



Currency Futures & Options Weekly Statistics

From: 09/01/2012 To: 10/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.50920	10.49650	0
09/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.17000	2.15800	0
09/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.12000	2.10800	0
09/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.07000	2.05900	0
09/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.92100	1.90900	0
09/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00200	0.00200	0
09/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.87100	1.85900	0
09/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00200	0.00200	0
09/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.82100	1.81000	0
09/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00200	0.00300	0
09/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.77100	1.76000	0
09/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00200	0.00300	2,420
09/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.72200	1.71000	0
09/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00300	0.00300	0
09/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.67200	1.66000	0
09/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00300	0.00300	0
09/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.62200	1.61100	0
09/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00300	0.00400	0
09/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.57300	1.56100	0
09/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00400	0.00400	10,000
09/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.64400	1.63500	4,850
09/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01700	0.02100	0
09/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.47400	1.46300	0
09/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.42400	1.41400	0
09/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00500	0.00700	0
09/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.37500	1.36500	0
09/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00600	0.00800	0
09/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.32500	1.31600	0
09/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00600	0.00900	0
09/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.29000	1.28100	0
09/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00700	0.01000	0
09/01/2012	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.27600	1.26700	0
09/01/2012	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00700	0.01000	1,000
09/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.24100	1.23200	0
09/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00800	0.01100	0
09/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.22700	1.21800	0
09/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00800	0.01100	0
09/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.19200	1.18400	0
09/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00900	0.01300	0
09/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.17800	1.17000	10,000
09/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00900	0.01300	0
09/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.41400	1.41000	16,000
09/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.08000	0.09100	0
09/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.37200	1.36800	0
09/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.08800	0.09900	0
09/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.33000	1.32800	0
09/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.09600	0.10900	0
09/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.29000	1.28800	37,000
09/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.10600	0.11900	0
09/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.93600	0.93200	0
09/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.01700	0.02500	0
09/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.88800	0.88500	0
09/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.01900	0.02800	0
09/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.84100	0.83900	0
09/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02200	0.03200	0
09/01/2012	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.79600	0.79600	5,000
09/01/2012	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.02700	0.03900	2,420
09/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.75200	0.75400	0
09/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.03300	0.04700	0
09/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.71000	0.71300	0
09/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.04100	0.05600	13,860
09/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.17900	1.17800	0
09/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.24000	0.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.14600	1.14800	0
09/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.25700	0.27800	0
09/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.11400	1.11900	0
09/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.27500	0.29900	0
09/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.55000	0.56000	0
09/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.08100	0.10300	250
09/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.51300	0.52600	0
09/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.09400	0.11900	0
09/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.16600	1.17700	0
09/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.38900	0.41900	0
09/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.14100	1.15200	0
09/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.41400	0.44400	0
09/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.03000	2.07500	200
09/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.59500	0.65300	0
09/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.39000	0.40800	0
09/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.17100	0.20100	4,620
09/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.06900	1.08300	0
09/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.49200	0.52500	180
09/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.33800	0.35800	0
09/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.21900	0.25100	0
09/01/2012	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.31400	0.33500	0
09/01/2012	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.24500	0.27800	0
09/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.29200	0.31400	6,620
09/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.27300	0.30700	0
09/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.27200	0.29400	0
09/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.30300	0.33700	0
09/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.25400	0.27600	0
09/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.33500	0.36900	250
09/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.23600	0.25900	4,850
09/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.36700	0.40200	0
09/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.82900	1.88100	0
09/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.84400	0.90900	0
09/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.80900	1.86200	0
09/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.87400	0.94000	0
09/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.79000	1.84300	0
09/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.90500	0.97100	0
09/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.57100	0.59000	0
09/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.68700	0.72100	4,000
09/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.37800	0.40000	0
09/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.65100	0.68600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.15700	0.17700	366
09/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.58800	0.62000	0
09/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.34900	0.37100	0
09/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.72200	0.75700	132
09/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.50700	0.52600	0
09/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.82300	0.85700	1,500
09/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.09500	1.13100	0
09/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.12000	1.17300	0
09/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.07800	1.11400	0
09/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.15300	1.20600	0
09/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.10700	0.12400	5,700
09/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.83800	0.86700	0
09/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.06100	1.09700	0
09/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.18600	1.23900	0
09/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.70900	0.72600	180
09/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.13200	1.16800	0
09/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.49700	2.55300	0
09/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.13800	1.20700	0
09/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.47900	2.53400	0
09/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.17000	1.23800	0
09/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.46100	2.51600	0
09/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.20200	1.27000	0
09/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.06100	0.07300	2,000
09/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.29200	1.31600	0
09/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.37750	8.36430	0
09/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.79625	0.79601	0
09/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.02715	0.03881	0
09/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.75239	0.75380	0
09/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.03329	0.04660	0
09/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.70953	0.71269	0
09/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.04043	0.05549	0
09/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.31417	0.33545	80
09/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.24507	0.27825	0
09/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.50071	0.52155	0
09/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.42321	0.45725	0
09/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.48112	0.50243	0
09/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.45362	0.48813	0
09/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.46241	0.48339	0
09/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.48491	0.51909	0
09/01/2012	£ / R On 17-September-12			Foreign Exchange Future	13.05620	13.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.86300	1.83200	0
09/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01300	0.01400	0
09/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.76500	1.73400	0
09/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01500	0.01600	768
09/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.66700	1.63600	0
09/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01700	0.01800	0
09/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.42300	1.39300	0
09/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02300	0.02500	0
09/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.37500	1.34500	0
09/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02500	0.02700	0
09/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.32700	1.29700	0
09/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02700	0.02900	0
09/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.27900	1.25100	0
09/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02900	0.03300	0
09/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.23200	1.20400	0
09/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03200	0.03600	0
09/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.09300	1.06900	0
09/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04300	0.05100	0
09/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.26100	1.25100	0
09/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.15600	0.18100	0
09/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.22400	1.21500	0
09/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.16900	0.19500	0
09/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.18700	1.18000	0
09/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.18200	0.21000	0
09/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.87000	0.85300	0
09/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.07000	0.08500	9,000
09/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.82600	0.81100	0
09/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.07600	0.09300	768
09/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.60300	0.60200	0
09/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.15300	0.18400	0
09/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.45600	0.46200	0
09/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.25600	0.29400	3,000
09/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.32300	0.33400	3,000
09/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.42300	0.46600	0
09/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.73200	0.72900	0
09/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.07600	1.11000	0
09/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.71600	0.71400	0
09/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.11000	1.14500	0
09/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.70100	0.69900	0
09/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.14500	1.18000	0

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09/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.14800	0.16000	9,000
09/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.94800	0.99200	0
09/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10920	0.10870	0
09/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02761	0.02721	0
09/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
09/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01765	0.01727	0
09/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00005	0.00007	0
09/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01258	0.01239	0
09/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00138	0.00169	0
09/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00819	0.00807	0
09/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00059	0.00087	0
09/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00659	0.00670	0
09/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00539	0.00600	0
09/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00349	0.00369	0
09/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01229	0.01299	0
09/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.27270	11.23790	500
09/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.54200	1.51300	0
09/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00600	0.01000	0
09/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.49300	1.46400	0
09/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00700	0.01100	0
09/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.00700	0.98600	0
09/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02100	0.03300	0
09/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.78100	0.76700	0
09/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04500	0.06400	0
09/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.69500	0.68400	0
09/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05900	0.08100	0
09/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.57600	0.57000	0
09/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09000	0.11700	0
09/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.53900	0.53600	0
09/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.10300	0.13300	0
09/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.50400	0.50300	0
09/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.11800	0.15000	0
09/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.43800	0.44100	0
09/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.15200	0.18800	0
09/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.40800	0.41200	0
09/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.17200	0.20900	10,200
09/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.65300	0.66500	0
09/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.31800	0.36400	0
09/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.62700	0.64000	0
09/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.34200	0.38900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.60200	0.61600	0
09/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.36700	0.41500	0
09/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.25600	0.27000	0
09/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.32000	0.36700	0
09/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.72400	0.74400	0
09/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.56400	0.61900	0
09/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.69900	0.71900	0
09/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.58900	0.64400	0
09/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.20500	0.22000	0
09/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.41900	0.46700	0
09/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.67500	0.69500	0
09/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.61500	0.67000	0
09/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.19000	0.20600	0
09/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.45400	0.50300	3,400
09/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.16400	0.18000	0
09/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.52800	0.57700	0
09/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.15200	0.16800	0
09/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.56600	0.61500	0
09/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.14100	0.15700	3,400
09/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.60500	0.65400	0
09/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.12200	0.13800	0
09/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.68600	0.73500	0
09/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.09300	0.10700	0
09/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.85700	0.90400	0
09/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.14300	1.17000	0
09/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.31300	1.37500	0
09/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.12500	1.15300	0
09/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.34500	1.40800	0
09/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.07200	0.08500	0
09/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.03600	1.08200	0
09/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.10800	1.13700	0
09/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.37800	1.44200	0
09/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.06300	0.07600	10,200
09/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.12700	1.17300	0
09/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.05300	0.06400	0
09/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.26700	1.31100	0
09/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.44130	9.41520	0
09/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.18700	2.16700	0
09/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.44200	1.42200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00600	0.00700	0
09/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.39300	1.37300	0
09/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00700	0.00800	0
09/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.19700	1.17800	0
09/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.01100	0.01300	0
09/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.54600	2.52400	0
09/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35500	0.35900	0
09/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.50500	2.48300	0
09/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36400	0.36800	0
09/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.46500	2.44200	0
09/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37400	0.37700	0
09/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.00300	0.98600	0
09/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.01700	0.02100	0
09/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.95600	0.93800	0
09/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02000	0.02300	0
09/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.92500	0.91100	0
09/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.10400	0.11200	0
09/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.88600	0.87200	0
09/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.11500	0.12300	0
09/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.84700	0.83400	0
09/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.12600	0.13500	0
09/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.68500	0.67300	0
09/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.04900	0.05800	0
09/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.56300	0.55300	0
09/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.07700	0.08800	0
09/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.65400	0.64700	0
09/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.38000	0.39600	0
09/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.62800	0.62100	0
09/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.40400	0.42000	0
09/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.60300	0.59700	0
09/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.42900	0.44600	0
09/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	8.13080	8.13770	0
09/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.56300	0.57700	0
09/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02400	0.02800	0
09/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.52000	0.53400	0
09/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.03100	0.03500	0
09/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.47700	0.49200	0
09/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.03800	0.04300	0
09/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.33500	0.35400	0
09/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.30400	0.31600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.31300	0.33300	0
09/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.33200	0.34500	0
09/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.29400	0.31400	0
09/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.36300	0.37600	0
09/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.36870	0.37470	100,000
09/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.07920	0.08520	100,000
09/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.19700	0.18120	12,500
09/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.15100	0.13680	12,500
09/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.01140	0.02050	19,481
09/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.04130	0.05400	12,987
09/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.81690	8.77030	0
09/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.31300	0.31600	0
09/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.17900	0.22800	0
09/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.28800	0.29300	0
09/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.20400	0.25500	0
09/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.26500	0.27300	0
09/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.23100	0.28500	0
09/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.40800	0.40200	0
09/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.64100	0.68200	0
09/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.39200	0.38700	0
09/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.67500	0.71700	0
09/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.37700	0.37300	0
09/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.71000	0.75300	0
09/01/2012	NZ\$/ R On 18-June-12			Foreign Exchange Future	6.52100	6.46430	0
09/01/2012	NZ\$/ R On 18-June-12	6.25	C	Foreign Exchange Future	0.42600	0.40000	0
09/01/2012	NZ\$/ R On 18-June-12	6.25	P	Foreign Exchange Future	0.15500	0.18600	0
09/01/2012	NZ\$/ R On 19-March-12	6.27	C	Foreign Exchange Future	0.26900	0.24400	0
09/01/2012	NZ\$/ R On 19-March-12	6.27	P	Foreign Exchange Future	0.06800	0.09700	0
09/01/2012	NZ\$/ R On 19-March-12	6.28	C	Foreign Exchange Future	0.26200	0.23800	0
09/01/2012	NZ\$/ R On 19-March-12	6.28	P	Foreign Exchange Future	0.07100	0.10100	0
09/01/2012	NZ\$/ R On 19-March-12	6.29	C	Foreign Exchange Future	0.25500	0.23200	0
09/01/2012	NZ\$/ R On 19-March-12	6.29	P	Foreign Exchange Future	0.07400	0.10500	0
09/01/2012	NZ\$/ R On 18-June-12	6.30	C	Foreign Exchange Future	0.39600	0.37200	0
09/01/2012	NZ\$/ R On 18-June-12	6.30	P	Foreign Exchange Future	0.17500	0.20800	0
09/01/2012	NZ\$/ R On 18-June-12	6.35	C	Foreign Exchange Future	0.36700	0.34500	0
09/01/2012	NZ\$/ R On 18-June-12	6.35	P	Foreign Exchange Future	0.19600	0.23100	0
09/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
09/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
09/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/01/2012	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
09/01/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
09/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
09/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
09/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.32270	1.32130	0
09/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.22790	0.22720	0
09/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00520	0.00590	0
09/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.18310	0.18370	0
09/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01040	0.01240	0
09/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.14380	0.14550	0
09/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02110	0.02420	0
09/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.07620	0.07900	0
09/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.01920	0.02300	0
10/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.42470	10.50920	0
10/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.08200	2.17000	0
10/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
10/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.03200	2.12000	0
10/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
10/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.98300	2.07000	0
10/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.83300	1.92100	0
10/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
10/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.78300	1.87100	0
10/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00200	0
10/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.73300	1.82100	0
10/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00200	0
10/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.68400	1.77100	0
10/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00200	0.00200	2,420
10/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.63400	1.72200	0
10/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00200	0.00300	0
10/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.58400	1.67200	0
10/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00200	0.00300	0
10/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.53400	1.62200	0
10/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
10/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.48500	1.57300	0
10/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00300	0.00400	10,000
10/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.55600	1.64400	4,850
10/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01700	0.01700	0
10/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.38600	1.47400	0
10/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00400	0.00500	0
10/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.33600	1.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00400	0.00500	0
10/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.28700	1.37500	0
10/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00500	0.00600	0
10/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.23800	1.32500	0
10/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00600	0.00600	0
10/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.20300	1.29000	0
10/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00700	0.00700	0
10/01/2012	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.18900	1.27600	0
10/01/2012	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00700	0.00700	1,000
10/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.15400	1.24100	0
10/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00800	0.00800	0
10/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.14000	1.22700	0
10/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00800	0.00800	0
10/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.10500	1.19200	0
10/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00900	0.00900	0
10/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.09100	1.17800	10,000
10/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00900	0.00900	0
10/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.32900	1.41400	16,000
10/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.08100	0.08000	0
10/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.28700	1.37200	0
10/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.08900	0.08800	0
10/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.24600	1.33000	0
10/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.09800	0.09600	0
10/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.20500	1.29000	37,000
10/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.10700	0.10600	0
10/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.85000	0.93600	0
10/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.01800	0.01700	0
10/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.80300	0.88800	0
10/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02100	0.01900	0
10/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.75800	0.84100	0
10/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02600	0.02200	0
10/01/2012	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.71400	0.79600	5,000
10/01/2012	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.03200	0.02700	2,420
10/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.67100	0.75200	0
10/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.03900	0.03300	0
10/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.62900	0.71000	0
10/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.04700	0.04100	13,860
10/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.09800	1.17900	0
10/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.24600	0.24000	0
10/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.06900	1.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.26700	0.25700	0
10/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.04000	1.11400	0
10/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.28800	0.27500	0
10/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.47400	0.55000	0
10/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.09200	0.08100	250
10/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.44100	0.51300	0
10/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.10900	0.09400	0
10/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.09600	1.16600	0
10/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.40400	0.38900	0
10/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.07100	1.14100	0
10/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.42900	0.41400	0
10/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.95500	2.03000	200
10/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.60400	0.59500	0
10/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.32500	0.39000	0
10/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.19300	0.17100	4,620
10/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.00100	1.06900	0
10/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.50900	0.49200	180
10/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.27800	0.33800	0
10/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.24600	0.21900	0
10/01/2012	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.25700	0.31400	0
10/01/2012	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.27500	0.24500	0
10/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.23800	0.29200	6,620
10/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.30600	0.27300	0
10/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.22000	0.27200	0
10/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.33800	0.30300	0
10/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.20400	0.25400	0
10/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.37200	0.33500	250
10/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.18900	0.23600	4,850
10/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.40700	0.36700	0
10/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.75500	1.82900	0
10/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.85400	0.84400	0
10/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.73700	1.80900	0
10/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.88600	0.87400	0
10/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.71800	1.79000	0
10/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.91700	0.90500	0
10/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.51000	0.57100	0
10/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.71200	0.68700	4,000
10/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.32800	0.37800	0
10/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.68900	0.65100	0
10/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.12200	0.15700	366

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.64000	0.58800	0
10/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.30200	0.34900	0
10/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.76300	0.72200	132
10/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.45000	0.50700	0
10/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.85200	0.82300	1,500
10/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.03000	1.09500	0
10/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.14100	1.12000	0
10/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.01400	1.07800	0
10/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.17500	1.15300	0
10/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.08200	0.10700	6,700
10/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.90000	0.83800	0
10/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.99700	1.06100	0
10/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.20800	1.18600	0
10/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.65200	0.70900	180
10/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.16000	1.13200	0
10/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.41800	2.49700	0
10/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.14300	1.13800	0
10/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.40000	2.47900	0
10/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.17500	1.17000	0
10/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.38300	2.46100	0
10/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.20800	1.20200	0
10/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.04500	0.06100	2,000
10/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.36300	1.29200	0
10/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.28940	8.37750	0
10/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.71375	0.79625	0
10/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.03205	0.02715	0
10/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.67071	0.75239	0
10/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.03901	0.03329	0
10/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.62878	0.70953	0
10/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.04708	0.04043	0
10/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.25666	0.31417	80
10/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.27496	0.24507	0
10/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.44141	0.50071	0
10/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.45201	0.42321	0
10/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.42276	0.48112	0
10/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.48336	0.45362	0
10/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.40497	0.46241	0
10/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.51557	0.48491	0
10/01/2012	£ / R On 17-September-12			Foreign Exchange Future	12.96510	13.05620	0
10/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.77100	1.86300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01400	0.01300	0
10/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.67300	1.76500	0
10/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01600	0.01500	768
10/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.57500	1.66700	0
10/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01800	0.01700	0
10/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.33300	1.42300	0
10/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02600	0.02300	0
10/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.28500	1.37500	0
10/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02800	0.02500	0
10/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.23800	1.32700	0
10/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03100	0.02700	0
10/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.19100	1.27900	0
10/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03400	0.02900	0
10/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.14500	1.23200	0
10/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03800	0.03200	0
10/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.00800	1.09300	0
10/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.05100	0.04300	0
10/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.18200	1.26100	0
10/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.17100	0.15600	0
10/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.14600	1.22400	0
10/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.18500	0.16900	0
10/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.11100	1.18700	0
10/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.20000	0.18200	0
10/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.78900	0.87000	0
10/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.08200	0.07000	9,000
10/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.74700	0.82600	0
10/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.09000	0.07600	768
10/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.54300	0.60300	0
10/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.18600	0.15300	0
10/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.40700	0.45600	0
10/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.30000	0.25600	3,000
10/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.28700	0.32300	3,000
10/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.48000	0.42300	0
10/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.69400	0.73200	0
10/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.12900	1.07600	0
10/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.67900	0.71600	0
10/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.16400	1.11000	0
10/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.66400	0.70100	0
10/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.19900	1.14500	0
10/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.12900	0.14800	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.02200	0.94800	0
10/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10810	0.10920	0
10/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02651	0.02761	0
10/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
10/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01655	0.01765	0
10/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00005	0.00005	0
10/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01154	0.01258	0
10/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00144	0.00138	0
10/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00719	0.00819	0
10/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00069	0.00059	0
10/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00578	0.00659	0
10/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00568	0.00539	0
10/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00296	0.00349	0
10/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01286	0.01229	0
10/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.19160	11.27270	500
10/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.46800	1.54200	0
10/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00700	0.00600	0
10/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.41900	1.49300	0
10/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00800	0.00700	0
10/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.93700	1.00700	0
10/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02600	0.02100	0
10/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.71500	0.78100	0
10/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.05400	0.04500	0
10/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.63100	0.69500	0
10/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07000	0.05900	0
10/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.51600	0.57600	0
10/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.10500	0.09000	0
10/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.48200	0.53900	0
10/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.12100	0.10300	0
10/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.44800	0.50400	0
10/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.13700	0.11800	0
10/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.38600	0.43800	0
10/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17500	0.15200	0
10/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.35700	0.40800	0
10/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.19600	0.17200	10,200
10/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.60300	0.65300	0
10/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.34500	0.31800	0
10/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.57800	0.62700	0
10/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.37000	0.34200	0
10/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.55400	0.60200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.39600	0.36700	0
10/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.22200	0.25600	0
10/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.36100	0.32000	0
10/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.68100	0.72400	0
10/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.59700	0.56400	0
10/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.65600	0.69900	0
10/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.62200	0.58900	0
10/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.17600	0.20500	0
10/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.46500	0.41900	0
10/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.63300	0.67500	0
10/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.64900	0.61500	0
10/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.16300	0.19000	0
10/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.50200	0.45400	3,400
10/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.14000	0.16400	0
10/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.57900	0.52800	0
10/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.12900	0.15200	0
10/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.61800	0.56600	0
10/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.12100	0.14100	3,400
10/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.66000	0.60500	0
10/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.10500	0.12200	0
10/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.74400	0.68600	0
10/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.08000	0.09300	0
10/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.91900	0.85700	0
10/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.06800	1.14300	0
10/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.31900	1.31300	0
10/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.05100	1.12500	0
10/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.35200	1.34500	0
10/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.06200	0.07200	0
10/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.10100	1.03600	0
10/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.03500	1.10800	0
10/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.38600	1.37800	0
10/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.05400	0.06300	10,200
10/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.19300	1.12700	0
10/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.04500	0.05300	0
10/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.33400	1.26700	0
10/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.44600	9.44130	0
10/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.18600	2.18700	0
10/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.44000	1.44200	0
10/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.39000	1.39300	0
10/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00500	0.00700	0
10/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.19400	1.19700	0
10/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00900	0.01100	0
10/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.55100	2.54600	0
10/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35500	0.35500	0
10/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.51000	2.50500	0
10/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36400	0.36400	0
10/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.46900	2.46500	0
10/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37300	0.37400	0
10/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.00000	1.00300	0
10/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.01500	0.01700	0
10/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.95200	0.95600	0
10/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.01700	0.02000	0
10/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.91700	0.92500	0
10/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.09900	0.10400	0
10/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.87800	0.88600	0
10/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.11000	0.11500	0
10/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.83900	0.84700	0
10/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.12100	0.12600	0
10/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.67900	0.68500	0
10/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.04400	0.04900	0
10/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.55600	0.56300	0
10/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.07100	0.07700	0
10/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.64400	0.65400	0
10/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.37000	0.38000	0
10/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.61800	0.62800	0
10/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.39400	0.40400	0
10/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.59300	0.60300	0
10/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.41900	0.42900	0
10/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	8.11460	8.13080	0
10/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.54800	0.56300	0
10/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02300	0.02400	0
10/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.50300	0.52000	0
10/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.02800	0.03100	0
10/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.46000	0.47700	0
10/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.03500	0.03800	0
10/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.31400	0.33500	0
10/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.29900	0.30400	0
10/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.29400	0.31300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.32900	0.33200	0
10/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.27500	0.29400	0
10/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.36000	0.36300	0
10/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.31910	0.36870	100,000
10/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.09400	0.07920	100,000
10/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.16540	0.19700	12,500
10/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.13800	0.15100	12,500
10/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.01550	0.01140	19,481
10/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.04990	0.04130	12,987
10/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.75550	8.81690	0
10/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.26900	0.31300	0
10/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.19600	0.17900	0
10/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.24500	0.28800	0
10/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22200	0.20400	0
10/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.22500	0.26500	0
10/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.25200	0.23100	0
10/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.33600	0.40800	0
10/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.63100	0.64100	0
10/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.32200	0.39200	0
10/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.66700	0.67500	0
10/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.30800	0.37700	0
10/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.70300	0.71000	0
10/01/2012	NZ\$/ R On 18-June-12			Foreign Exchange Future	6.53210	6.52100	0
10/01/2012	NZ\$/ R On 18-June-12	6.25	C	Foreign Exchange Future	0.42300	0.42600	0
10/01/2012	NZ\$/ R On 18-June-12	6.25	P	Foreign Exchange Future	0.14100	0.15500	0
10/01/2012	NZ\$/ R On 19-March-12	6.27	C	Foreign Exchange Future	0.26900	0.26900	0
10/01/2012	NZ\$/ R On 19-March-12	6.27	P	Foreign Exchange Future	0.05700	0.06800	0
10/01/2012	NZ\$/ R On 19-March-12	6.28	C	Foreign Exchange Future	0.26200	0.26200	0
10/01/2012	NZ\$/ R On 19-March-12	6.28	P	Foreign Exchange Future	0.06000	0.07100	0
10/01/2012	NZ\$/ R On 19-March-12	6.29	C	Foreign Exchange Future	0.25500	0.25500	0
10/01/2012	NZ\$/ R On 19-March-12	6.29	P	Foreign Exchange Future	0.06300	0.07400	0
10/01/2012	NZ\$/ R On 18-June-12	6.30	C	Foreign Exchange Future	0.39100	0.39600	0
10/01/2012	NZ\$/ R On 18-June-12	6.30	P	Foreign Exchange Future	0.15900	0.17500	0
10/01/2012	NZ\$/ R On 18-June-12	6.35	C	Foreign Exchange Future	0.36200	0.36700	0
10/01/2012	NZ\$/ R On 18-June-12	6.35	P	Foreign Exchange Future	0.18000	0.19600	0
10/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
10/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
10/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
10/01/2012	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
10/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
10/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.30950	1.32270	0
10/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.21480	0.22790	0
10/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00530	0.00520	0
10/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.17040	0.18310	0
10/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01090	0.01040	0
10/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.13170	0.14380	0
10/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02220	0.02110	0
10/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.06510	0.07620	0
10/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02160	0.01920	0
Futures Open Interest							646,536.00
Options Open Interest							263,026.00
Total							909,562.00