



# Currency Futures & Options Weekly Statistics

From: 13/02/2012 To: 15/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.01890	10.06630	0
13/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.63100	1.68000	0
13/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.58100	1.63000	0
13/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.53100	1.58000	0
13/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.38100	1.43000	0
13/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.33100	1.38000	0
13/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.28100	1.33000	0
13/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.23100	1.28000	0
13/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
13/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.18100	1.23000	0
13/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.13100	1.18100	0
13/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.08200	1.13100	0
13/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
13/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.03200	1.08100	0
13/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
13/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.10400	1.15300	4,850
13/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
13/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.93300	0.98200	0
13/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.88300	0.93200	0
13/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00300	0.00200	0
13/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.83400	0.88300	0
13/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00400	0.00300	0
13/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.78400	0.83400	0
13/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00400	0.00400	0
13/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.74900	0.79800	0
13/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00500	0.00400	0
13/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.87200	0.92000	0
13/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03800	0.03600	2,000
13/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.70000	0.74900	0
13/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00600	0.00500	0
13/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.68700	0.73600	0
13/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00700	0.00600	0
13/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.65200	0.70100	0
13/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00800	0.00700	0
13/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.63900	0.68800	10,000
13/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00900	0.00800	0
13/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.88200	0.92700	16,000
13/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09300	0.08800	9,200
13/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.84400	0.88600	0
13/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10500	0.09700	0
13/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.80600	0.84800	0
13/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11700	0.10900	0
13/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.77000	0.81000	37,000
13/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.13100	0.12100	0
13/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.41000	0.45600	0
13/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03000	0.02600	0
13/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.36900	0.41400	0
13/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03900	0.03400	0
13/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.33000	0.37400	0
13/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.05000	0.04400	0
13/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.48200	0.51800	0
13/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.14800	0.13400	14,000
13/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.25900	0.29900	0
13/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.07900	0.06900	9,200
13/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.22800	0.26400	0
13/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.09800	0.08400	13,860
13/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.68900	0.72400	0
13/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29800	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.66500	0.69600	0
13/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.32400	0.30400	0
13/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.64100	0.67200	0
13/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.35000	0.33000	0
13/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.12800	0.15400	0
13/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.19800	0.17400	250
13/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.11200	0.13500	0
13/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.23200	0.20500	0
13/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.71300	0.74200	0
13/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.47100	0.44800	0
13/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.69200	0.72000	0
13/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.50000	0.47600	0
13/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.53600	1.56500	200
13/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.59100	0.57300	0
13/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.06300	0.07800	0
13/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.38300	0.34800	4,620
13/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.63500	0.66100	0
13/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.59300	0.56700	180
13/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.04800	0.05900	0
13/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.46800	0.42900	0
13/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.19500	0.21200	10,000
13/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.56100	0.52800	132
13/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.03700	0.04600	6,620
13/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.55700	0.51600	0
13/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.03300	0.04000	0
13/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.60300	0.56000	0
13/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.02900	0.03600	0
13/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.64900	0.60600	250
13/02/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.02600	0.03200	4,850
13/02/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.69600	0.65200	0
13/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.36100	1.38200	0
13/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.86600	0.84000	0
13/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.34400	1.36500	0
13/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.89900	0.87300	0
13/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.32400	1.34900	0
13/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.92900	0.90700	0
13/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.23900	0.25300	0
13/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.90000	0.86400	4,000
13/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.11600	0.12500	0
13/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.93200	0.89100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.01300	0.01600	0
13/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.98300	0.93600	0
13/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.10400	0.11200	0
13/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.02000	0.97800	132
13/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.20400	0.21600	0
13/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.06500	1.02700	1,500
13/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.09400	0.10100	5,000
13/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.11000	1.06700	0
13/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.67400	0.69400	0
13/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.22900	1.19900	0
13/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.66100	0.68000	0
13/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.26600	1.23500	0
13/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00700	0.00900	4,100
13/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.27700	1.22900	0
13/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.64900	0.66700	0
13/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.30400	1.27200	0
13/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.36700	0.38100	180
13/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.32500	1.28700	0
13/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.94100	1.97100	0
13/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.07200	1.05500	0
13/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.92000	1.94900	0
13/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.10100	1.08300	0
13/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.89800	1.92800	0
13/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.12900	1.11200	0
13/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00200	0.00300	2,000
13/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.77200	1.72300	0
13/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.83390	7.88420	523
13/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.29378	0.33516	0
13/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.06338	0.05556	0
13/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.25948	0.29869	0
13/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.07908	0.06909	0
13/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.22763	0.26442	0
13/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.09723	0.08482	0
13/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.04199	0.05171	80
13/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.51159	0.47211	0
13/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.17252	0.18711	0
13/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.63862	0.60291	0
13/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.16256	0.17623	0
13/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.67866	0.64203	0
13/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.15329	0.16609	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.71939	0.68189	0
13/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.51500	12.56470	1,499
13/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.31400	1.36300	0
13/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00700	0.00700	0
13/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.21600	1.26500	0
13/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00900	0.00900	768
13/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.11800	1.16700	0
13/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01100	0.01100	0
13/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.29000	1.32900	0
13/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.12500	0.11400	6,000
13/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.82600	0.87900	0
13/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01900	0.02300	0
13/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.77700	0.83300	0
13/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02000	0.02700	0
13/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.73000	0.78800	0
13/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02300	0.03200	0
13/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.68200	0.74400	0
13/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02500	0.03800	0
13/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.55000	0.61400	0
13/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04300	0.05800	0
13/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.73900	0.77200	0
13/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.17800	0.16100	0
13/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.70600	0.73900	0
13/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.19500	0.17800	0
13/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.67500	0.70600	0
13/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.21400	0.19500	0
13/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.36400	0.42000	0
13/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.10700	0.11400	9,000
13/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.33200	0.38400	0
13/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.12500	0.12800	768
13/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.18200	0.20700	0
13/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.27500	0.25100	0
13/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.10800	0.12200	0
13/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.45100	0.41600	3,000
13/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.05700	0.06300	3,000
13/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.70000	0.65700	0
13/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.33600	0.34700	0
13/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.22100	1.18200	0
13/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.32600	0.33600	0
13/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.26100	1.22100	0

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13/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.31600	0.32600	0
13/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.30100	1.26100	0
13/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.01100	0.01000	9,000
13/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.35400	1.30400	0
13/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10110	0.10170	25
13/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01971	0.02021	0
13/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
13/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00979	0.01028	0
13/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00009	0.00008	0
13/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00572	0.00616	0
13/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00262	0.00246	0
13/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00205	0.00235	0
13/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00235	0.00215	0
13/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00207	0.00227	0
13/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00897	0.00857	0
13/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00080	0.00088	0
13/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01770	0.01718	0
13/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.91510	10.95140	500
13/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.23100	1.25800	0
13/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
13/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.18100	1.20900	0
13/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
13/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.15600	1.18300	0
13/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.09200	0.08900	10,200
13/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.69200	0.71800	0
13/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01300	0.01200	0
13/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.46500	0.48700	0
13/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.03600	0.03100	0
13/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.38300	0.40400	0
13/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05400	0.04800	0
13/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.34500	0.36400	0
13/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.06600	0.05800	10,200
13/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.30800	0.32600	0
13/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.07900	0.07000	3,400
13/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.27300	0.29000	0
13/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09400	0.08400	0
13/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.24100	0.25600	0
13/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.11200	0.10000	0
13/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.21000	0.22400	0
13/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.13100	0.11800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.16000	0.16800	0
13/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.18100	0.16200	0
13/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.14000	0.14700	3,400
13/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.21100	0.19100	10,200
13/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.35500	0.35600	0
13/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.33500	0.30700	0
13/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.33400	0.33200	0
13/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.36400	0.33300	0
13/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.31400	0.31200	0
13/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.39400	0.36300	0
13/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.06000	0.06300	0
13/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.43100	0.40700	0
13/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.41200	0.39700	0
13/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.57300	0.52900	0
13/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.42400	0.37600	0
13/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.63500	0.55800	0
13/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.04000	0.04100	0
13/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.56100	0.53500	0
13/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.40300	0.38800	0
13/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.66400	0.62000	0
13/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.03500	0.03600	3,400
13/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.60600	0.58000	3,400
13/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.02700	0.02800	0
13/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.69800	0.67200	0
13/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.02400	0.02400	0
13/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.74500	0.71800	0
13/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.02100	0.02200	6,800
13/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.79200	0.76600	0
13/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.01700	0.01700	0
13/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.88800	0.86100	0
13/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.01000	0.01100	0
13/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.08100	1.05500	0
13/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.70500	0.70600	0
13/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.23300	1.19800	0
13/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.69100	0.69100	0
13/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.26900	1.23300	0
13/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00600	0.00600	0
13/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.27700	1.25000	0
13/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.67700	0.67700	0
13/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.30500	1.26900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00400	0.00500	10,200
13/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.37500	1.34900	0
13/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00300	0.00300	0
13/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.52400	1.49700	0
13/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.35390	9.33360	0
13/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.07000	2.06800	0
13/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.32000	1.31800	0
13/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.27000	1.26800	0
13/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.07100	1.06900	0
13/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.39700	2.37000	0
13/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29300	0.28600	0
13/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.35400	2.32800	0
13/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30000	0.29400	0
13/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.31200	2.28600	0
13/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30800	0.30200	0
13/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.87200	0.87000	0
13/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
13/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.82200	0.82100	0
13/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00200	0.00300	0
13/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.73300	0.73000	0
13/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03500	0.03300	0
13/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.69000	0.68700	0
13/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04200	0.04000	0
13/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.64700	0.64400	0
13/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.04900	0.04700	0
13/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.52800	0.52800	0
13/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00800	0.01000	0
13/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.38900	0.38800	0
13/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.01900	0.02000	0
13/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.41200	0.40800	0
13/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.26900	0.26300	0
13/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.38600	0.38300	0
13/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.29300	0.28800	0
13/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.36200	0.35900	0
13/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.31900	0.31400	0
13/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.81430	7.84850	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.25900	0.29800	0
13/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03200	0.03700	0
13/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.22000	0.25900	0
13/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.04300	0.04800	0
13/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.18400	0.22300	0
13/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.05700	0.06200	0
13/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.12300	0.13300	0
13/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.40900	0.38500	0
13/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.11200	0.12100	0
13/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.44800	0.42300	0
13/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.10200	0.11000	0
13/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.48800	0.46200	0
13/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.08120	0.09630	0
13/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.17810	0.16420	100,000
13/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.02490	0.03580	12,500
13/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.09920	0.08210	12,987
13/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.06950	0.07870	12,500
13/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.07060	0.07810	12,500
13/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08130	0.08880	5,670
13/02/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.58530	8.60540	0
13/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.12300	0.13400	0
13/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.21300	0.20500	0
13/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.10600	0.11700	0
13/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.24600	0.23800	0
13/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.09100	0.10100	0
13/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.28100	0.27200	0
13/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.18400	0.18400	0
13/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.64900	0.62900	0
13/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.17300	0.17300	0
13/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.68800	0.66800	0
13/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.16300	0.16300	0
13/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.72800	0.70800	0
13/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.48830	6.47950	0
13/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.33300	0.33000	0
13/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.09500	0.10100	0
13/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.19400	0.18900	0
13/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.03400	0.03800	0
13/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.18600	0.18100	0
13/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.03600	0.04000	0
13/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.17900	0.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.03900	0.04300	0
13/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.29900	0.29600	0
13/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.11100	0.11700	0
13/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.26800	0.26500	0
13/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.13000	0.13600	0
13/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
13/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
13/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
13/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.24110	1.24880	0
13/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14750	0.15470	0
13/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00640	0.00590	0
13/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.10430	0.11090	0
13/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01320	0.01210	0
13/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.06980	0.07530	0
13/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02870	0.02650	0
13/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.01540	0.01910	0
13/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03920	0.03550	0
14/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.06080	10.01890	0
14/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.67100	1.63100	0
14/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
14/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.62100	1.58100	0
14/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
14/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.57100	1.53100	0
14/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
14/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.42200	1.38100	0
14/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.37200	1.33100	0
14/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.32200	1.28100	0
14/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.27200	1.23100	0
14/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
14/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.22200	1.18100	0
14/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.17200	1.13100	0
14/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.12200	1.08200	0
14/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
14/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.07200	1.03200	0
14/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
14/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.14300	1.10400	4,850
14/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01900	0.02000	0
14/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.97300	0.93300	0
14/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
14/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.92300	0.88300	0
14/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00200	0.00300	0
14/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.87400	0.83400	0
14/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
14/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.82400	0.78400	0
14/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
14/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.78900	0.74900	0
14/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00400	0.00500	0
14/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.90900	0.87200	0
14/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03500	0.03800	2,000
14/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.74000	0.70000	0
14/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00500	0.00600	0
14/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.72600	0.68700	0
14/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00700	0
14/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.69100	0.65200	0
14/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00600	0.00800	0
14/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.67800	0.63900	10,000
14/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00700	0.00900	0
14/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.91600	0.88200	16,000
14/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.08700	0.09300	9,200
14/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.87700	0.84400	0
14/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.09800	0.10500	0
14/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.83900	0.80600	0
14/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11000	0.11700	0
14/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.80200	0.77000	37,000
14/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12300	0.13100	0
14/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.44400	0.41000	0
14/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02300	0.03000	0
14/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.40200	0.36900	0
14/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03100	0.03900	0
14/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.36100	0.33000	0
14/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04000	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.50900	0.48200	0
14/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.13500	0.14800	14,000
14/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.28600	0.25900	0
14/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.06500	0.07900	9,200
14/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.25100	0.22800	0
14/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.08000	0.09800	13,860
14/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.71600	0.68900	0
14/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.28300	0.29800	0
14/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.68800	0.66500	0
14/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.30500	0.32400	0
14/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.66400	0.64100	0
14/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.33100	0.35000	0
14/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.14200	0.12800	0
14/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.17100	0.19800	250
14/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.12400	0.11200	0
14/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.20300	0.23200	0
14/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.73500	0.71300	0
14/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.45000	0.47100	0
14/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.71400	0.69200	0
14/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.47900	0.50000	0
14/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.57100	1.53600	200
14/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.58400	0.59100	0
14/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.07000	0.06300	0
14/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.34900	0.38300	4,620
14/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.65500	0.63500	0
14/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.57000	0.59300	180
14/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.05200	0.04800	0
14/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.43100	0.46800	0
14/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.20500	0.19500	10,000
14/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.53100	0.56100	132
14/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.04000	0.03700	6,620
14/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.51900	0.55700	0
14/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.03500	0.03300	0
14/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.56400	0.60300	0
14/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.03100	0.02900	0
14/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.61000	0.64900	250
14/02/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.29300	0.00000	2,500
14/02/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.71400	0.00000	0
14/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.38500	1.36100	0
14/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.84800	0.86600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.36800	1.34400	0
14/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.88100	0.89900	0
14/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.35100	1.32400	0
14/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.91400	0.92900	0
14/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.24800	0.23900	0
14/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.86900	0.90000	4,000
14/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.12100	0.11600	0
14/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.89700	0.93200	0
14/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.01400	0.01300	0
14/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.94300	0.98300	0
14/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.10800	0.10400	0
14/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.98400	1.02000	132
14/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.21100	0.20400	0
14/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.03200	1.06500	1,500
14/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.09700	0.09400	5,000
14/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.07300	1.11000	0
14/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.69200	0.67400	0
14/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.20500	1.22900	0
14/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.67800	0.66100	0
14/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.24100	1.26600	0
14/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00700	0.00700	4,100
14/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.23600	1.27700	0
14/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.66500	0.64900	0
14/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.27800	1.30400	0
14/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.37700	0.36700	180
14/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.29200	1.32500	0
14/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.97300	1.94100	0
14/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.06200	1.07200	0
14/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.95100	1.92000	0
14/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.09000	1.10100	0
14/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.93000	1.89800	0
14/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.11900	1.12900	0
14/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00200	0.00200	2,000
14/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.73100	1.77200	0
14/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.87430	7.83390	523
14/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.32223	0.29378	0
14/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05093	0.06338	0
14/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.28560	0.25948	0
14/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.06430	0.07908	0
14/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.25131	0.22763	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08001	0.09723	0
14/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.04573	0.04199	80
14/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.47443	0.51159	0
14/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.18099	0.17252	0
14/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.60669	0.63862	0
14/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.17040	0.16256	0
14/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.64610	0.67866	0
14/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.16055	0.15329	0
14/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.68625	0.71939	0
14/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.50380	12.51500	1,499
14/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.30500	1.31400	0
14/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00600	0.00700	0
14/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.20700	1.21600	0
14/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00800	0.00900	768
14/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.10900	1.11800	0
14/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01000	0.01100	0
14/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.28500	1.29000	0
14/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.13100	0.12500	6,000
14/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.81600	0.82600	0
14/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01700	0.01900	0
14/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.76800	0.77700	0
14/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.01900	0.02000	0
14/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.72000	0.73000	0
14/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02100	0.02300	0
14/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.67300	0.68200	0
14/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02400	0.02500	0
14/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.54000	0.55000	0
14/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04100	0.04300	0
14/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.72700	0.73900	0
14/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.17700	0.17800	0
14/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.69500	0.70600	0
14/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.19500	0.19500	0
14/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.66300	0.67500	0
14/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.21300	0.21400	0
14/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.35200	0.36400	0
14/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.10300	0.10700	9,000
14/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.31900	0.33200	0
14/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.12000	0.12500	768
14/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.16900	0.18200	0
14/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.27000	0.27500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.09800	0.10800	0
14/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.44900	0.45100	3,000
14/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.05000	0.05700	3,000
14/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.70100	0.70000	0
14/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.32900	0.33600	0
14/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.22500	1.22100	0
14/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.31900	0.32600	0
14/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.26500	1.26100	0
14/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.30900	0.31600	0
14/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.30500	1.30100	0
14/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.01000	0.01100	9,000
14/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.36100	1.35400	0
14/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10090	0.10110	25
14/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01940	0.01971	0
14/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
14/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00949	0.00979	0
14/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00009	0.00009	0
14/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00559	0.00572	0
14/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00269	0.00262	0
14/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00189	0.00205	0
14/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00249	0.00235	0
14/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00201	0.00207	0
14/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00911	0.00897	0
14/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00077	0.00080	0
14/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01787	0.01770	0
14/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.93170	10.91510	500
14/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.23300	1.23100	0
14/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.18300	1.18100	0
14/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.15800	1.15600	0
14/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.09000	0.09200	10,200
14/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.69200	0.69200	0
14/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01100	0.01300	0
14/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.46100	0.46500	0
14/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.03000	0.03600	0
14/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.37900	0.38300	0
14/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04800	0.05400	0
14/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.34000	0.34500	0
14/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.05900	0.06600	10,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.30300	0.30800	0
14/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.07200	0.07900	3,400
14/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.26800	0.27300	0
14/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.08700	0.09400	0
14/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.23500	0.24100	0
14/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.10400	0.11200	0
14/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.20500	0.21000	0
14/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.12400	0.13100	0
14/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.15200	0.16000	0
14/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17100	0.18100	0
14/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.13200	0.14000	3,400
14/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.20100	0.21100	10,200
14/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.34900	0.35500	0
14/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.32700	0.33500	0
14/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.32900	0.33400	0
14/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.35700	0.36400	0
14/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.30900	0.31400	0
14/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.38700	0.39400	0
14/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.05600	0.06000	0
14/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.42500	0.43100	0
14/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.41300	0.41200	0
14/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.57100	0.57300	0
14/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.42400	0.42400	0
14/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.63200	0.63500	0
14/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.03600	0.04000	0
14/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.55500	0.56100	0
14/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.40400	0.40300	0
14/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.66200	0.66400	0
14/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.03200	0.03500	3,400
14/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.60100	0.60600	3,400
14/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.02500	0.02700	0
14/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.69400	0.69800	0
14/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.02200	0.02400	0
14/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.74100	0.74500	0
14/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.01900	0.02100	6,800
14/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.78800	0.79200	0
14/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.01500	0.01700	0
14/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.88400	0.88800	0
14/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.01000	0.01000	0
14/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.07900	1.08100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.71400	0.70500	0
14/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.22500	1.23300	0
14/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.70000	0.69100	0
14/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.26100	1.26900	0
14/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00500	0.00600	0
14/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.27400	1.27700	0
14/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.68600	0.67700	0
14/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.29700	1.30500	0
14/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00400	0.00400	10,200
14/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.37300	1.37500	0
14/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00200	0.00300	0
14/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.52100	1.52400	0
14/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.37780	9.35390	0
14/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.08600	2.07000	0
14/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.33600	1.32000	0
14/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.28600	1.27000	0
14/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.08700	1.07100	0
14/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.42000	2.39700	0
14/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29200	0.29300	0
14/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.37800	2.35400	0
14/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30000	0.30000	0
14/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.33500	2.31200	0
14/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30700	0.30800	0
14/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.88800	0.87200	0
14/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.83800	0.82200	0
14/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.74700	0.73300	0
14/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03400	0.03500	0
14/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.70300	0.69000	0
14/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04000	0.04200	0
14/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.66100	0.64700	0
14/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.04800	0.04900	0
14/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.54400	0.52800	0
14/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00800	0.00800	0
14/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.40300	0.38900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.01700	0.01900	0
14/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.42200	0.41200	0
14/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.26200	0.26900	0
14/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.39600	0.38600	0
14/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.28600	0.29300	0
14/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.37200	0.36200	0
14/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.31200	0.31900	0
14/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.85280	7.81430	0
14/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.28900	0.25900	0
14/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02400	0.03200	0
14/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.24800	0.22000	0
14/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.03300	0.04300	0
14/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.21000	0.18400	0
14/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.04500	0.05700	0
14/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.13300	0.12300	0
14/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.38000	0.40900	0
14/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.12100	0.11200	0
14/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.41800	0.44800	0
14/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.10900	0.10200	0
14/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.45600	0.48800	0
14/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.08480	0.08120	0
14/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.16450	0.17810	100,000
14/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.02700	0.02490	12,500
14/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.07510	0.09920	12,987
14/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.07550	0.06950	12,500
14/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.07780	0.07060	12,500
14/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08930	0.08130	5,670
14/02/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.59680	8.58530	0
14/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.12300	0.12300	0
14/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.20100	0.21300	0
14/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.10600	0.10600	0
14/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.23400	0.24600	0
14/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.09100	0.09100	0
14/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.26900	0.28100	0
14/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.17900	0.18400	0
14/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.63200	0.64900	0
14/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.16800	0.17300	0
14/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.67100	0.68800	0
14/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.15800	0.16300	0
14/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.71100	0.72800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.50830	6.48830	0
14/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.34700	0.33300	0
14/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.08900	0.09500	0
14/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.20800	0.19400	0
14/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.02900	0.03400	0
14/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.20000	0.18600	0
14/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.03100	0.03600	0
14/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.19200	0.17900	0
14/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.03300	0.03900	0
14/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.31200	0.29900	0
14/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.10400	0.11100	0
14/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.28000	0.26800	0
14/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.12200	0.13000	0
14/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
14/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
14/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
14/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.24710	1.24110	0
14/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.15290	0.14750	0
14/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00580	0.00640	0
14/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.10910	0.10430	0
14/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01200	0.01320	0
14/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.07350	0.06980	0
14/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02640	0.02870	0
14/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.01690	0.01540	0
14/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03500	0.03920	0
15/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.04440	10.06080	0
15/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.65400	1.67100	0
15/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.60400	1.62100	0
15/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.55400	1.57100	0
15/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.40400	1.42200	0
15/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.35400	1.37200	0
15/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.30400	1.32200	0
15/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.25400	1.27200	0
15/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
15/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.20400	1.22200	0
15/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.15400	1.17200	0
15/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.10400	1.12200	0
15/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.05500	1.07200	0
15/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
15/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.12500	1.14300	4,850
15/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01900	0.01900	0
15/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.95500	0.97300	0
15/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.90600	0.92300	0
15/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00300	0.00200	0
15/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.85600	0.87400	0
15/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.80700	0.82400	0
15/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00400	0.00300	0
15/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.77100	0.78900	0
15/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.89300	0.90900	0
15/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03700	0.03500	2,000
15/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.72200	0.74000	0
15/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.70800	0.72600	0
15/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.67400	0.69100	0
15/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00700	0.00600	0
15/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.66000	0.67800	10,000
15/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.90100	0.91600	16,000
15/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09100	0.08700	9,200
15/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.86200	0.87700	0
15/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10200	0.09800	0
15/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.82400	0.83900	0
15/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11400	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.78800	0.80200	37,000
15/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12800	0.12300	0
15/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.42700	0.44400	0
15/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02400	0.02300	0
15/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.38500	0.40200	0
15/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03200	0.03100	0
15/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.34500	0.36100	0
15/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04200	0.04000	0
15/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.49600	0.50900	0
15/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.14000	0.13500	14,000
15/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.27000	0.28600	0
15/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.06700	0.06500	9,200
15/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.23700	0.25100	0
15/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.08400	0.08000	13,860
15/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.70300	0.71600	0
15/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29000	0.28300	0
15/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.67800	0.68800	0
15/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.31500	0.30500	0
15/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.65400	0.66400	0
15/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.34100	0.33100	0
15/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.13200	0.14200	0
15/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.17900	0.17100	250
15/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.11400	0.12400	0
15/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.21100	0.20300	0
15/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.72600	0.73500	0
15/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.46100	0.45000	0
15/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.70500	0.71400	0
15/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.49000	0.47900	0
15/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.56200	1.57100	200
15/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.59200	0.58400	0
15/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.06300	0.07000	0
15/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.36000	0.34900	4,620
15/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.64700	0.65500	0
15/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.58200	0.57000	180
15/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.04700	0.05200	0
15/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.44400	0.43100	0
15/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.19800	0.20500	10,000
15/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.54200	0.53100	132
15/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.03600	0.04000	6,620
15/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.53300	0.51900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.03200	0.03500	0
15/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.57900	0.56400	0
15/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.02800	0.03100	0
15/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.62500	0.61000	250
15/02/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.28700	0.29300	2,500
15/02/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.72700	0.71400	0
15/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.38200	1.38500	0
15/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.86200	0.84800	0
15/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.36500	1.36800	0
15/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.89500	0.88100	0
15/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.34400	1.35100	0
15/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.92400	0.91400	0
15/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.24300	0.24800	0
15/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.88300	0.86900	4,000
15/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.11700	0.12100	0
15/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.91100	0.89700	0
15/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.01200	0.01400	0
15/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.95900	0.94300	0
15/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.10500	0.10800	0
15/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.99900	0.98400	132
15/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.20700	0.21100	0
15/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.04700	1.03200	1,500
15/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.09400	0.09700	5,000
15/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.08800	1.07300	0
15/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.68600	0.69200	0
15/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.21900	1.20500	0
15/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.67300	0.67800	0
15/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.25600	1.24100	0
15/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00700	0.00700	4,100
15/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.25400	1.23600	0
15/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.66000	0.66500	0
15/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.29300	1.27800	0
15/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.37200	0.37700	180
15/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.30700	1.29200	0
15/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.96400	1.97300	0
15/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.07000	1.06200	0
15/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.94200	1.95100	0
15/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.09800	1.09000	0
15/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.92000	1.93000	0
15/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.12600	1.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00200	0.00200	2,000
15/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.74900	1.73100	0
15/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.85600	7.87430	523
15/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.30644	0.32223	0
15/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05294	0.05093	0
15/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.27045	0.28560	0
15/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.06695	0.06430	0
15/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.23690	0.25131	0
15/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08340	0.08001	0
15/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.04120	0.04573	80
15/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.48770	0.47443	0
15/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.17520	0.18099	0
15/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.61920	0.60669	0
15/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.16495	0.17040	0
15/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.65895	0.64610	0
15/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.15541	0.16055	0
15/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.69941	0.68625	0
15/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.47000	12.50380	1,499
15/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.27300	1.30500	0
15/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00600	0.00600	0
15/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.17500	1.20700	0
15/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00800	0.00800	768
15/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.07700	1.10900	0
15/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01000	0.01000	0
15/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.25900	1.28500	0
15/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.13900	0.13100	6,000
15/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.78500	0.81600	0
15/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01800	0.01700	0
15/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.73700	0.76800	0
15/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02000	0.01900	0
15/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.69000	0.72000	0
15/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02300	0.02100	0
15/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.64200	0.67300	0
15/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02500	0.02400	0
15/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.51400	0.54000	0
15/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04700	0.04100	0
15/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.70300	0.72700	0
15/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.18500	0.17700	0
15/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.67100	0.69500	0
15/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.20300	0.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.64000	0.66300	0
15/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.22200	0.21300	0
15/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.32800	0.35200	0
15/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.11100	0.10300	9,000
15/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.29700	0.31900	0
15/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.13000	0.12000	768
15/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.15400	0.16900	0
15/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.28700	0.27000	0
15/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.08800	0.09800	0
15/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.47100	0.44900	3,000
15/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.04400	0.05000	3,000
15/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.72700	0.70100	0
15/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.31600	0.32900	0
15/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.24600	1.22500	0
15/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.30600	0.31900	0
15/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.28600	1.26500	0
15/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.29700	0.30900	0
15/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.32700	1.30500	0
15/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00900	0.01000	9,000
15/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.39200	1.36100	0
15/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10060	0.10090	25
15/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01910	0.01940	0
15/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00919	0.00949	0
15/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00009	0.00009	0
15/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00541	0.00559	0
15/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00281	0.00269	0
15/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00166	0.00189	0
15/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00256	0.00249	0
15/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00192	0.00201	0
15/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00932	0.00911	0
15/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00073	0.00077	0
15/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01813	0.01787	0
15/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.84430	10.93170	500
15/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.15500	1.23300	0
15/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.10500	1.18300	0
15/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.08800	1.15800	0
15/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.10200	0.09000	10,200



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.61600	0.69200	0
15/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01300	0.01100	0
15/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.39300	0.46100	0
15/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04000	0.03000	0
15/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.31400	0.37900	0
15/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06100	0.04800	0
15/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.27800	0.34000	0
15/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.07500	0.05900	10,200
15/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.24400	0.30300	0
15/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.09100	0.07200	3,400
15/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.21200	0.26800	0
15/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.10900	0.08700	0
15/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.18300	0.23500	0
15/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.13000	0.10400	0
15/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.15600	0.20500	0
15/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.15300	0.12400	0
15/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.11700	0.15200	0
15/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.21400	0.17100	0
15/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.10100	0.13200	3,400
15/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.24800	0.20100	10,200
15/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.30900	0.34900	0
15/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.36600	0.32700	0
15/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.29000	0.32900	0
15/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.39700	0.35700	0
15/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.27300	0.30900	0
15/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.43000	0.38700	0
15/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.04100	0.05600	0
15/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.48800	0.42500	0
15/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.40600	0.41300	0
15/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.64600	0.57100	0
15/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.38600	0.42400	0
15/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.67600	0.63200	0
15/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.02700	0.03600	0
15/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.62400	0.55500	0
15/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.36700	0.40400	0
15/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.70700	0.66200	0
15/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.02300	0.03200	3,400
15/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.67000	0.60100	3,400
15/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.01800	0.02500	0
15/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.76500	0.69400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.01600	0.02200	0
15/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.81300	0.74100	0
15/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.01400	0.01900	6,800
15/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.86100	0.78800	0
15/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.01100	0.01500	0
15/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.95800	0.88400	0
15/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00600	0.01000	0
15/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.15300	1.07900	0
15/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.67900	0.71400	0
15/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.27800	1.22500	0
15/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.66600	0.70000	0
15/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.31500	1.26100	0
15/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00300	0.00500	0
15/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.35000	1.27400	0
15/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.65200	0.68600	0
15/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.35100	1.29700	0
15/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00200	0.00400	10,200
15/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.44900	1.37300	0
15/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.59900	1.52100	0
15/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.38280	9.37780	0
15/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.09500	2.08600	0
15/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.34500	1.33600	0
15/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.29500	1.28600	0
15/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.09500	1.08700	0
15/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.42400	2.42000	0
15/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29100	0.29200	0
15/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.38200	2.37800	0
15/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.29900	0.30000	0
15/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.34000	2.33500	0
15/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30700	0.30700	0
15/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.89600	0.88800	0
15/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.84600	0.83800	0
15/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.75300	0.74700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03200	0.03400	0
15/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.71000	0.70300	0
15/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.03900	0.04000	0
15/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.66700	0.66100	0
15/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.04600	0.04800	0
15/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.55200	0.54400	0
15/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00800	0.00800	0
15/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.40900	0.40300	0
15/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.01500	0.01700	0
15/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.42400	0.42200	0
15/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.25800	0.26200	0
15/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.39800	0.39600	0
15/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.28200	0.28600	0
15/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.37400	0.37200	0
15/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.30800	0.31200	0
15/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.86520	7.85280	0
15/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.30000	0.28900	0
15/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02100	0.02400	0
15/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.25800	0.24800	0
15/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.02900	0.03300	0
15/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.21900	0.21000	0
15/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.04000	0.04500	0
15/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.13700	0.13300	0
15/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.37200	0.38000	0
15/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.12400	0.12100	0
15/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.40900	0.41800	0
15/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.11300	0.10900	0
15/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.44800	0.45600	0
15/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.08020	0.08480	0
15/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.16950	0.16450	100,000
15/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.02280	0.02700	12,500
15/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.07960	0.07510	12,987
15/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.07160	0.07550	12,500
15/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.07480	0.07780	12,500
15/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08700	0.08930	5,670
15/02/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.53870	8.59680	0
15/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.09600	0.12300	0
15/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.23100	0.20100	0
15/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.08100	0.10600	0
15/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.26600	0.23400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.06900	0.09100	0
15/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.30400	0.26900	0
15/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.15900	0.17900	0
15/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.67000	0.63200	0
15/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.14900	0.16800	0
15/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.71000	0.67100	0
15/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.14000	0.15800	0
15/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.75100	0.71100	0
15/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.54090	6.50830	0
15/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.37100	0.34700	0
15/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.08000	0.08900	0
15/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.23300	0.20800	0
15/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.02100	0.02900	0
15/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.22500	0.20000	0
15/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.02300	0.03100	0
15/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.21600	0.19200	0
15/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.02400	0.03300	0
15/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.33500	0.31200	0
15/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.09400	0.10400	0
15/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.30200	0.28000	0
15/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.11100	0.12200	0
15/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
15/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
15/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.24330	1.24710	0
15/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14940	0.15290	0
15/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00610	0.00580	0
15/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.10600	0.10910	0
15/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01270	0.01200	0
15/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.07090	0.07350	0
15/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02760	0.02640	0
15/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.01540	0.01690	0
15/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03630	0.03500	0
<b>Futures Open Interest</b>							<b>597,201.00</b>
<b>Options Open Interest</b>							<b>384,858.00</b>
<b>Total</b>							<b>982,059.00</b>