
30/03/2012	AU\$ / R On 14 December 2012	8.09	C	Foreign Exchange Future	0.32300	0.34800	0
30/03/2012	AU\$ / R On 14 December 2012	8.04	C	Foreign Exchange Future	0.34300	0.37100	0
30/03/2012	AU\$ / R On 14 December 2012	8.14	C	Foreign Exchange Future	0.30400	0.32700	0
30/03/2012	AU\$ / R On 14 December 2012	8.14	P	Foreign Exchange Future	0.40400	0.37400	0
30/03/2012	AU\$ / R On 14 December 2012	8.04	P	Foreign Exchange Future	0.34300	0.31800	0
30/03/2012	AU\$ / R On 14 December 2012	8.09	P	Foreign Exchange Future	0.37300	0.34500	0
30/03/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.12130	9.16330	0
30/03/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.09000	2.13000	0
30/03/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.05100	2.09100	0
30/03/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.13300	2.17300	0
30/03/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26200	0.26000	0
30/03/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28000	0.27800	0
30/03/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.26900	0.26700	0
30/03/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.75370	7.83870	10
30/03/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.06200	0.08000	0
30/03/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.05500	0.07100	0
30/03/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.07000	0.09000	0
30/03/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.41600	0.35100	0
30/03/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.50100	0.43200	0
30/03/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.45800	0.39100	0
30/03/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	7.84120	7.92680	0
30/03/2012	CAD/ R On 17 September 2012	7.71	C	Foreign Exchange Future	0.31000	0.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	CAD/ R On 17 September 2012	7.76	C	Foreign Exchange Future	0.28400	0.33200	0
30/03/2012	CAD/ R On 17 September 2012	7.66	C	Foreign Exchange Future	0.33800	0.39300	0
30/03/2012	CAD/ R On 17 September 2012	7.66	P	Foreign Exchange Future	0.15600	0.12500	0
30/03/2012	CAD/ R On 17 September 2012	7.76	P	Foreign Exchange Future	0.20200	0.16400	0
30/03/2012	CAD/ R On 17 September 2012	7.71	P	Foreign Exchange Future	0.17800	0.14400	0
30/03/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	7.92570	8.01290	0
30/03/2012	CAD/ R On 14 December 2012	7.80	C	Foreign Exchange Future	0.37200	0.42200	0
30/03/2012	CAD/ R On 14 December 2012	7.75	C	Foreign Exchange Future	0.39800	0.45000	0
30/03/2012	CAD/ R On 14 December 2012	7.85	C	Foreign Exchange Future	0.34800	0.39500	0
30/03/2012	CAD/ R On 14 December 2012	7.85	P	Foreign Exchange Future	0.27600	0.23600	0
30/03/2012	CAD/ R On 14 December 2012	7.75	P	Foreign Exchange Future	0.22600	0.19100	0
30/03/2012	CAD/ R On 14 December 2012	7.80	P	Foreign Exchange Future	0.25000	0.21300	0
30/03/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.00000	0.00000	0
30/03/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.17640	0.14540	0
30/03/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.00000	0.00000	0
30/03/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.04330	0.05890	12,500
30/03/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.09190	0.11200	5,670
30/03/2012	CF CANDO CABA On 18 June 2012			Can-Do Future	0.17240	0.14850	8,000
30/03/2012	CF CANDO CABB On 18 June 2012			Can-Do Future	0.03100	0.05540	8,000
30/03/2012	CF CANDO CABC On 18 June 2012			Can-Do Future	0.11500	0.08670	16,000
30/03/2012	CF CANDO CABD On 18 June 2012			Can-Do Future	0.01670	0.02240	16,000
30/03/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.59720	8.65390	31,419
30/03/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.09400	0.10900	0
30/03/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.08600	0.10000	0
30/03/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.10300	0.11900	0
30/03/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.55600	0.51500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.63900	0.59600	0
30/03/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.59700	0.55500	0
30/03/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.72390	8.78070	50
30/03/2012	CHF / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.35900	0.39100	0
30/03/2012	CHF / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.34000	0.37100	0
30/03/2012	CHF / R On 17 September 2012	8.70	C	Foreign Exchange Future	0.37900	0.41200	0
30/03/2012	CHF / R On 17 September 2012	8.70	P	Foreign Exchange Future	0.35500	0.33100	0
30/03/2012	CHF / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.41600	0.39000	0
30/03/2012	CHF / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.38500	0.36000	0
30/03/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.84930	8.90780	0
30/03/2012	CHF / R On 14 December 2012	8.51	C	Foreign Exchange Future	0.63000	0.67000	0
30/03/2012	CHF / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.65700	0.69700	0
30/03/2012	CHF / R On 14 December 2012	8.56	C	Foreign Exchange Future	0.60500	0.64400	0
30/03/2012	CHF / R On 14 December 2012	8.56	P	Foreign Exchange Future	0.31100	0.29200	0
30/03/2012	CHF / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.26300	0.24500	0
30/03/2012	CHF / R On 14 December 2012	8.51	P	Foreign Exchange Future	0.28600	0.26800	0
30/03/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.32800	6.34910	0
30/03/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.13400	0.15000	0
30/03/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.11200	0.12200	0
30/03/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.16400	0.18000	0
30/03/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08600	0.08100	0
30/03/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13400	0.12300	0
30/03/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.10600	0.10100	0
30/03/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.38570	6.40670	0
30/03/2012	NZ\$ / R On 17 September 2012	6.24	C	Foreign Exchange Future	0.29800	0.31600	0
30/03/2012	NZ\$ / R On 17 September 2012	6.19	C	Foreign Exchange Future	0.32800	0.34700	0
30/03/2012	NZ\$ / R On 17 September 2012	6.29	C	Foreign Exchange Future	0.27000	0.28700	0
30/03/2012	NZ\$ / R On 17 September 2012	6.29	P	Foreign Exchange Future	0.17700	0.17300	0
30/03/2012	NZ\$ / R On 17 September 2012	6.19	P	Foreign Exchange Future	0.13500	0.13300	0
30/03/2012	NZ\$ / R On 17 September 2012	6.24	P	Foreign Exchange Future	0.15500	0.15200	0
30/03/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.42870	6.45090	0
30/03/2012	NZ\$ / R On 14 December 2012	6.34	C	Foreign Exchange Future	0.34100	0.35700	0
30/03/2012	NZ\$ / R On 14 December 2012	6.39	C	Foreign Exchange Future	0.31500	0.33100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	NZ\$ / R On 14 December 2012	6.29	C	Foreign Exchange Future	0.36800	0.38400	0
30/03/2012	NZ\$ / R On 14 December 2012	6.29	P	Foreign Exchange Future	0.22700	0.22000	0
30/03/2012	NZ\$ / R On 14 December 2012	6.39	P	Foreign Exchange Future	0.27400	0.26700	0
30/03/2012	NZ\$ / R On 14 December 2012	6.34	P	Foreign Exchange Future	0.25000	0.24300	0
30/03/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23050	1.24210	0
30/03/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.08790	0.09780	0
30/03/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05200	0.05930	0
30/03/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13340	0.14450	0
30/03/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00290	0.00240	0
30/03/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02150	0.01720	0
30/03/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00740	0.00570	0
30/03/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.24600	1.25790	0
30/03/2012	YUAN/R On 17 September 2012	1.21	C	Foreign Exchange Future	0.07310	0.08000	0
30/03/2012	YUAN/R On 17 September 2012	1.26	C	Foreign Exchange Future	0.05090	0.05590	0
30/03/2012	YUAN/R On 17 September 2012	1.16	C	Foreign Exchange Future	0.10420	0.11350	0
30/03/2012	YUAN/R On 17 September 2012	1.16	P	Foreign Exchange Future	0.01900	0.01640	0
30/03/2012	YUAN/R On 17 September 2012	1.26	P	Foreign Exchange Future	0.06570	0.05880	0
30/03/2012	YUAN/R On 17 September 2012	1.21	P	Foreign Exchange Future	0.03790	0.03290	0
30/03/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.26190	1.27400	0
30/03/2012	YUAN/R On 14 December 2012	1.23	C	Foreign Exchange Future	0.08750	0.09410	0
30/03/2012	YUAN/R On 14 December 2012	1.28	C	Foreign Exchange Future	0.06650	0.07160	0
30/03/2012	YUAN/R On 14 December 2012	1.18	C	Foreign Exchange Future	0.11540	0.12400	0
30/03/2012	YUAN/R On 14 December 2012	1.18	P	Foreign Exchange Future	0.03150	0.02800	0
30/03/2012	YUAN/R On 14 December 2012	1.28	P	Foreign Exchange Future	0.08260	0.07560	0
30/03/2012	YUAN/R On 14 December 2012	1.23	P	Foreign Exchange Future	0.05360	0.04810	0
<b>Future Open Interest</b>							<b>478,175.00</b>
<b>Option Open Interest</b>							<b>293,234.00</b>
<b>Grand Total</b>							<b>771,409.00</b>