



Currency Futures & Options Weekly Statistics

From: 02/01/2012 To: 05/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.37340	10.42860	0
03/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.04500	2.09800	0
03/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
03/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.99500	2.04800	0
03/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
03/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.94500	1.99800	0
03/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
03/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.79600	1.84900	0
03/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
03/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.74600	1.79900	0
03/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
03/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.69700	1.74900	0
03/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00400	0.00300	0
03/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.64700	1.70000	0
03/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00400	0.00400	2,420
03/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.59700	1.65000	0
03/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00400	0.00400	0
03/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.54800	1.60100	0
03/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00500	0.00500	0
03/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.49900	1.55100	0
03/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00600	0.00500	0
03/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.45000	1.50200	0
03/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00700	0.00600	10,000
03/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.52700	1.57900	4,850
03/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02900	0.02700	0
03/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.35200	1.40400	0
03/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00900	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.30300	1.35600	0
03/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.01000	0.01000	0
03/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.25500	1.30700	0
03/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01200	0.01100	0
03/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.20600	1.25900	0
03/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01300	0.01300	0
03/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.17200	1.22400	0
03/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01500	0.01400	0
03/01/2012	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.15800	1.21100	0
03/01/2012	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01500	0.01500	1,000
03/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.12400	1.17600	0
03/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01700	0.01600	0
03/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.11000	1.16300	0
03/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01700	0.01700	0
03/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.07600	1.12800	0
03/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01900	0.01800	0
03/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.06300	1.11500	10,000
03/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.02000	0.01900	0
03/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.31500	1.36000	16,000
03/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.11900	0.11000	0
03/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.27600	1.32000	0
03/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.13000	0.12000	0
03/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.23800	1.28100	0
03/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.14200	0.13100	0
03/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.20000	1.24300	37,000
03/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.15400	0.14300	0
03/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.83100	0.88300	0
03/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03800	0.03700	0
03/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.78900	0.83800	0
03/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04600	0.04200	0
03/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.74700	0.79600	0
03/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.05400	0.05000	0
03/01/2012	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.70700	0.75500	5,000
03/01/2012	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.06400	0.05900	2,420
03/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.66800	0.71500	0
03/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.07500	0.06900	0
03/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.63000	0.67600	0
03/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.08700	0.08000	13,860
03/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.11400	1.14600	0
03/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.32400	0.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.08700	1.11800	0
03/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.34700	0.32200	0
03/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.06100	1.09100	0
03/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.37100	0.34500	0
03/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.49300	0.53400	0
03/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.15000	0.13800	250
03/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.46400	0.50300	0
03/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.17100	0.15700	0
03/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.12700	1.15500	0
03/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.50500	0.47700	0
03/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.10500	1.13100	0
03/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.53300	0.50300	0
03/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.01400	2.04300	200
03/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.76700	0.74100	0
03/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.36100	0.39500	0
03/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.26800	0.24900	4,620
03/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.04100	1.06500	0
03/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.61900	0.58700	180
03/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.31800	0.34900	0
03/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.32500	0.30300	0
03/01/2012	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.29800	0.32900	0
03/01/2012	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.35500	0.33300	0
03/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.28000	0.30900	6,620
03/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.38700	0.36300	0
03/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.26300	0.29100	0
03/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.42000	0.39500	0
03/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.24700	0.27400	0
03/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.45400	0.42800	250
03/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.23200	0.25800	4,850
03/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.48900	0.46200	0
03/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.83700	1.86100	0
03/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.04000	1.00900	0
03/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.81700	1.84200	0
03/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.07000	1.04000	0
03/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.79900	1.82400	0
03/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.10200	1.07200	0
03/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.55900	0.57800	0
03/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.81300	0.77800	4,000
03/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.37300	0.39500	0
03/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.77500	0.74300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.16200	0.18000	366
03/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.71900	0.68400	0
03/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.34700	0.36700	0
03/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.84900	0.81500	132
03/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.50000	0.51700	0
03/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.95400	0.91700	1,500
03/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.09600	1.12300	0
03/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.28500	1.25600	0
03/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.08000	1.10600	0
03/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.31900	1.28900	0
03/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.11500	0.12900	100
03/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.97200	0.93300	0
03/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.06400	1.09000	0
03/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.35300	1.32300	0
03/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.70000	0.71900	180
03/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.27800	1.24100	0
03/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.54600	2.57600	0
03/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.32300	1.29700	0
03/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.52800	2.55800	0
03/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.35500	1.32900	0
03/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.50900	2.54000	0
03/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.38600	1.36100	0
03/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.06900	0.00000	2,000
03/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.42600	0.00000	0
03/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.24760	8.30190	0
03/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.70696	0.75472	0
03/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.06346	0.05872	0
03/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.66784	0.71485	0
03/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.07434	0.06885	0
03/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.62996	0.67614	0
03/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08646	0.08014	0
03/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.29836	0.32853	80
03/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.35486	0.33253	0
03/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.48415	0.51160	0
03/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.53655	0.50970	0
03/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.46609	0.49270	0
03/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.56849	0.54080	0
03/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.44879	0.47457	0
03/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.60119	0.57267	0
03/01/2012	£ / R On 17-September-12			Foreign Exchange Future	12.97710	12.92420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.80400	1.75300	0
03/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01600	0.02000	0
03/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.70700	1.65500	0
03/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01900	0.02200	768
03/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.60900	1.55800	0
03/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.02100	0.02500	0
03/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.36700	1.31700	0
03/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02900	0.03400	0
03/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.31900	1.27000	0
03/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.03100	0.03700	0
03/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.27200	1.22400	0
03/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03400	0.04100	0
03/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.22600	1.17900	0
03/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03800	0.04600	0
03/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.18100	1.13500	0
03/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.04300	0.05200	0
03/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.04800	1.00500	0
03/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.06000	0.07200	0
03/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.23900	1.20400	0
03/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.20200	0.22000	0
03/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.20400	1.17000	0
03/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.21700	0.23600	0
03/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.16900	1.13600	0
03/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.23200	0.25200	0
03/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.83900	0.80100	0
03/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.10100	0.11800	9,000
03/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.79900	0.76300	0
03/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.11100	0.13000	768
03/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.59400	0.56800	0
03/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.20600	0.23500	0
03/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.45500	0.43700	0
03/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.31700	0.35400	3,000
03/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.32800	0.31700	3,000
03/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.49000	0.53400	0
03/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.73600	0.73800	0
03/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.15900	1.21400	0
03/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.72000	0.72300	0
03/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.19300	1.24900	0
03/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.70400	0.70700	0
03/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.22700	1.28300	0

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03/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.15300	0.15000	9,000
03/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.01500	1.06700	0
03/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10790	0.10750	0
03/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02632	0.02593	0
03/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00002	0.00003	0
03/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01638	0.01600	0
03/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00008	0.00010	0
03/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01195	0.01174	0
03/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00205	0.00224	0
03/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00746	0.00739	0
03/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00116	0.00149	0
03/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00657	0.00649	0
03/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00667	0.00699	0
03/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00369	0.00368	0
03/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01379	0.01418	0
03/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.33560	11.33880	500
03/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.62800	1.61300	0
03/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00900	0.01100	0
03/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.57900	1.56500	0
03/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01000	0.01300	0
03/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.09600	1.08400	0
03/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02700	0.03200	0
03/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.87100	0.86200	0
03/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.05200	0.06000	0
03/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.78500	0.77800	0
03/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06600	0.07600	0
03/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.66300	0.65700	0
03/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09400	0.10500	0
03/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.62600	0.62100	0
03/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.10700	0.11900	0
03/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.59000	0.58600	0
03/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.12100	0.13400	0
03/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.52200	0.52000	0
03/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.15300	0.16800	0
03/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.49000	0.48900	0
03/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.17100	0.18700	10,200
03/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.73700	0.73600	0
03/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.32000	0.33200	0
03/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.71000	0.71000	0
03/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.34300	0.35600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.68400	0.68400	0
03/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.36700	0.38000	0
03/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.32500	0.32800	0
03/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.30600	0.32600	0
03/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.77600	0.77400	0
03/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.53900	0.54900	0
03/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.78600	0.78500	0
03/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.59900	0.61000	0
03/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.26700	0.27100	0
03/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.39800	0.41900	0
03/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.76100	0.76000	0
03/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.62400	0.63500	0
03/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.25000	0.25400	0
03/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.43100	0.45200	3,400
03/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.21900	0.22300	0
03/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.50000	0.52100	0
03/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.20500	0.20900	0
03/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.53600	0.55700	0
03/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.19200	0.19600	3,400
03/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.57300	0.59400	0
03/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.16800	0.17300	0
03/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.64900	0.67100	0
03/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.13100	0.13600	0
03/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.81200	0.83400	0
03/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.23100	1.23900	0
03/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.33800	1.34300	0
03/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.21400	1.22200	0
03/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.37100	1.37600	0
03/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.10300	0.10800	0
03/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.98400	1.00600	0
03/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.19800	1.20500	0
03/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.40500	1.40900	0
03/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.09200	0.09600	10,200
03/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.07300	1.09400	0
03/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.07800	0.08200	0
03/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.20900	1.23000	0
03/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.46550	9.34170	0
03/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.16200	2.05100	0
03/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
03/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.41900	1.31000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00800	0.01100	0
03/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.37000	1.26200	0
03/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00900	0.01300	0
03/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.17600	1.07000	0
03/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.01500	0.02100	0
03/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.56500	2.45500	0
03/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35000	0.36300	0
03/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.52400	2.41500	0
03/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.35900	0.37300	0
03/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.48300	2.37500	0
03/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.36800	0.38300	0
03/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.98500	0.88300	0
03/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02400	0.03400	0
03/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.93800	0.83700	0
03/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02700	0.03800	0
03/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.91300	0.83300	0
03/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.11900	0.14700	0
03/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.87500	0.79700	0
03/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.13100	0.16100	0
03/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.83800	0.76200	0
03/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.14400	0.17600	0
03/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.67500	0.58900	0
03/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.06400	0.09000	0
03/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.55700	0.48000	0
03/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.09600	0.13100	0
03/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.64900	0.59900	0
03/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.40700	0.46400	0
03/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.62400	0.57500	0
03/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.43200	0.49000	0
03/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.60000	0.55200	0
03/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.45800	0.51700	0
03/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	8.13650	8.09860	0
03/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.57800	0.54800	0
03/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03000	0.03900	0
03/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.53500	0.50700	0
03/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.03700	0.04800	0
03/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.49400	0.46700	0
03/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.04600	0.05800	0
03/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.36100	0.34600	0
03/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.32500	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.33900	0.32600	0
03/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.35300	0.37700	0
03/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.32000	0.30700	0
03/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.38400	0.40800	0
03/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.32950	0.35760	100,000
03/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.11490	0.10230	100,000
03/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.13790	0.14750	12,500
03/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.11130	0.11630	12,500
03/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.04540	0.04090	19,481
03/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.08250	0.07380	12,987
03/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.85750	8.86420	0
03/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.39200	0.38100	0
03/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.21600	0.20200	0
03/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.36700	0.35500	0
03/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.24100	0.22600	0
03/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.34300	0.33100	0
03/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.26700	0.25200	0
03/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.46000	0.46700	0
03/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.65300	0.65300	0
03/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.44400	0.45000	0
03/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.68700	0.68600	0
03/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.42800	0.43400	0
03/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.72100	0.72000	0
03/01/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.44270	6.34980	0
03/01/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.39800	0.34500	0
03/01/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.20500	0.24500	0
03/01/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.23400	0.18600	0
03/01/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.10900	0.15400	0
03/01/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.22800	0.18100	0
03/01/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.11300	0.15900	0
03/01/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.22200	0.17600	0
03/01/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.11700	0.16400	0
03/01/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.37100	0.32100	0
03/01/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.22800	0.27100	0
03/01/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.34500	0.29700	0
03/01/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.25200	0.29700	0
03/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
03/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
03/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
03/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
03/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.30570	1.31410	0
03/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.21380	0.22200	0
03/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00810	0.00790	0
03/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.17240	0.18020	0
03/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01670	0.01610	0
03/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.13630	0.14340	0
03/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.03060	0.02930	0
03/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.07200	0.07900	0
03/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03010	0.02890	0
04/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.44540	10.37340	0
04/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.11700	2.04500	0
04/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
04/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.06700	1.99500	0
04/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
04/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.01700	1.94500	0
04/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
04/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.86800	1.79600	0
04/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
04/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.81800	1.74600	0
04/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
04/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.76800	1.69700	0
04/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00300	0.00400	0
04/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.71900	1.64700	0
04/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00400	0.00400	2,420
04/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.66900	1.59700	0
04/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00400	0.00400	0
04/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.62000	1.54800	0
04/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00500	0.00500	0
04/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.57000	1.49900	0
04/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00500	0.00600	0
04/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.52100	1.45000	0
04/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00600	0.00700	10,000
04/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.59500	1.52700	4,850
04/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02500	0.02900	0
04/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.42300	1.35200	0
04/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00800	0.00900	0
04/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.37400	1.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00900	0.01000	0
04/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.32500	1.25500	0
04/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01000	0.01200	0
04/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.27600	1.20600	0
04/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01100	0.01300	0
04/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.24100	1.17200	0
04/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01200	0.01500	0
04/01/2012	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.22800	1.15800	0
04/01/2012	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01300	0.01500	1,000
04/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.19300	1.12400	0
04/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01400	0.01700	0
04/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.18000	1.11000	0
04/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01500	0.01700	0
04/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.14500	1.07600	0
04/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01600	0.01900	0
04/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.13200	1.06300	10,000
04/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01700	0.02000	0
04/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.37700	1.31500	16,000
04/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.10600	0.11900	0
04/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.33700	1.27600	0
04/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11600	0.13000	0
04/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.29700	1.23800	0
04/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.12600	0.14200	0
04/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.25800	1.20000	37,000
04/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.13700	0.15400	0
04/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.89600	0.83100	0
04/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03100	0.03800	0
04/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.85000	0.78900	0
04/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03500	0.04600	0
04/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.80700	0.74700	0
04/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04200	0.05400	0
04/01/2012	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.76500	0.70700	5,000
04/01/2012	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.05000	0.06400	2,420
04/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.72400	0.66800	0
04/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.05900	0.07500	0
04/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.68500	0.63000	0
04/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.07000	0.08700	13,860
04/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.16000	1.11400	0
04/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29100	0.32400	0
04/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.13200	1.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.31300	0.34700	0
04/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.10400	1.06100	0
04/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.33500	0.37100	0
04/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.53800	0.49300	0
04/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.12300	0.15000	250
04/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.50600	0.46400	0
04/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.14100	0.17100	0
04/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.16500	1.12700	0
04/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.46400	0.50500	0
04/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.14100	1.10500	0
04/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.49000	0.53300	0
04/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.03900	2.01400	200
04/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.72000	0.76700	0
04/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.39400	0.36100	0
04/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.22900	0.26800	4,620
04/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.07400	1.04100	0
04/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.57300	0.61900	180
04/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.34700	0.31800	0
04/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.28200	0.32500	0
04/01/2012	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.32500	0.29800	0
04/01/2012	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.31000	0.35500	0
04/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.30500	0.28000	6,620
04/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.34000	0.38700	0
04/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.28600	0.26300	0
04/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.37100	0.42000	0
04/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.26900	0.24700	0
04/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.40400	0.45400	250
04/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.25200	0.23200	4,850
04/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.43700	0.48900	0
04/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.85600	1.83700	0
04/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.98700	1.04000	0
04/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.83800	1.81700	0
04/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.01900	1.07000	0
04/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.82100	1.79900	0
04/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.05200	1.10200	0
04/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.58300	0.55900	0
04/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.76200	0.81300	4,000
04/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.39100	0.37300	0
04/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.72100	0.77500	0
04/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.17400	0.16200	366

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.65900	0.71900	0
04/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.36300	0.34700	0
04/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.79300	0.84900	132
04/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.52000	0.50000	0
04/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.89900	0.95400	1,500
04/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.12600	1.09600	0
04/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.23800	1.28500	0
04/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.10900	1.08000	0
04/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.27100	1.31900	0
04/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.12300	0.11500	2,100
04/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.90800	0.97200	0
04/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.09300	1.06400	0
04/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.30500	1.35300	0
04/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.72500	0.70000	180
04/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.22400	1.27800	0
04/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.57200	2.54600	0
04/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.27700	1.32300	0
04/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.55300	2.52800	0
04/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.30800	1.35500	0
04/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.53600	2.50900	0
04/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.34100	1.38600	0
04/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.07300	0.06900	2,000
04/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.35800	1.42600	0
04/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.32000	8.24760	0
04/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.76532	0.70696	0
04/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.04992	0.06346	0
04/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.72441	0.66784	0
04/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.05901	0.07434	0
04/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.68464	0.62996	0
04/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.06924	0.08646	0
04/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.32488	0.29836	80
04/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.30948	0.35486	0
04/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.51027	0.48415	0
04/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.49027	0.53655	0
04/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.49096	0.46609	0
04/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.52096	0.56849	0
04/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.47245	0.44879	0
04/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.55245	0.60119	0
04/01/2012	£ / R On 17-September-12			Foreign Exchange Future	13.12820	12.97710	0
04/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.94900	1.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01500	0.01600	0
04/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.85100	1.70700	0
04/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01700	0.01900	768
04/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.75300	1.60900	0
04/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01900	0.02100	0
04/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.51000	1.36700	0
04/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02600	0.02900	0
04/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.46200	1.31900	0
04/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02800	0.03100	0
04/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.41400	1.27200	0
04/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03000	0.03400	0
04/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.36600	1.22600	0
04/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03200	0.03800	0
04/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.31800	1.18100	0
04/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03400	0.04300	0
04/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.18100	1.04800	0
04/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04700	0.06000	0
04/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.35100	1.23900	0
04/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.16700	0.20200	0
04/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.31300	1.20400	0
04/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.17900	0.21700	0
04/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.27600	1.16900	0
04/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.19200	0.23200	0
04/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.96100	0.83900	0
04/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.07700	0.10100	9,000
04/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.91900	0.79900	0
04/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.08500	0.11100	768
04/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.68800	0.59400	0
04/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.15400	0.20600	0
04/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.53300	0.45500	0
04/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.24900	0.31700	3,000
04/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.38300	0.32800	3,000
04/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.39900	0.49000	0
04/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.77000	0.73600	0
04/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.04200	1.15900	0
04/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.75300	0.72000	0
04/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.07500	1.19300	0
04/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.73600	0.70400	0
04/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.10800	1.22700	0
04/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.17900	0.15300	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.89500	1.01500	0
04/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10870	0.10790	0
04/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02722	0.02632	0
04/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
04/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01727	0.01638	0
04/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00007	0.00008	0
04/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01251	0.01195	0
04/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00181	0.00205	0
04/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00815	0.00746	0
04/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00095	0.00116	0
04/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00685	0.00657	0
04/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00615	0.00667	0
04/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00380	0.00369	0
04/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01310	0.01379	0
04/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.37280	11.33560	500
04/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.66000	1.62800	0
04/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00900	0.00900	0
04/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.61100	1.57900	0
04/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01000	0.01000	0
04/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.12700	1.09600	0
04/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02600	0.02700	0
04/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.90000	0.87100	0
04/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04900	0.05200	0
04/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.81300	0.78500	0
04/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06200	0.06600	0
04/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.68900	0.66300	0
04/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.08800	0.09400	0
04/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.64900	0.62600	0
04/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09800	0.10700	0
04/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.61300	0.59000	0
04/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.11200	0.12100	0
04/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.54300	0.52200	0
04/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.14200	0.15300	0
04/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.51100	0.49000	0
04/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.16000	0.17100	10,200
04/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.75500	0.73700	0
04/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.30600	0.32000	0
04/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.72800	0.71000	0
04/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.32900	0.34300	0
04/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.70100	0.68400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.35200	0.36700	0
04/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.34100	0.32500	0
04/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.29000	0.30600	0
04/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.79500	0.77600	0
04/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.52400	0.53900	0
04/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.76900	0.78600	0
04/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.54800	0.59900	0
04/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.27800	0.26700	0
04/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.37700	0.39800	0
04/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.77900	0.76100	0
04/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.60800	0.62400	0
04/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.26000	0.25000	0
04/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.40900	0.43100	3,400
04/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.22800	0.21900	0
04/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.47700	0.50000	0
04/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.21300	0.20500	0
04/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.51200	0.53600	0
04/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.19900	0.19200	3,400
04/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.54800	0.57300	0
04/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.17500	0.16800	0
04/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.62400	0.64900	0
04/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.13500	0.13100	0
04/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.78400	0.81200	0
04/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.24700	1.23100	0
04/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.31700	1.33800	0
04/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.22900	1.21400	0
04/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.34900	1.37100	0
04/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.10600	0.10300	0
04/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.95500	0.98400	0
04/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.21100	1.19800	0
04/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.38100	1.40500	0
04/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.09500	0.09200	10,200
04/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.04400	1.07300	0
04/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.08000	0.07800	0
04/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.17900	1.20900	0
04/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.48770	9.46550	0
04/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.22900	2.16200	0
04/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
04/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.48500	1.41900	0
04/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.43600	1.37000	0
04/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00800	0.00900	0
04/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.24000	1.17600	0
04/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.01200	0.01500	0
04/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.58900	2.56500	0
04/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35100	0.35000	0
04/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.54800	2.52400	0
04/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36000	0.35900	0
04/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.50700	2.48300	0
04/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.36900	0.36800	0
04/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.04800	0.98500	0
04/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02000	0.02400	0
04/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.00000	0.93800	0
04/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02200	0.02700	0
04/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.96600	0.91300	0
04/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.10600	0.11900	0
04/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.92700	0.87500	0
04/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.11700	0.13100	0
04/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.88800	0.83800	0
04/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.12800	0.14400	0
04/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.73100	0.67500	0
04/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.05300	0.06400	0
04/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.60900	0.55700	0
04/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.08100	0.09600	0
04/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.68800	0.64900	0
04/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.37800	0.40700	0
04/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.66200	0.62400	0
04/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.40200	0.43200	0
04/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.63600	0.60000	0
04/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.42600	0.45800	0
04/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	8.20040	8.13650	0
04/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.63700	0.57800	0
04/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02500	0.03000	0
04/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.59300	0.53500	0
04/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.03100	0.03700	0
04/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.55000	0.49400	0
04/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.03800	0.04600	0
04/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.39200	0.36100	0
04/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.29200	0.32500	0
04/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.36900	0.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.31900	0.35300	0
04/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.34700	0.32000	0
04/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.34700	0.38400	0
04/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.35640	0.32950	100,000
04/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.09730	0.11490	100,000
04/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.16060	0.13790	12,500
04/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.12450	0.11130	12,500
04/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.03100	0.04540	19,481
04/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.06610	0.08250	12,987
04/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.88320	8.85750	0
04/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.39600	0.39200	0
04/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.19600	0.21600	0
04/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.37000	0.36700	0
04/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22000	0.24100	0
04/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.34500	0.34300	0
04/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.24500	0.26700	0
04/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.46700	0.46000	0
04/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.63400	0.65300	0
04/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.45100	0.44400	0
04/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.66800	0.68700	0
04/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.43400	0.42800	0
04/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.70100	0.72100	0
04/01/2012	NZ\$/ R On 18-June-12			Foreign Exchange Future	6.44270	6.44270	0
04/01/2012	NZ\$/ R On 18-June-12	6.25	C	Foreign Exchange Future	0.39500	0.39800	0
04/01/2012	NZ\$/ R On 18-June-12	6.25	P	Foreign Exchange Future	0.20200	0.20500	0
04/01/2012	NZ\$/ R On 19-March-12	6.27	C	Foreign Exchange Future	0.23300	0.23400	0
04/01/2012	NZ\$/ R On 19-March-12	6.27	P	Foreign Exchange Future	0.10800	0.10900	0
04/01/2012	NZ\$/ R On 19-March-12	6.28	C	Foreign Exchange Future	0.22700	0.22800	0
04/01/2012	NZ\$/ R On 19-March-12	6.28	P	Foreign Exchange Future	0.11200	0.11300	0
04/01/2012	NZ\$/ R On 19-March-12	6.29	C	Foreign Exchange Future	0.22100	0.22200	0
04/01/2012	NZ\$/ R On 19-March-12	6.29	P	Foreign Exchange Future	0.11600	0.11700	0
04/01/2012	NZ\$/ R On 18-June-12	6.30	C	Foreign Exchange Future	0.36800	0.37100	0
04/01/2012	NZ\$/ R On 18-June-12	6.30	P	Foreign Exchange Future	0.22500	0.22800	0
04/01/2012	NZ\$/ R On 18-June-12	6.35	C	Foreign Exchange Future	0.34100	0.34500	0
04/01/2012	NZ\$/ R On 18-June-12	6.35	P	Foreign Exchange Future	0.24800	0.25200	0
04/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
04/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
04/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
04/01/2012	PULA / R On 19-March-12	1.11	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
04/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
04/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.31650	1.30570	0
04/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.22340	0.21380	0
04/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00690	0.00810	0
04/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.18090	0.17240	0
04/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01440	0.01670	0
04/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.14350	0.13630	0
04/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02700	0.03060	0
04/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.07790	0.07200	0
04/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02600	0.03010	0
05/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.52200	10.44540	0
05/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.18500	2.11700	0
05/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00200	0
05/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.13500	2.06700	0
05/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00200	0
05/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.08600	2.01700	0
05/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
05/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.93600	1.86800	0
05/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00200	0.00300	0
05/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.88600	1.81800	0
05/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00200	0.00300	0
05/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.83700	1.76800	0
05/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00300	0.00300	0
05/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.78700	1.71900	0
05/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00300	0.00400	2,420
05/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.73700	1.66900	0
05/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00300	0.00400	0
05/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.68700	1.62000	0
05/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00300	0.00500	0
05/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.63800	1.57000	0
05/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00400	0.00500	0
05/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.58900	1.52100	0
05/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00500	0.00600	10,000
05/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.66300	1.59500	4,850
05/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02100	0.02500	0
05/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.49000	1.42300	0
05/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00600	0.00800	0
05/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.44100	1.37400	0
05/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00700	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.39200	1.32500	0
05/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00800	0.01000	0
05/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.34300	1.27600	0
05/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00900	0.01100	0
05/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.30800	1.24100	0
05/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01000	0.01200	0
05/01/2012	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.29400	1.22800	0
05/01/2012	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01000	0.01300	1,000
05/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.25900	1.19300	0
05/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01100	0.01400	0
05/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.24600	1.18000	0
05/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01200	0.01500	0
05/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.21100	1.14500	0
05/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01300	0.01600	0
05/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.19700	1.13200	10,000
05/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01300	0.01700	0
05/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.44000	1.37700	16,000
05/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09500	0.10600	0
05/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.40000	1.33700	0
05/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10500	0.11600	0
05/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.36000	1.29700	0
05/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11500	0.12600	0
05/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.32000	1.25800	37,000
05/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12500	0.13700	0
05/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.95900	0.89600	0
05/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02500	0.03100	0
05/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.91300	0.85000	0
05/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02900	0.03500	0
05/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.86700	0.80700	0
05/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03300	0.04200	0
05/01/2012	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.82300	0.76500	5,000
05/01/2012	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.03900	0.05000	2,420
05/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.78100	0.72400	0
05/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.04700	0.05900	0
05/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.74000	0.68500	0
05/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.05600	0.07000	13,860
05/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.21800	1.16000	0
05/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.27100	0.29100	0
05/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.18600	1.13200	0
05/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.28900	0.31300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.15500	1.10400	0
05/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.30800	0.33500	0
05/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.58700	0.53800	0
05/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.10300	0.12300	250
05/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.55100	0.50600	0
05/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.11700	0.14100	0
05/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.21700	1.16500	0
05/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.43300	0.46400	0
05/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.19200	1.14100	0
05/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.45800	0.49000	0
05/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.12500	2.03900	200
05/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.67700	0.72000	0
05/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.43100	0.39400	0
05/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.19700	0.22900	4,620
05/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.12200	1.07400	0
05/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.53800	0.57300	180
05/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.38000	0.34700	0
05/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.24600	0.28200	0
05/01/2012	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.35700	0.32500	0
05/01/2012	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.27300	0.31000	0
05/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.33500	0.30500	6,620
05/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.30100	0.34000	0
05/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.31400	0.28600	0
05/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.33000	0.37100	0
05/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.29500	0.26900	0
05/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.36100	0.40400	250
05/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.27700	0.25200	4,850
05/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.39300	0.43700	0
05/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.93700	1.85600	0
05/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.93900	0.98700	0
05/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.91800	1.83800	0
05/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.97000	1.01900	0
05/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.89900	1.82100	0
05/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.00100	1.05200	0
05/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.61600	0.58300	0
05/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.72100	0.76200	4,000
05/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.41800	0.39100	0
05/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.67600	0.72100	0
05/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.19100	0.17400	366
05/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.60700	0.65900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.38800	0.36300	0
05/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.74600	0.79300	132
05/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.55100	0.52000	0
05/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.85600	0.89900	1,500
05/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.17700	1.12600	0
05/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.19300	1.23800	0
05/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.15900	1.10900	0
05/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.22500	1.27100	0
05/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.13500	0.12300	2,100
05/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.85100	0.90800	0
05/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.14200	1.09300	0
05/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.25800	1.30500	0
05/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.76100	0.72500	180
05/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.17700	1.22400	0
05/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.61500	2.57200	0
05/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.24300	1.27700	0
05/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.59700	2.55300	0
05/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.27500	1.30800	0
05/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.57900	2.53600	0
05/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.30700	1.34100	0
05/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.07900	0.07300	2,000
05/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.29500	1.35800	0
05/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.39160	8.32000	0
05/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.82339	0.76532	0
05/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.03929	0.04992	0
05/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.78108	0.72441	0
05/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.04698	0.05901	0
05/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.73982	0.68464	0
05/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.05572	0.06924	0
05/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.35671	0.32488	80
05/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.27261	0.30948	0
05/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.54249	0.51027	0
05/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.45089	0.49027	0
05/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.52282	0.49096	0
05/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.48122	0.52096	0
05/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.50399	0.47245	0
05/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.51239	0.55245	0
05/01/2012	£ / R On 17-September-12			Foreign Exchange Future	13.12530	13.12820	0
05/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.93800	1.94900	0
05/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01400	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.84000	1.85100	0
05/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01600	0.01700	768
05/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.74200	1.75300	0
05/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01800	0.01900	0
05/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.49900	1.51000	0
05/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02500	0.02600	0
05/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.45000	1.46200	0
05/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02600	0.02800	0
05/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.40200	1.41400	0
05/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02800	0.03000	0
05/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.35400	1.36600	0
05/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03000	0.03200	0
05/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.30800	1.31800	0
05/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03400	0.03400	0
05/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.16900	1.18100	0
05/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04500	0.04700	0
05/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.33600	1.35100	0
05/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.15800	0.16700	0
05/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.29800	1.31300	0
05/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.17000	0.17900	0
05/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.26200	1.27600	0
05/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.18400	0.19200	0
05/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.94700	0.96100	0
05/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.07300	0.07700	9,000
05/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.90500	0.91900	0
05/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.08100	0.08500	768
05/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.67500	0.68800	0
05/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.15100	0.15400	0
05/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.52300	0.53300	0
05/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.24900	0.24900	3,000
05/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.37900	0.38300	3,000
05/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.40500	0.39900	0
05/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.77000	0.77000	0
05/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.04500	1.04200	0
05/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.75400	0.75300	0
05/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.07900	1.07500	0
05/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.73800	0.73600	0
05/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.11300	1.10800	0
05/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.18100	0.17900	9,000
05/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.90700	0.89500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10920	0.10870	0
05/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02761	0.02722	0
05/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00002	0
05/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01767	0.01727	0
05/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00007	0.00007	0
05/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01289	0.01251	0
05/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00169	0.00181	0
05/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00846	0.00815	0
05/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00086	0.00095	0
05/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00709	0.00685	0
05/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00589	0.00615	0
05/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00394	0.00380	0
05/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01274	0.01310	0
05/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.36580	11.37280	500
05/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.62100	1.66000	0
05/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00900	0.00900	0
05/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.57200	1.61100	0
05/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01000	0.01000	0
05/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.08900	1.12700	0
05/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02700	0.02600	0
05/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.86400	0.90000	0
05/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.05200	0.04900	0
05/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.77900	0.81300	0
05/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06700	0.06200	0
05/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.65600	0.68900	0
05/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09400	0.08800	0
05/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.62000	0.64900	0
05/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.10800	0.09800	0
05/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.58400	0.61300	0
05/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.12200	0.11200	0
05/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.51600	0.54300	0
05/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.15400	0.14200	0
05/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.48500	0.51100	0
05/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.17300	0.16000	10,200
05/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.73300	0.75500	0
05/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.31900	0.30600	0
05/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.70600	0.72800	0
05/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.34200	0.32900	0
05/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.68000	0.70100	0
05/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.36600	0.35200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.32100	0.34100	0
05/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.30900	0.29000	0
05/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.77500	0.79500	0
05/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.53600	0.52400	0
05/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.78500	0.76900	0
05/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.59600	0.54800	0
05/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.26400	0.27800	0
05/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.40200	0.37700	0
05/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.76000	0.77900	0
05/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.62100	0.60800	0
05/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.24700	0.26000	0
05/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.43500	0.40900	3,400
05/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.21600	0.22800	0
05/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.50400	0.47700	0
05/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.20200	0.21300	0
05/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.54000	0.51200	0
05/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.18900	0.19900	3,400
05/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.57700	0.54800	0
05/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.16600	0.17500	0
05/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.65400	0.62400	0
05/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.12900	0.13500	0
05/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.81700	0.78400	0
05/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.24200	1.24700	0
05/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.31900	1.31700	0
05/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.22500	1.22900	0
05/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.35200	1.34900	0
05/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.10200	0.10600	0
05/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.99000	0.95500	0
05/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.20700	1.21100	0
05/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.38400	1.38100	0
05/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.09100	0.09500	10,200
05/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.07900	1.04400	0
05/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.07700	0.08000	0
05/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.21500	1.17900	0
05/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.48450	9.48770	0
05/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.23000	2.22900	0
05/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00100	0
05/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.48500	1.48500	0
05/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00700	0.00700	0
05/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.43500	1.43600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00700	0.00800	0
05/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.24000	1.24000	0
05/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.01200	0.01200	0
05/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.58700	2.58900	0
05/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35300	0.35100	0
05/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.54600	2.54800	0
05/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36200	0.36000	0
05/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.50600	2.50700	0
05/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37200	0.36900	0
05/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.04700	1.04800	0
05/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.01900	0.02000	0
05/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.99900	1.00000	0
05/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02100	0.02200	0
05/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.96500	0.96600	0
05/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.10200	0.10600	0
05/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.92600	0.92700	0
05/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.11300	0.11700	0
05/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.88700	0.88800	0
05/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.12400	0.12800	0
05/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.72900	0.73100	0
05/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.05100	0.05300	0
05/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.60600	0.60900	0
05/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.07800	0.08100	0
05/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.68500	0.68800	0
05/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.37100	0.37800	0
05/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.65900	0.66200	0
05/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.39500	0.40200	0
05/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.63400	0.63600	0
05/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.42000	0.42600	0
05/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	8.20980	8.20040	0
05/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.64100	0.63700	0
05/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02400	0.02500	0
05/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.59700	0.59300	0
05/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.03000	0.03100	0
05/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.55400	0.55000	0
05/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.03700	0.03800	0
05/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.39700	0.39200	0
05/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.28700	0.29200	0
05/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.37400	0.36900	0
05/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.31400	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.35100	0.34700	0
05/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.34100	0.34700	0
05/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.39150	0.35640	100,000
05/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.08110	0.09730	100,000
05/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.18620	0.16060	12,500
05/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.13860	0.12450	12,500
05/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.01980	0.03100	19,481
05/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.05210	0.06610	12,987
05/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.84540	8.88320	0
05/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.36400	0.39600	0
05/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.20300	0.19600	0
05/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.33900	0.37000	0
05/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22800	0.22000	0
05/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.31500	0.34500	0
05/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.25400	0.24500	0
05/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.44800	0.46700	0
05/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.65300	0.63400	0
05/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.43200	0.45100	0
05/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.68700	0.66800	0
05/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.41700	0.43400	0
05/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.72200	0.70100	0
05/01/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.49490	6.44270	0
05/01/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.42700	0.39500	0
05/01/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.18200	0.20200	0
05/01/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.26700	0.23300	0
05/01/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.09100	0.10800	0
05/01/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.26100	0.22700	0
05/01/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.09500	0.11200	0
05/01/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.25400	0.22100	0
05/01/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.09800	0.11600	0
05/01/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.39800	0.36800	0
05/01/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.20300	0.22500	0
05/01/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.37100	0.34100	0
05/01/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.22600	0.24800	0
05/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
05/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
05/01/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
05/01/2012	PULA / R On 19-March-12	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
05/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
05/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.32590	1.31650	0
05/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.23210	0.22340	0
05/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00620	0.00690	0
05/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.18870	0.18090	0
05/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01280	0.01440	0
05/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.15030	0.14350	0
05/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02440	0.02700	0
05/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08380	0.07790	0
05/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02260	0.02600	0
Futures Open Interest							616,457.00
Options Open Interest							258,276.00
Total							874,733.00