



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 16/04/2012 To: 20/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.28690	10.26140	0
16/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.28400	1.26000	4,850
16/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
16/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.03600	1.01200	0
16/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00400	0.00500	2,000
16/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.98700	0.96300	0
16/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00500	0.00600	20,100
16/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.02400	1.00100	16,000
16/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.03500	0.03700	9,200
16/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.97900	0.95600	0
16/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.04000	0.04200	0
16/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.93300	0.91100	0
16/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.04400	0.04700	0
16/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.88900	0.86700	37,000
16/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.05000	0.05300	0
16/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.72400	0.70500	0
16/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.08500	0.09100	246
16/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.76000	0.74300	0
16/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.16500	0.17300	0
16/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.72700	0.71000	0
16/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.18200	0.19000	0
16/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.69600	0.67900	0
16/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.20100	0.20900	0
16/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.75700	0.74300	0
16/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.29600	0.30700	0
16/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.73000	0.71700	0
16/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.31900	0.33100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.64600	1.63000	200
16/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.43300	0.44300	0
16/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.66100	0.64900	0
16/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.40000	0.41300	180
16/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.14800	0.14300	10,000
16/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.31600	0.33600	0
16/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.26400	0.25700	2,500
16/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.52500	0.54300	0
16/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.41500	1.40300	0
16/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.65200	0.66600	0
16/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.39400	1.38300	0
16/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.68100	0.69600	0
16/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.37500	1.36400	0
16/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.71200	0.72700	0
16/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.21400	0.20900	2,000
16/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.67500	0.69500	4,000
16/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06400	0.06300	0
16/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.68200	0.70600	0
16/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.05400	0.05400	0
16/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.77200	0.79700	132
16/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.17600	0.17200	0
16/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.83700	0.85800	1,500
16/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04600	0.04600	5,000
16/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.86400	0.88900	0
16/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.66900	0.66000	0
16/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.03800	1.05600	0
16/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.65400	0.64600	0
16/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.07300	1.09200	0
16/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.64000	0.63200	0
16/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.10900	1.12800	0
16/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.35400	0.34800	180
16/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.09300	1.11200	0
16/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.00400	1.98800	0
16/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.86700	0.87700	0
16/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.98400	1.96800	0
16/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.89700	0.90700	0
16/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.96500	1.94900	0
16/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.92800	0.93800	0
16/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.24550	8.22020	0
16/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.64817	0.62980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.10907	0.11580	0
16/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.61219	0.59406	0
16/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.12309	0.13006	0
16/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.57739	0.55952	0
16/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.13829	0.14552	0
16/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.65105	0.63562	0
16/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.22875	0.23862	0
16/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.62304	0.60945	0
16/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.25074	0.26245	0
16/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.59749	0.58442	0
16/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.27519	0.28742	0
16/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.12133	0.11794	0
16/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.38893	0.41054	0
16/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.11008	0.10721	0
16/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.42768	0.44981	0
16/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.09996	0.09755	0
16/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.46756	0.49015	0
16/04/2012	£ / R On 14-December-12			Foreign Exchange Future	13.04770	13.03070	0
16/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.63700	1.62000	0
16/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.01000	0.01100	24,000
16/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.58100	1.56500	0
16/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.04200	0.04400	6,000
16/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.96000	0.94300	0
16/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.03300	0.03400	0
16/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.91300	0.89600	0
16/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.03600	0.03700	0
16/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.86700	0.84900	0
16/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.04000	0.04000	0
16/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.94200	0.93200	0
16/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.29500	0.30200	0
16/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.91300	0.90400	0
16/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.31600	0.32400	0
16/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.40400	0.39400	24,000
16/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.17700	0.18500	0
16/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.88500	0.87700	0
16/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.33800	0.34700	0
16/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.31500	0.31200	0
16/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.82600	0.84100	0
16/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.30300	0.30000	0
16/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.86400	0.87900	0

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16/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.29100	0.28800	0
16/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.90200	0.91700	0
16/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10290	0.10180	0
16/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01856	0.01760	0
16/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00016	0.00020	0
16/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01985	0.01884	0
16/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00035	0.00044	0
16/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00961	0.00893	0
16/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00121	0.00153	0
16/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01147	0.01072	0
16/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00197	0.00232	0
16/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00411	0.00354	0
16/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00221	0.00264	0
16/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00399	0.00372	0
16/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00559	0.00632	0
16/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00596	0.00557	0
16/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00646	0.00717	0
16/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00098	0.00082	0
16/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00908	0.00992	0
16/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00023	0.00020	0
16/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01833	0.01930	0
16/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.18360	11.16090	500
16/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.22900	1.21200	0
16/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.03000	0.03300	10,200
16/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.91000	0.89200	0
16/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01000	0.01200	1,000
16/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.96500	0.93400	0
16/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.06600	0.05500	1,625
16/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.72000	0.70400	0
16/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.02000	0.02400	1,000
16/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.67300	0.65900	0
16/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.02300	0.02900	5,120
16/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.49600	0.48600	5,120
16/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.04600	0.05600	0
16/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.32000	0.31400	1,000
16/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.12000	0.13400	0
16/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.71900	0.70300	0
16/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.26000	0.26400	0
16/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.29000	0.28500	0
16/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.14000	0.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.69200	0.67600	0
16/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.28300	0.28700	0
16/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.26300	0.25800	0
16/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.16300	0.17800	0
16/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.66500	0.64900	0
16/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.30600	0.31000	0
16/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.23700	0.23300	0
16/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.18700	0.20300	0
16/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.19400	0.19000	15,360
16/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.24400	0.26000	0
16/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.37400	0.34000	0
16/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.40100	0.38600	0
16/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.35100	0.31700	0
16/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.42800	0.41300	0
16/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.32900	0.32300	0
16/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.45600	0.46900	0
16/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.72600	0.71800	0
16/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	0.98500	1.00000	0
16/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.71100	0.70200	0
16/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.02000	1.03400	0
16/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.69600	0.68700	0
16/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.05500	1.06900	0
16/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.39880	9.38850	0
16/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.40700	2.39700	0
16/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25800	0.25900	0
16/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.36400	2.35400	0
16/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26500	0.26600	0
16/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.32100	2.31100	0
16/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27200	0.27300	0
16/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.67100	0.65800	0
16/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01000	0.01200	0
16/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.62400	0.61000	0
16/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01300	0.01400	0
16/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.57600	0.56400	0
16/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.01500	0.01800	0
16/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.50100	0.49400	0
16/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20700	0.21500	0
16/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.47200	0.46500	0
16/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22800	0.23600	0
16/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.44500	0.43800	0

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16/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.25100	0.25900	0
16/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.32000	0.31500	0
16/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.21200	0.22100	0
16/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.29500	0.29000	0
16/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.23700	0.24600	0
16/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.27100	0.26600	0
16/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.26300	0.27200	0
16/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.18900	8.19660	0
16/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.51700	0.52300	0
16/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.07500	0.07400	0
16/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.47900	0.48500	0
16/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.08700	0.08600	0
16/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.56600	0.57200	0
16/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.13100	0.12900	0
16/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.44400	0.44900	0
16/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.10200	0.10000	0
16/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.53100	0.53600	0
16/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.14600	0.14300	0
16/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.49900	0.50400	0
16/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.16400	0.16100	0
16/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.11300	0.12100	0
16/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.20300	0.20400	0
16/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.09700	0.10500	0
16/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.23700	0.23800	0
16/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.08300	0.09100	0
16/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.27300	0.27400	0
16/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.08550	0.08320	12,500
16/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.16470	0.15510	5,670
16/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.21150	0.20330	8,000
16/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.01160	0.01200	8,000
16/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.20960	0.21660	16,000
16/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00550	0.00610	16,000
16/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.00140	8.98480	0
16/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.74400	0.74000	0
16/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19800	0.21100	0
16/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.71200	0.70800	0
16/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.21600	0.22900	0
16/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.68100	0.67800	0
16/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.23500	0.24900	0
16/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.43400	0.43500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.26500	0.28300	0
16/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.41000	0.41100	0
16/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.29100	0.30900	0
16/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.38700	0.38900	0
16/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.31800	0.33700	0
16/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.10900	0.11100	0
16/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.42400	0.44100	0
16/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.09800	0.10000	0
16/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.46300	0.48000	0
16/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.08900	0.09100	0
16/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.50400	0.52100	0
16/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.65760	6.68340	0
16/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.48700	0.50800	0
16/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.06900	0.06300	0
16/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.44700	0.46800	0
16/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.07900	0.07300	0
16/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.32500	0.34900	0
16/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.02300	0.02200	0
16/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.51000	0.52700	0
16/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.14000	0.13100	0
16/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.41100	0.42900	0
16/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.09300	0.08400	0
16/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.28300	0.30600	0
16/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.03100	0.02900	0
16/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.47600	0.49300	0
16/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.15600	0.14700	0
16/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.24300	0.26500	0
16/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.04100	0.03800	0
16/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.44400	0.46100	0
16/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.17400	0.16500	0
16/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.30080	1.29990	0
16/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.17040	0.16900	0
16/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00080	0.00080	0
16/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.12140	0.12010	0
16/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00180	0.00190	0
16/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.13420	0.13310	0
16/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01000	0.01020	0
16/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.14300	0.14240	0
16/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02020	0.02050	0
16/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.07750	0.07650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00790	0.00830	0
16/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.09670	0.09550	0
16/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02250	0.02260	0
16/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.10930	0.10880	0
16/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.03650	0.03690	0
16/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.06710	0.06640	0
16/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.04290	0.04350	0
16/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.08280	0.08250	0
16/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.06000	0.06060	0
17/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.12250	10.28690	0
17/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.11800	1.28400	4,850
17/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00300	0.00200	0
17/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.87100	1.03600	0
17/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00600	0.00400	2,000
17/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.82200	0.98700	0
17/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00700	0.00500	20,100
17/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.86700	1.02400	16,000
17/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.04600	0.03500	9,200
17/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.82400	0.97900	0
17/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.05300	0.04000	0
17/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.78300	0.93300	0
17/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.06200	0.04400	0
17/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.74200	0.88900	37,000
17/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.07100	0.05000	0
17/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.59000	0.72400	0
17/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.11900	0.08500	246
17/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.63700	0.76000	0
17/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.21200	0.16500	0
17/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.61000	0.72700	0
17/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.23500	0.18200	0
17/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.58400	0.69600	0
17/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.25900	0.20100	0
17/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.65300	0.75700	0
17/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.36500	0.29600	0
17/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.63100	0.73000	0
17/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.39300	0.31900	0
17/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.53100	1.64600	200
17/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.48300	0.43300	0
17/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.57100	0.66100	0
17/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.48300	0.40000	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.10000	0.14800	10,000
17/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.43500	0.31600	0
17/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.21100	0.26400	2,500
17/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.64000	0.52500	0
17/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.32700	1.41500	0
17/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.72900	0.65200	0
17/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.30800	1.39400	0
17/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.76000	0.68100	0
17/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.29000	1.37500	0
17/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.79200	0.71200	0
17/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.17200	0.21400	2,000
17/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.80100	0.67500	4,000
17/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04500	0.06400	0
17/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.83000	0.68200	0
17/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.03800	0.05400	0
17/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.92300	0.77200	132
17/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.14200	0.17600	0
17/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.97100	0.83700	1,500
17/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03200	0.04600	5,000
17/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.01700	0.86400	0
17/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.59600	0.66900	0
17/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.14000	1.03800	0
17/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.58300	0.65400	0
17/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.17700	1.07300	0
17/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.57100	0.64000	0
17/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.21500	1.10900	0
17/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.30400	0.35400	180
17/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.21600	1.09300	0
17/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.90500	2.00400	0
17/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.93300	0.86700	0
17/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.88200	1.98400	0
17/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.96000	0.89700	0
17/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.86000	1.96500	0
17/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.98800	0.92800	0
17/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.07480	8.24550	0
17/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.52403	0.64817	0
17/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.15353	0.10907	0
17/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.49471	0.61219	0
17/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.17421	0.12309	0
17/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.46684	0.57739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.19634	0.13829	0
17/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.54848	0.65105	0
17/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.29688	0.22875	0
17/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.52538	0.62304	0
17/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.32378	0.25074	0
17/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.50336	0.59749	0
17/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.35176	0.27519	0
17/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.08236	0.12133	0
17/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.51686	0.38893	0
17/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07504	0.11008	0
17/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.55954	0.42768	0
17/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.06849	0.09996	0
17/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.60299	0.46756	0
17/04/2012	£ / R On 14-December-12			Foreign Exchange Future	12.84450	13.04770	0
17/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.44100	1.63700	0
17/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.01300	0.01000	24,000
17/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.38500	1.58100	0
17/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.04700	0.04200	6,000
17/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.77000	0.96000	0
17/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.04200	0.03300	0
17/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.72400	0.91300	0
17/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.04600	0.03600	0
17/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.67800	0.86700	0
17/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.05000	0.04000	0
17/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.81800	0.94200	0
17/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.37400	0.29500	0
17/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.79200	0.91300	0
17/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.39800	0.31600	0
17/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.29300	0.40400	0
17/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.26500	0.17700	0
17/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.76800	0.88500	0
17/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.42400	0.33800	0
17/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.26400	0.31500	0
17/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.97600	0.82600	0
17/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.25400	0.30300	24,000
17/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.01600	0.86400	0
17/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.24400	0.29100	0
17/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.05600	0.90200	0
17/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10030	0.10290	0
17/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01611	0.01856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00021	0.00016	0
17/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01740	0.01985	0
17/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00050	0.00035	0
17/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00769	0.00961	0
17/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00179	0.00121	0
17/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00952	0.01147	0
17/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00262	0.00197	0
17/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00282	0.00411	0
17/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00332	0.00221	0
17/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00304	0.00399	0
17/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00714	0.00559	0
17/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00483	0.00596	0
17/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00793	0.00646	0
17/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00061	0.00098	0
17/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01111	0.00908	0
17/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00013	0.00023	0
17/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02063	0.01833	0
17/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.00930	11.18360	500
17/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.08100	1.22900	0
17/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.04300	0.03000	10,200
17/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.75800	0.91000	0
17/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01700	0.01000	1,000
17/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.82800	0.96500	0
17/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.09000	0.06600	1,625
17/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.57400	0.72000	0
17/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.03300	0.02000	1,000
17/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.52900	0.67300	0
17/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.03800	0.02300	5,120
17/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.37800	0.49600	5,120
17/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.08700	0.04600	0
17/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.23100	0.32000	1,000
17/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.19000	0.12000	0
17/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.62000	0.71900	0
17/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.32600	0.26000	0
17/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.20700	0.29000	0
17/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.21600	0.14000	0
17/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.59600	0.69200	0
17/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.35200	0.28300	0
17/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.18700	0.26300	0
17/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.24600	0.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.57200	0.66500	0
17/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.37800	0.30600	0
17/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16900	0.23700	0
17/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.27800	0.18700	0
17/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.13800	0.19400	15,360
17/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.34700	0.24400	0
17/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.32300	0.37400	0
17/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.51100	0.40100	0
17/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.30300	0.35100	0
17/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.54100	0.42800	0
17/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.28400	0.32900	0
17/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.57200	0.45600	0
17/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.66900	0.72600	0
17/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.10300	0.98500	0
17/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.65500	0.71100	0
17/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.13900	1.02000	0
17/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.64100	0.69600	0
17/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.17500	1.05500	0
17/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.31040	9.39880	0
17/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.32100	2.40700	0
17/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26100	0.25800	0
17/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.27800	2.36400	0
17/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26800	0.26500	0
17/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.23500	2.32100	0
17/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27500	0.27200	0
17/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.54400	0.67100	0
17/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01700	0.01000	0
17/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.49800	0.62400	0
17/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.02100	0.01300	0
17/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.45200	0.57600	0
17/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.02500	0.01500	0
17/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.42000	0.50100	0
17/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.26100	0.20700	0
17/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.39400	0.47200	0
17/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.28500	0.22800	0
17/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.37000	0.44500	0
17/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.31100	0.25100	0
17/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.25100	0.32000	0
17/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.27700	0.21200	0
17/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.23100	0.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.30700	0.23700	0
17/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.21300	0.27100	0
17/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.33900	0.26300	0
17/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.12920	8.18900	0
17/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.47200	0.51700	0
17/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.08600	0.07500	0
17/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.43600	0.47900	0
17/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.10000	0.08700	0
17/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.51900	0.56600	0
17/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.14300	0.13100	0
17/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.40300	0.44400	0
17/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.11700	0.10200	0
17/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.48800	0.53100	0
17/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.16200	0.14600	0
17/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.45800	0.49900	0
17/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.18200	0.16400	0
17/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.09200	0.11300	0
17/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.23600	0.20300	0
17/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.07900	0.09700	0
17/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.27300	0.23700	0
17/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06800	0.08300	0
17/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.31200	0.27300	0
17/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.02980	0.08550	12,500
17/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.10600	0.16470	5,670
17/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.21840	0.21150	8,000
17/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.01890	0.01160	8,000
17/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.30030	0.20960	0
17/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00720	0.00550	16,000
17/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.86620	9.00140	0
17/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.65600	0.74400	0
17/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.24500	0.19800	0
17/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.62900	0.71200	0
17/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.26800	0.21600	0
17/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.60400	0.68100	0
17/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.29300	0.23500	0
17/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.36900	0.43400	0
17/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.33300	0.26500	0
17/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.34900	0.41000	0
17/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.36300	0.29100	0
17/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.33000	0.38700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.39400	0.31800	0
17/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.08100	0.10900	0
17/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.52500	0.42400	0
17/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.07300	0.09800	0
17/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.56700	0.46300	0
17/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.06600	0.08900	0
17/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.61000	0.50400	0
17/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.53870	6.65760	0
17/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.39100	0.48700	0
17/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.09100	0.06900	0
17/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.35600	0.44700	0
17/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.10600	0.07900	0
17/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.22600	0.32500	0
17/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04200	0.02300	0
17/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.42500	0.51000	0
17/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17400	0.14000	0
17/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.32400	0.41100	0
17/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.12400	0.09300	0
17/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.19000	0.28300	0
17/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05600	0.03100	0
17/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.39500	0.47600	0
17/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19400	0.15600	0
17/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.15700	0.24300	0
17/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07300	0.04100	0
17/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.36700	0.44400	0
17/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21600	0.17400	0
17/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.27660	1.30080	0
17/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14740	0.17040	0
17/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00120	0.00080	0
17/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09940	0.12140	0
17/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00320	0.00180	0
17/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.11440	0.13420	0
17/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01390	0.01000	0
17/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.12440	0.14300	0
17/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02580	0.02020	0
17/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05890	0.07750	0
17/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.01270	0.00790	0
17/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.08010	0.09670	0
17/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02960	0.02250	0
17/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.09400	0.10930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.04540	0.03650	0
17/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05510	0.06710	0
17/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.05460	0.04290	0
17/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.07060	0.08280	0
17/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.07200	0.06000	0
18/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.13560	10.12250	0
18/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.13000	1.11800	4,850
18/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
18/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.88300	0.87100	0
18/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00500	0.00600	2,000
18/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.83300	0.82200	0
18/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00500	0.00700	20,100
18/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.88000	0.86700	16,000
18/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.04800	0.04600	9,200
18/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.83500	0.82400	0
18/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.05300	0.05300	0
18/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.79300	0.78300	0
18/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.06100	0.06200	0
18/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.75200	0.74200	37,000
18/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.07000	0.07100	0
18/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.59800	0.59000	0
18/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.11600	0.11900	246
18/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.64400	0.63700	0
18/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.20800	0.21200	0
18/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.61300	0.61000	0
18/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.22700	0.23500	0
18/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.58700	0.58400	0
18/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.25100	0.25900	0
18/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.65500	0.65300	0
18/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.35500	0.36500	0
18/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.63300	0.63100	0
18/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.38300	0.39300	0
18/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.53700	1.53100	200
18/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.47600	0.48300	0
18/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.57200	0.57100	0
18/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.47200	0.48300	180
18/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09800	0.10000	10,000
18/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.42000	0.43500	0
18/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.21000	0.21100	2,500
18/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.62800	0.64000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.33100	1.32700	0
18/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.72000	0.72900	0
18/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.31200	1.30800	0
18/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.75100	0.76000	0
18/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.29400	1.29000	0
18/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.78300	0.79200	0
18/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.17100	0.17200	2,000
18/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.78900	0.80100	4,000
18/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04100	0.04500	0
18/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.81300	0.83000	0
18/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.03500	0.03800	0
18/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.90700	0.92300	132
18/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.14100	0.14200	0
18/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.95900	0.97100	1,500
18/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.02900	0.03200	5,000
18/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.00100	1.01700	0
18/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.59900	0.59600	0
18/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.13000	1.14000	0
18/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.58600	0.58300	0
18/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.16700	1.17700	0
18/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.57400	0.57100	0
18/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.20500	1.21500	0
18/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.30600	0.30400	180
18/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.20600	1.21600	0
18/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.91100	1.90500	0
18/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.92500	0.93300	0
18/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.88800	1.88200	0
18/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.95200	0.96000	0
18/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.86600	1.86000	0
18/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.98000	0.98800	0
18/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.08650	8.07480	0
18/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.52747	0.52403	0
18/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.14537	0.15353	0
18/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.49756	0.49471	0
18/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.16546	0.17421	0
18/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.46913	0.46684	0
18/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.18703	0.19634	0
18/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.55072	0.54848	0
18/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.28742	0.29688	0
18/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.52735	0.52538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.31405	0.32378	0
18/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.50508	0.50336	0
18/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.34178	0.35176	0
18/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.07929	0.08236	0
18/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.50169	0.51686	0
18/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07186	0.07504	0
18/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.54426	0.55954	0
18/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.06524	0.06849	0
18/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.58764	0.60299	0
18/04/2012	£ / R On 14-December-12			Foreign Exchange Future	12.93990	12.84450	0
18/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.53500	1.44100	0
18/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.01200	0.01300	24,000
18/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.47900	1.38500	0
18/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.04600	0.04700	6,000
18/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.85800	0.77000	0
18/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.03500	0.04200	0
18/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.81100	0.72400	0
18/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.03800	0.04600	0
18/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.76500	0.67800	0
18/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.04200	0.05000	0
18/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.87000	0.81800	0
18/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.33000	0.37400	0
18/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.84300	0.79200	0
18/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.35300	0.39800	0
18/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.33600	0.29300	0
18/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.21300	0.26500	0
18/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.81700	0.76800	0
18/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.37700	0.42400	0
18/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.27400	0.26400	0
18/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.89100	0.97600	0
18/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.26300	0.25400	24,000
18/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.93000	1.01600	0
18/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.25200	0.24400	0
18/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.96900	1.05600	0
18/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09980	0.10030	0
18/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01556	0.01611	0
18/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00026	0.00021	0
18/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01700	0.01740	0
18/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00060	0.00050	0
18/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00732	0.00769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00202	0.00179	0
18/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00921	0.00952	0
18/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00281	0.00262	0
18/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00261	0.00282	0
18/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00371	0.00332	0
18/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00288	0.00304	0
18/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00758	0.00714	0
18/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00465	0.00483	0
18/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00825	0.00793	0
18/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00056	0.00061	0
18/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01166	0.01111	0
18/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00013	0.00013	0
18/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02123	0.02063	0
18/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.01520	11.00930	500
18/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.07000	1.08100	0
18/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.03200	0.04300	10,200
18/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.75900	0.75800	0
18/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01700	0.01700	1,000
18/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.81100	0.82800	0
18/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.07300	0.09000	1,625
18/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.57600	0.57400	0
18/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.03400	0.03300	1,000
18/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.53100	0.52900	0
18/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.03900	0.03800	5,120
18/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.37700	0.37800	5,120
18/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.08500	0.08700	0
18/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.22500	0.23100	1,000
18/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.18300	0.19000	0
18/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.61300	0.62000	0
18/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.31800	0.32600	0
18/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.20100	0.20700	0
18/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.20900	0.21600	0
18/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.58700	0.59600	0
18/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.34200	0.35200	0
18/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.18000	0.18700	0
18/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.23800	0.24600	0
18/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.56300	0.57200	0
18/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.36800	0.37800	0
18/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16200	0.16900	0
18/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.27000	0.27800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.13000	0.13800	15,360
18/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.33800	0.34700	0
18/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.29500	0.32300	0
18/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.48300	0.51100	0
18/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.27500	0.30300	0
18/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.51300	0.54100	0
18/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.25600	0.28400	0
18/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.54400	0.57200	0
18/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.64700	0.66900	0
18/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.07500	1.10300	0
18/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.63300	0.65500	0
18/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.11100	1.13900	0
18/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.61900	0.64100	0
18/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.14700	1.17500	0
18/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.29550	9.31040	0
18/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.31200	2.32100	0
18/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26700	0.26100	0
18/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.27000	2.27800	0
18/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27500	0.26800	0
18/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.22700	2.23500	0
18/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28200	0.27500	0
18/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.53900	0.54400	0
18/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01600	0.01700	0
18/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.49200	0.49800	0
18/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01900	0.02100	0
18/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.44700	0.45200	0
18/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.02400	0.02500	0
18/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.41700	0.42000	0
18/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.26300	0.26100	0
18/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.39200	0.39400	0
18/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.28800	0.28500	0
18/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.36800	0.37000	0
18/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.31400	0.31100	0
18/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.24800	0.25100	0
18/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.27900	0.27700	0
18/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.22800	0.23100	0
18/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.30900	0.30700	0
18/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.21000	0.21300	0
18/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.34100	0.33900	0
18/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.12940	8.12920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.46800	0.47200	0
18/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.08300	0.08600	0
18/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.43300	0.43600	0
18/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.09800	0.10000	0
18/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.51700	0.51900	0
18/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.14100	0.14300	0
18/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.39900	0.40300	0
18/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.11400	0.11700	0
18/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.48500	0.48800	0
18/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.15900	0.16200	0
18/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.45500	0.45800	0
18/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.17900	0.18200	0
18/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.08800	0.09200	0
18/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.23200	0.23600	0
18/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.07500	0.07900	0
18/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.26900	0.27300	0
18/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06400	0.06800	0
18/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.30800	0.31200	0
18/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.02930	0.02980	12,500
18/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.10960	0.10600	5,670
18/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.23230	0.21840	8,000
18/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.01350	0.01890	8,000
18/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.24340	0.30030	0
18/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00560	0.00720	16,000
18/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.86610	8.86620	0
18/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.65900	0.65600	0
18/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.24900	0.24500	0
18/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.63200	0.62900	0
18/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.27200	0.26800	0
18/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.60600	0.60400	0
18/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.29600	0.29300	0
18/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.36600	0.36900	0
18/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.33100	0.33300	0
18/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.34500	0.34900	0
18/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.36000	0.36300	0
18/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.32600	0.33000	0
18/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.39100	0.39400	0
18/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.07600	0.08100	0
18/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.52000	0.52500	0
18/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.06800	0.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.56200	0.56700	0
18/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.06100	0.06600	0
18/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.60500	0.61000	0
18/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.52790	6.53870	0
18/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.38200	0.39100	0
18/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.09200	0.09100	0
18/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.34700	0.35600	0
18/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.10700	0.10600	0
18/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.21700	0.22600	0
18/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04300	0.04200	0
18/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.41600	0.42500	0
18/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17500	0.17400	0
18/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.31500	0.32400	0
18/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.12500	0.12400	0
18/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.18100	0.19000	0
18/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05700	0.05600	0
18/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.38600	0.39500	0
18/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19500	0.19400	0
18/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.14800	0.15700	0
18/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07400	0.07300	0
18/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.35800	0.36700	0
18/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21700	0.21600	0
18/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.27850	1.27660	0
18/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14930	0.14740	0
18/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00110	0.00120	0
18/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.10090	0.09940	0
18/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00270	0.00320	0
18/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.11540	0.11440	0
18/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01310	0.01390	0
18/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.12540	0.12440	0
18/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02490	0.02580	0
18/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05960	0.05890	0
18/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.01140	0.01270	0
18/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.08030	0.08010	0
18/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02800	0.02960	0
18/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.09430	0.09400	0
18/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.04380	0.04540	0
18/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05490	0.05510	0
18/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.05260	0.05460	0
18/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.07050	0.07060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.07000	0.07200	0
19/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.16640	10.13560	0
19/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.15700	1.13000	4,850
19/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
19/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.91000	0.88300	0
19/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00500	0.00500	2,000
19/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.86000	0.83300	0
19/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00500	0.00500	20,100
19/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.90100	0.88000	16,000
19/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.04000	0.04800	9,200
19/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.85600	0.83500	0
19/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.04500	0.05300	0
19/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.81300	0.79300	0
19/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.05200	0.06100	0
19/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.77100	0.75200	37,000
19/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.06000	0.07000	0
19/04/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.69100	0.00000	0
19/04/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.08000	0.00000	8,000
19/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.61400	0.59800	0
19/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.10300	0.11600	246
19/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.65800	0.64400	0
19/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.19300	0.20800	0
19/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.62700	0.61300	0
19/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.21200	0.22700	0
19/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.60000	0.58700	0
19/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.23500	0.25100	0
19/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.66600	0.65500	0
19/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.33700	0.35500	0
19/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.64400	0.63300	0
19/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.36500	0.38300	0
19/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.55200	1.53700	200
19/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.46000	0.47600	0
19/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.58100	0.57200	0
19/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.45200	0.47200	180
19/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09900	0.09800	10,000
19/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.39400	0.42000	0
19/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.21100	0.21000	2,500
19/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.60000	0.62800	0
19/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.33700	1.33100	0
19/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.69500	0.72000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.31800	1.31200	0
19/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.72600	0.75100	0
19/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.29900	1.29400	0
19/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.75700	0.78300	0
19/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.17000	0.17100	2,000
19/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.75900	0.78900	4,000
19/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04100	0.04100	0
19/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.78600	0.81300	0
19/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.03400	0.03500	0
19/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.87900	0.90700	132
19/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13900	0.14100	0
19/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.92800	0.95900	1,500
19/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.02900	0.02900	5,000
19/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.97400	1.00100	0
19/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.60200	0.59900	0
19/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.10300	1.13000	0
19/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.58900	0.58600	0
19/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.14000	1.16700	0
19/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.57600	0.57400	0
19/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.17700	1.20500	0
19/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.30600	0.30600	180
19/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.17700	1.20600	0
19/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.92400	1.91100	0
19/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.90800	0.92500	0
19/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.90100	1.88800	0
19/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.93500	0.95200	0
19/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.87800	1.86600	0
19/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.96200	0.98000	0
19/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.11490	8.08650	0
19/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.54210	0.52747	0
19/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.13190	0.14537	0
19/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.51111	0.49756	0
19/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.15091	0.16546	0
19/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.48160	0.46913	0
19/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.17140	0.18703	0
19/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.56217	0.55072	0
19/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.27047	0.28742	0
19/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.53793	0.52735	0
19/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.29623	0.31405	0
19/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.51481	0.50508	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.32311	0.34178	0
19/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.07976	0.07929	0
19/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.47456	0.50169	0
19/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07207	0.07186	0
19/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.51687	0.54426	0
19/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.06524	0.06524	0
19/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.56004	0.58764	0
19/04/2012	£ / R On 14-December-12			Foreign Exchange Future	13.01080	12.93990	0
19/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.60200	1.53500	0
19/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.01000	0.01200	24,000
19/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.54700	1.47900	0
19/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.04400	0.04600	6,000
19/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.92300	0.85800	0
19/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.03100	0.03500	0
19/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.87500	0.81100	0
19/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.03300	0.03800	0
19/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.82800	0.76500	0
19/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.03600	0.04200	0
19/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.91100	0.87000	0
19/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.30100	0.33000	0
19/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.88200	0.84300	0
19/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.32200	0.35300	0
19/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.36900	0.33600	0
19/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.17700	0.21300	0
19/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.85500	0.81700	0
19/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.34500	0.37700	0
19/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.28700	0.27400	0
19/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.83400	0.89100	0
19/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.27500	0.26300	24,000
19/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.87200	0.93000	0
19/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.26400	0.25200	0
19/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.91100	0.96900	0
19/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09980	0.09980	0
19/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01564	0.01556	0
19/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00024	0.00026	0
19/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01694	0.01700	0
19/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00054	0.00060	0
19/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00734	0.00732	0
19/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00194	0.00202	0
19/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00915	0.00921	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00275	0.00281	0
19/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00257	0.00261	0
19/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00357	0.00371	0
19/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00284	0.00288	0
19/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00744	0.00758	0
19/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00458	0.00465	0
19/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00818	0.00825	0
19/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00051	0.00056	0
19/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01151	0.01166	0
19/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00010	0.00013	0
19/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02110	0.02123	0
19/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.06870	11.01520	500
19/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.11700	1.07000	0
19/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02700	0.03200	10,200
19/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.80800	0.75900	0
19/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01400	0.01700	1,000
19/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.85400	0.81100	0
19/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.06400	0.07300	1,625
19/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.62200	0.57600	0
19/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.02800	0.03400	1,000
19/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.57600	0.53100	0
19/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.03200	0.03900	5,120
19/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.41300	0.37700	5,120
19/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.06900	0.08500	0
19/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.25000	0.22500	1,000
19/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.15600	0.18300	0
19/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.64100	0.61300	0
19/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.29400	0.31800	0
19/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.22300	0.20100	0
19/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.17900	0.20900	0
19/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.61500	0.58700	0
19/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.31800	0.34200	0
19/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.19900	0.18000	0
19/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.20500	0.23800	0
19/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.59000	0.56300	0
19/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.34300	0.36800	0
19/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.17800	0.16200	0
19/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.23400	0.27000	0
19/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.14400	0.13000	15,360
19/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.30000	0.33800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.29000	0.29500	0
19/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.42600	0.48300	0
19/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.29600	0.27500	0
19/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.48200	0.51300	0
19/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.27600	0.25600	0
19/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.51200	0.54400	0
19/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.66200	0.64700	0
19/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.03600	1.07500	0
19/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.64700	0.63300	0
19/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.07100	1.11100	0
19/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.63300	0.61900	0
19/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.10700	1.14700	0
19/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.29910	9.29550	0
19/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.31600	2.31200	0
19/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26700	0.26700	0
19/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.27300	2.27000	0
19/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27400	0.27500	0
19/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.23000	2.22700	0
19/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28100	0.28200	0
19/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.54000	0.53900	0
19/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01600	0.01600	0
19/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.49300	0.49200	0
19/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01900	0.01900	0
19/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.44700	0.44700	0
19/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.02300	0.02400	0
19/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.41800	0.41700	0
19/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.26100	0.26300	0
19/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.39200	0.39200	0
19/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.28500	0.28800	0
19/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.36800	0.36800	0
19/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.31100	0.31400	0
19/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.24600	0.24800	0
19/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.27500	0.27900	0
19/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.22600	0.22800	0
19/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.30500	0.30900	0
19/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.20800	0.21000	0
19/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.33700	0.34100	0
19/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.12750	8.12940	0
19/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.46200	0.46800	0
19/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.07900	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.42600	0.43300	0
19/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.09300	0.09800	0
19/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.51100	0.51700	0
19/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.13700	0.14100	0
19/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.39200	0.39900	0
19/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.10900	0.11400	0
19/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.47900	0.48500	0
19/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.15500	0.15900	0
19/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.44800	0.45500	0
19/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.17400	0.17900	0
19/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.08200	0.08800	0
19/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.22900	0.23200	0
19/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06900	0.07500	0
19/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.26600	0.26900	0
19/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05800	0.06400	0
19/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.30500	0.30800	0
19/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03090	0.02930	12,500
19/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.11590	0.10960	5,670
19/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.23500	0.23230	8,000
19/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.01070	0.01350	8,000
19/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.20630	0.24340	0
19/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00430	0.00560	16,000
19/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.91160	8.86610	0
19/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.67700	0.65900	0
19/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.22100	0.24900	0
19/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.64900	0.63200	0
19/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.24300	0.27200	0
19/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.62200	0.60600	0
19/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.26600	0.29600	0
19/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.38300	0.36600	0
19/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.30300	0.33100	0
19/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.36100	0.34500	0
19/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.33100	0.36000	0
19/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.34000	0.32600	0
19/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.36000	0.39100	0
19/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.08300	0.07600	0
19/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.48300	0.52000	0
19/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.07500	0.06800	0
19/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.52500	0.56200	0
19/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.06700	0.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.56700	0.60500	0
19/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.52730	6.52790	0
19/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.37900	0.38200	0
19/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.08900	0.09200	0
19/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.34400	0.34700	0
19/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.10400	0.10700	0
19/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.21500	0.21700	0
19/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04200	0.04300	0
19/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.41300	0.41600	0
19/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17300	0.17500	0
19/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.31200	0.31500	0
19/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.12200	0.12500	0
19/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.17900	0.18100	0
19/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05600	0.05700	0
19/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.38300	0.38600	0
19/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19300	0.19500	0
19/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.14600	0.14800	0
19/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07300	0.07400	0
19/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.35500	0.35800	0
19/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21500	0.21700	0
19/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.28310	1.27850	0
19/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.15320	0.14930	0
19/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00080	0.00110	0
19/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.10450	0.10090	0
19/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00210	0.00270	0
19/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.11840	0.11540	0
19/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01160	0.01310	0
19/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.12790	0.12540	0
19/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02280	0.02490	0
19/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.06240	0.05960	0
19/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.01000	0.01140	0
19/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.08250	0.08030	0
19/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02570	0.02800	0
19/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.09610	0.09430	0
19/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.04100	0.04380	0
19/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05600	0.05490	0
19/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.04920	0.05260	0
19/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.07170	0.07050	0
19/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.06660	0.07000	0
20/04/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.12350	10.16640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.11300	1.15700	4,850
20/04/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
20/04/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.86500	0.91000	0
20/04/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00400	0.00500	2,000
20/04/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.81600	0.86000	0
20/04/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00500	0.00500	20,100
20/04/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.85800	0.90100	16,000
20/04/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.04200	0.04000	9,200
20/04/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.81500	0.85600	0
20/04/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.04900	0.04500	0
20/04/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.77300	0.81300	0
20/04/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.05700	0.05200	0
20/04/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.73200	0.77100	37,000
20/04/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.06600	0.06000	0
20/04/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	0.65300	0.69100	0
20/04/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.08700	0.08000	8,000
20/04/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.57800	0.61400	0
20/04/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.11200	0.10300	246
20/04/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.62500	0.65800	0
20/04/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.20600	0.19300	0
20/04/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.59800	0.62700	0
20/04/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.22900	0.21200	0
20/04/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.57200	0.60000	0
20/04/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.25300	0.23500	0
20/04/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.64000	0.66600	0
20/04/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.35800	0.33700	0
20/04/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.61800	0.64400	0
20/04/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.38600	0.36500	0
20/04/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.53300	1.55200	200
20/04/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.48400	0.46000	0
20/04/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.55700	0.58100	0
20/04/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.47500	0.45200	180
20/04/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.08600	0.09900	10,000
20/04/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.42500	0.39400	0
20/04/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.19800	0.21100	2,500
20/04/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.63200	0.60000	0
20/04/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.32900	1.33700	0
20/04/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.73000	0.69500	0
20/04/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.31000	1.31800	0
20/04/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.76100	0.72600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.29200	1.29900	0
20/04/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.79300	0.75700	0
20/04/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.16000	0.17000	2,000
20/04/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.79400	0.75900	4,000
20/04/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.03600	0.04100	0
20/04/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.82500	0.78600	0
20/04/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.03000	0.03400	0
20/04/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.91900	0.87900	132
20/04/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13100	0.13900	0
20/04/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.96500	0.92800	1,500
20/04/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.02500	0.02900	5,000
20/04/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.01400	0.97400	0
20/04/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.58900	0.60200	0
20/04/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.13700	1.10300	0
20/04/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.57600	0.58900	0
20/04/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.17400	1.14000	0
20/04/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.56400	0.57600	0
20/04/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.21200	1.17700	0
20/04/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.29300	0.30600	180
20/04/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.21100	1.17700	0
20/04/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.90400	1.92400	0
20/04/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.93100	0.90800	0
20/04/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.88200	1.90100	0
20/04/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.95900	0.93500	0
20/04/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.85900	1.87800	0
20/04/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.98600	0.96200	0
20/04/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.06910	8.11490	0
20/04/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.51109	0.54210	0
20/04/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.14589	0.13190	0
20/04/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.48136	0.51111	0
20/04/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.16616	0.15091	0
20/04/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.45313	0.48160	0
20/04/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.18793	0.17140	0
20/04/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.53579	0.56217	0
20/04/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.28989	0.27047	0
20/04/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.51255	0.53793	0
20/04/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.31665	0.29623	0
20/04/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.49042	0.51481	0
20/04/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.34452	0.32311	0
20/04/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.06922	0.07976	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.50852	0.47456	0
20/04/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.06258	0.07207	0
20/04/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.55188	0.51687	0
20/04/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.05669	0.06524	0
20/04/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.59599	0.56004	0
20/04/2012	£ / R On 14-December-12			Foreign Exchange Future	12.98270	13.01080	0
20/04/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.57500	1.60200	0
20/04/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.01000	0.01000	24,000
20/04/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.51900	1.54700	0
20/04/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.04300	0.04400	6,000
20/04/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.89500	0.92300	0
20/04/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.03000	0.03100	0
20/04/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.84800	0.87500	0
20/04/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.03300	0.03300	0
20/04/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.80100	0.82800	0
20/04/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.03600	0.03600	0
20/04/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.89300	0.91100	0
20/04/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.31100	0.30100	0
20/04/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.86500	0.88200	0
20/04/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.33300	0.32200	0
20/04/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.35100	0.36900	0
20/04/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.18600	0.17700	0
20/04/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.83800	0.85500	0
20/04/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.35600	0.34500	0
20/04/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.27800	0.28700	0
20/04/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.85200	0.83400	0
20/04/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.26700	0.27500	24,000
20/04/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.89100	0.87200	0
20/04/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.25600	0.26400	0
20/04/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.93000	0.91100	0
20/04/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09920	0.09980	0
20/04/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01505	0.01564	0
20/04/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00025	0.00024	0
20/04/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01638	0.01694	0
20/04/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00058	0.00054	0
20/04/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00691	0.00734	0
20/04/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00211	0.00194	0
20/04/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00872	0.00915	0
20/04/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00292	0.00275	0
20/04/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00225	0.00257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00385	0.00357	0
20/04/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00264	0.00284	0
20/04/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00784	0.00744	0
20/04/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00434	0.00458	0
20/04/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00854	0.00818	0
20/04/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00043	0.00051	0
20/04/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01203	0.01151	0
20/04/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00008	0.00010	0
20/04/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02168	0.02110	0
20/04/2012	€ / R On 13-December-13			Foreign Exchange Future	11.06040	11.06870	500
20/04/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.12200	1.11700	0
20/04/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.03800	0.02700	10,200
20/04/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.80200	0.80800	0
20/04/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.01500	0.01400	1,000
20/04/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.84800	0.85400	0
20/04/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.06400	0.06400	1,625
20/04/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.61500	0.62200	0
20/04/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.02800	0.02800	1,000
20/04/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.57000	0.57600	0
20/04/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.03300	0.03200	5,120
20/04/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.40600	0.41300	5,120
20/04/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.06900	0.06900	0
20/04/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.24300	0.25000	1,000
20/04/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.15600	0.15600	0
20/04/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.64000	0.64100	0
20/04/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.29900	0.29400	0
20/04/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.21700	0.22300	0
20/04/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.18000	0.17900	0
20/04/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.61400	0.61500	0
20/04/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.32300	0.31800	0
20/04/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.19200	0.19900	0
20/04/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.20500	0.20500	0
20/04/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.58900	0.59000	0
20/04/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.34800	0.34300	0
20/04/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.17200	0.17800	0
20/04/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.23500	0.23400	0
20/04/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.13700	0.14400	15,360
20/04/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.30000	0.30000	0
20/04/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.28600	0.29000	0
20/04/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.42800	0.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.29200	0.29600	0
20/04/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.48400	0.48200	0
20/04/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.27300	0.27600	0
20/04/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.51500	0.51200	0
20/04/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.66200	0.66200	0
20/04/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.04500	1.03600	0
20/04/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.64700	0.64700	0
20/04/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.08000	1.07100	0
20/04/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.63300	0.63300	0
20/04/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.11600	1.10700	0
20/04/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.28560	9.29910	0
20/04/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.29100	2.31600	0
20/04/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25500	0.26700	0
20/04/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.24800	2.27300	0
20/04/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26200	0.27400	0
20/04/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.20500	2.23000	0
20/04/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26900	0.28100	0
20/04/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.52300	0.54000	0
20/04/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.01600	0.01600	0
20/04/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.47600	0.49300	0
20/04/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.01900	0.01900	0
20/04/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.43000	0.44700	0
20/04/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.02300	0.02300	0
20/04/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.40300	0.41800	0
20/04/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.26400	0.26100	0
20/04/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.37800	0.39200	0
20/04/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.28900	0.28500	0
20/04/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.35500	0.36800	0
20/04/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.31600	0.31100	0
20/04/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.23600	0.24600	0
20/04/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.28200	0.27500	0
20/04/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.21700	0.22600	0
20/04/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.31300	0.30500	0
20/04/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.19900	0.20800	0
20/04/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.34500	0.33700	0
20/04/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.09280	8.12750	0
20/04/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.43600	0.46200	0
20/04/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.08700	0.07900	0
20/04/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.40100	0.42600	0
20/04/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.10200	0.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.48600	0.51100	0
20/04/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.14700	0.13700	0
20/04/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.36800	0.39200	0
20/04/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.11900	0.10900	0
20/04/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.45500	0.47900	0
20/04/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.16600	0.15500	0
20/04/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.42500	0.44800	0
20/04/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.18600	0.17400	0
20/04/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07100	0.08200	0
20/04/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.25100	0.22900	0
20/04/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06000	0.06900	0
20/04/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.29000	0.26600	0
20/04/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05000	0.05800	0
20/04/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.33000	0.30500	0
20/04/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.01860	0.03090	12,500
20/04/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.10290	0.11590	5,670
20/04/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.24180	0.23500	8,000
20/04/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.01100	0.01070	8,000
20/04/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.21390	0.20630	0
20/04/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00420	0.00430	16,000
20/04/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.90670	8.91160	0
20/04/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.67900	0.67700	0
20/04/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.22800	0.22100	0
20/04/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.65100	0.64900	0
20/04/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.25000	0.24300	0
20/04/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.62400	0.62200	0
20/04/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.27300	0.26600	0
20/04/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.37900	0.38300	0
20/04/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.30300	0.30300	0
20/04/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.35700	0.36100	0
20/04/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.33100	0.33100	0
20/04/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.33700	0.34000	0
20/04/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.36100	0.36000	0
20/04/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.07500	0.08300	0
20/04/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.47800	0.48300	0
20/04/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.06700	0.07500	0
20/04/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.52000	0.52500	0
20/04/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.06000	0.06700	0
20/04/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.56300	0.56700	0
20/04/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.50600	6.52730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.36000	0.37900	0
20/04/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.09200	0.08900	0
20/04/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.32600	0.34400	0
20/04/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.10800	0.10400	0
20/04/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.19700	0.21500	0
20/04/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04500	0.04200	0
20/04/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.39500	0.41300	0
20/04/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17600	0.17300	0
20/04/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.29400	0.31200	0
20/04/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.12600	0.12200	0
20/04/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.16200	0.17900	0
20/04/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.06000	0.05600	0
20/04/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.36600	0.38300	0
20/04/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19700	0.19300	0
20/04/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.13100	0.14600	0
20/04/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07900	0.07300	0
20/04/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.33800	0.35500	0
20/04/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21900	0.21500	0
20/04/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.27510	1.28310	0
20/04/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14530	0.15320	0
20/04/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00090	0.00080	0
20/04/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09690	0.10450	0
20/04/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00250	0.00210	0
20/04/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.11160	0.11840	0
20/04/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01280	0.01160	0
20/04/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.12170	0.12790	0
20/04/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02460	0.02280	0
20/04/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05570	0.06240	0
20/04/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.01130	0.01000	0
20/04/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.07690	0.08250	0
20/04/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.02810	0.02570	0
20/04/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.09100	0.09610	0
20/04/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.04390	0.04100	0
20/04/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05190	0.05600	0
20/04/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.05310	0.04920	0
20/04/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06770	0.07170	0
20/04/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.07060	0.06660	0
Futures Open Interest							545,800.00
Options Open Interest							301,105.00
Total							846,905.00