



# Currency Futures & Options Monthly Statistics

From: 03/01/2012 To: 31/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.14350	8.19600	234,290
03/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.12400	1.17600	0
03/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.07600	1.12800	0
03/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.17200	1.22400	0
03/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.15800	1.21100	0
03/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.01600	1.06800	30,100
03/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.92300	0.97400	0
03/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.35200	1.40400	0
03/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.96900	1.02100	0
03/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.40100	1.45300	0
03/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.66800	0.71500	0
03/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.41000	0.44600	0
03/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.78900	0.83800	0
03/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.26300	0.29100	0
03/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.45000	1.50200	0
03/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.24700	0.27400	0
03/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.30300	1.35600	0
03/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.38500	0.42000	5,000
03/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.06300	1.11500	10,000
03/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.49900	1.55100	0
03/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.74700	0.79600	0
03/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.29800	0.32900	0
03/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.46400	0.50300	0
03/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.11000	1.16300	0
03/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.54800	1.60100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.49300	0.53400	0
03/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.36100	0.39500	0
03/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.43600	0.47400	0
03/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.31800	0.34900	0
03/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.06900	0.00000	2,000
03/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.17100	0.19100	0
03/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.15200	0.17000	15,860
03/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.16200	0.18000	366
03/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.08800	0.00000	2,000
03/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.59700	1.65000	0
03/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.64700	1.70000	0
03/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.79600	1.84900	0
03/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.04500	2.09800	0
03/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.21800	0.24200	0
03/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.20500	0.22800	0
03/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.14400	0.16100	4,853
03/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.11500	0.12900	100
03/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.18200	0.20300	0
03/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.83100	0.88300	0
03/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.87700	0.92800	0
03/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.25500	1.30700	0
03/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.55800	0.60200	0
03/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.33900	0.37200	0
03/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.70700	0.75500	5,000
03/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.74600	1.79900	0
03/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.99500	2.04800	0
03/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.63000	0.67600	0
03/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.28000	0.30900	6,620
03/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.94500	1.99800	0
03/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.20600	1.25900	0
03/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.52400	0.56700	0
03/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.23200	0.25800	4,850
03/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.69700	1.74900	0
03/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.59300	0.63900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.10000	0.09300	0
03/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00400	0.00300	0
03/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.48900	0.46200	0
03/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13100	0.12100	0
03/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01300	0.01300	0
03/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
03/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.38700	0.36300	0
03/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08700	0.08000	13,860
03/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
03/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
03/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06400	0.05900	2,420
03/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.29600	0.27600	0
03/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.11500	0.10600	0
03/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01200	0.01100	0
03/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03400	0.03200	0
03/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03800	0.03700	0
03/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.63900	0.60700	0
03/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.80100	0.76500	0
03/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.97200	0.93300	0
03/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.56200	0.53200	190
03/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.52500	0.49600	250
03/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
03/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
03/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00400	0.00400	2,420
03/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00400	0.00400	0
03/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.42600	0.00000	0
03/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.19500	0.00000	0
03/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.71900	0.68400	0
03/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.67800	0.64500	176
03/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.75900	0.72400	0
03/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.32500	0.30300	0
03/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.19300	0.17800	0
03/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.26800	0.24900	4,620
03/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.15000	0.13800	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00500	0.00500	0
03/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01700	0.01700	0
03/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.17100	0.15700	0
03/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.35500	0.33300	0
03/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05400	0.05000	0
03/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00600	0.00500	0
03/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.02000	0.01900	0
03/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.24200	0.22400	7,051
03/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01000	0.01000	0
03/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.45400	0.42800	250
03/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00700	0.00600	10,000
03/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.42000	0.39500	0
03/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04600	0.04200	0
03/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.21700	0.20000	0
03/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07500	0.06900	0
03/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00800	0.00700	0
03/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02600	0.02500	0
03/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00900	0.00800	0
03/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03000	0.02800	0
03/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02300	0.02200	0
03/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01500	0.01500	1,000
03/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01500	0.01400	0
03/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01900	0.01800	0
03/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01700	0.01600	0
03/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.24760	8.30190	27,023
03/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.08900	1.13600	0
03/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.04800	1.09500	0
03/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.13000	1.17800	0
03/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.56200	0.59200	0
03/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.52700	1.57900	4,850
03/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.41600	0.44100	0
03/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.37300	0.39500	0
03/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.34700	0.36700	0
03/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.84900	0.81500	132

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.77500	0.74300	0
03/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.66800	0.63900	200
03/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.41400	0.39000	132
03/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02900	0.02700	0
03/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08200	0.07600	0
03/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10000	0.09300	0
03/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09100	0.08400	0
03/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.34620	8.40000	6,256
03/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.27600	1.32000	0
03/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.23800	1.28100	0
03/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.50000	0.51700	0
03/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.40400	0.41800	5,500
03/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.31500	1.36000	16,000
03/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.20000	1.24300	37,000
03/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.42600	0.44000	360
03/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.83200	0.86000	0
03/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.55900	0.57800	0
03/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.81300	0.77800	4,000
03/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.25800	1.21800	0
03/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.38600	0.36000	360
03/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.18000	1.14000	0
03/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11900	0.11000	0
03/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.15400	0.14300	0
03/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.95400	0.91700	1,500
03/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.14200	0.13100	0
03/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.13000	0.12000	0
03/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.44050	8.49590	0
03/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.08700	1.11800	0
03/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.56700	0.58400	540
03/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.94100	0.96700	300
03/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.06100	1.09100	0
03/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.11400	1.14600	0
03/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.32400	0.30000	0
03/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.50100	0.47100	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.37100	0.34500	0
03/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.22700	1.18800	0
03/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.34700	0.32200	0
03/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.52230	8.57770	0
03/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.10500	1.13100	0
03/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.08300	1.10800	0
03/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.12700	1.15500	0
03/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.70000	0.71900	180
03/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.04100	1.06500	0
03/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.61900	0.58700	180
03/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.50500	0.47700	0
03/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.27800	1.24100	0
03/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.56100	0.53000	0
03/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.53300	0.50300	0
03/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.73860	8.79490	659
03/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.08000	1.10600	0
03/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.06400	1.09000	0
03/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.09600	1.12300	0
03/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.28500	1.25600	0
03/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.35300	1.32300	0
03/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.31900	1.28900	0
03/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.24660	9.30180	0
03/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.81700	1.84200	0
03/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.79900	1.82400	0
03/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.83700	1.86100	0
03/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.01400	2.04300	200
03/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.04000	1.00900	0
03/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.76700	0.74100	0
03/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.10200	1.07200	0
03/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.07000	1.04000	0
03/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.37340	10.42860	0
03/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.52800	2.55800	0
03/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.50900	2.54000	0
03/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.54600	2.57600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.32300	1.29700	0
03/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.38600	1.36100	0
03/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.35500	1.32900	0
03/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.14350	8.19600	801
03/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.66784	0.71485	0
03/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.62996	0.67614	0
03/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.70696	0.75472	0
03/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.29836	0.32853	80
03/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.06346	0.05872	0
03/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.35486	0.33253	0
03/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08646	0.08014	0
03/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07434	0.06885	0
03/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.24760	8.30190	0
03/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.46609	0.49270	0
03/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.44879	0.47457	0
03/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.48415	0.51160	0
03/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.53655	0.50970	0
03/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.60119	0.57267	0
03/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.56849	0.54080	0
03/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.68790	12.63350	10,615
03/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.27200	1.22400	0
03/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.22600	1.17900	0
03/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.31900	1.27000	0
03/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.18100	1.13500	0
03/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.87900	0.84000	0
03/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.70700	1.65500	0
03/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.96200	0.92100	0
03/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.59400	0.56800	0
03/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.36700	1.31700	0
03/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.15300	0.15000	9,000
03/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.32800	0.31700	3,000
03/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.83900	0.80100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.45500	0.43700	0
03/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.80400	1.75300	0
03/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.04800	1.00500	0
03/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.60900	1.55800	0
03/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.79900	0.76300	0
03/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.11100	0.13000	768
03/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02100	0.02500	0
03/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.06000	0.07200	0
03/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01600	0.02000	0
03/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.31700	0.35400	3,000
03/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.49000	0.53400	0
03/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.10100	0.11800	9,000
03/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.01500	1.06700	0
03/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02900	0.03400	0
03/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.20600	0.23500	0
03/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07400	0.08800	0
03/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01900	0.02200	768
03/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.09100	0.10700	0
03/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04300	0.05200	0
03/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.03100	0.03700	0
03/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03800	0.04600	0
03/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03400	0.04100	0
03/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.83710	12.78430	2,980
03/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.20400	1.17000	0
03/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.23900	1.20400	0
03/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.16900	1.13600	0
03/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.23200	0.25200	0
03/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.20200	0.22000	0
03/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.21700	0.23600	0
03/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.97710	12.92420	0
03/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.72000	0.72300	0
03/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.70400	0.70700	0
03/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.73600	0.73800	0
03/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.15900	1.21400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.22700	1.28300	0
03/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.19300	1.24900	0
03/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10630	0.10590	4,421
03/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01638	0.01600	0
03/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00746	0.00739	0
03/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02632	0.02593	0
03/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00002	0.00003	0
03/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00116	0.00149	0
03/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00008	0.00010	0
03/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10790	0.10750	0
03/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00657	0.00649	0
03/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00369	0.00368	0
03/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01195	0.01174	0
03/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00205	0.00224	0
03/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01379	0.01418	0
03/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00667	0.00699	0
03/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.61900	10.60230	21,377
03/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.62600	0.62100	0
03/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.59000	0.58600	0
03/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.66300	0.65700	0
03/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.57900	1.56500	0
03/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.52200	0.52000	0
03/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.87100	0.86200	0
03/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.62800	1.61300	0
03/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.78500	0.77800	0
03/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.32500	0.32800	0
03/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.26700	0.27100	0
03/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.49000	0.48900	0
03/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.16800	0.17300	0
03/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.10300	0.10800	0
03/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.21900	0.22300	0
03/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.07800	0.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.20500	0.20900	0
03/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.09600	1.08400	0
03/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.13100	0.13600	0
03/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.25000	0.25400	0
03/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.19200	0.19600	3,400
03/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.09200	0.09600	10,200
03/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.07300	1.09400	0
03/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.43100	0.45200	3,400
03/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.57300	0.59400	0
03/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.81200	0.83400	0
03/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02700	0.03200	0
03/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.53600	0.55700	0
03/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.20900	1.23000	0
03/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.50000	0.52100	0
03/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.98400	1.00600	0
03/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.64900	0.67100	0
03/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17100	0.18700	10,200
03/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.39800	0.41900	0
03/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.30600	0.32600	0
03/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06600	0.07600	0
03/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00900	0.01100	0
03/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05200	0.06000	0
03/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.15300	0.16800	0
03/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01000	0.01300	0
03/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09400	0.10500	0
03/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12100	0.13400	0
03/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10700	0.11900	0
03/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.76740	10.75440	14,005
03/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.71000	0.71000	0
03/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.68400	0.68400	0
03/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.73700	0.73600	0
03/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.32000	0.33200	0
03/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.36700	0.38000	0
03/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34300	0.35600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.91220	10.90060	350
03/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.78600	0.78500	0
03/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.77600	0.77400	0
03/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.76100	0.76000	0
03/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.62400	0.63500	0
03/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.53900	0.54900	0
03/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.59900	0.61000	0
03/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.33560	11.33880	500
03/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.21400	1.22200	0
03/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.19800	1.20500	0
03/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.23100	1.23900	0
03/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.33800	1.34300	0
03/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.40500	1.40900	0
03/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.37100	1.37600	0
03/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.36100	8.24870	28,248
03/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.12800	1.02300	0
03/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.08000	0.97600	0
03/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.17600	1.07000	0
03/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.98500	0.88300	0
03/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.41900	1.31000	0
03/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.67500	0.58900	0
03/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93800	0.83700	0
03/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.37000	1.26200	0
03/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.55700	0.48000	0
03/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.16200	2.05100	0
03/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
03/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.09600	0.13100	0
03/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00900	0.01300	0
03/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02700	0.03800	0
03/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.06400	0.09000	0
03/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00800	0.01100	0
03/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02400	0.03400	0
03/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01500	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01900	0.02700	0
03/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01700	0.02400	0
03/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.39430	8.28560	6,933
03/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87500	0.79700	0
03/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.91300	0.83300	0
03/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.83800	0.76200	0
03/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.14400	0.17600	0
03/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.11900	0.14700	0
03/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.13100	0.16100	0
03/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.42810	8.32160	2,298
03/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.62400	0.57500	0
03/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.60000	0.55200	0
03/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.64900	0.59900	0
03/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.40700	0.46400	0
03/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.45800	0.51700	0
03/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.43200	0.49000	0
03/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.46550	9.34170	0
03/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.52400	2.41500	0
03/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.48300	2.37500	0
03/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.56500	2.45500	0
03/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35000	0.36300	0
03/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36800	0.38300	0
03/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35900	0.37300	0
03/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.04780	8.00870	10
03/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.53500	0.50700	0
03/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.57800	0.54800	0
03/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.49400	0.46700	0
03/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04600	0.05800	0
03/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03000	0.03900	0
03/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03700	0.04800	0
03/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.13650	8.09860	0
03/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.33900	0.32600	0
03/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.36100	0.34600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.32000	0.30700	0
03/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.38400	0.40800	0
03/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.32500	0.34700	0
03/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.35300	0.37700	0
03/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.32950	0.35760	100,000
03/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11490	0.10230	100,000
03/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.13790	0.14750	12,500
03/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.11130	0.11630	12,500
03/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.04540	0.04090	19,481
03/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08250	0.07380	12,987
03/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.72590	8.72900	223
03/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.36700	0.35500	0
03/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.39200	0.38100	0
03/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.34300	0.33100	0
03/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.26700	0.25200	0
03/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21600	0.20200	0
03/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24100	0.22600	0
03/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.85750	8.86420	0
03/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.44400	0.45000	0
03/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.46000	0.46700	0
03/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.42800	0.43400	0
03/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.72100	0.72000	0
03/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.65300	0.65300	0
03/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.68700	0.68600	0
03/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.39850	6.30570	0
03/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.22800	0.18100	0
03/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23400	0.18600	0
03/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22200	0.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.11700	0.16400	0
03/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.10900	0.15400	0
03/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.11300	0.15900	0
03/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.44270	6.34980	0
03/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37100	0.32100	0
03/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34500	0.29700	0
03/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.39800	0.34500	0
03/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.20500	0.24500	0
03/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.25200	0.29700	0
03/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.22800	0.27100	0
03/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
03/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
03/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
03/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
03/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
03/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29190	1.30010	0
03/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10590	0.11370	0
03/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07200	0.07900	0
03/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14700	0.15520	0
03/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00510	0.00510	0
03/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03010	0.02890	0
03/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01400	0.01360	0
03/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.30570	1.31410	0
03/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.17240	0.18020	0
03/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.21380	0.22200	0
03/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.13630	0.14340	0
03/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03060	0.02930	0
03/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00810	0.00790	0
03/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01670	0.01610	0
04/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.21540	8.14350	232,343

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.19300	1.12400	0
04/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.14500	1.07600	0
04/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.24100	1.17200	0
04/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.22800	1.15800	0
04/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.08400	1.01600	30,100
04/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.98900	0.92300	0
04/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.42300	1.35200	0
04/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.03600	0.96900	0
04/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.47200	1.40100	0
04/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.72400	0.66800	0
04/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.44700	0.41000	0
04/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.85000	0.78900	0
04/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.28600	0.26300	0
04/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.52100	1.45000	0
04/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.26900	0.24700	0
04/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.37400	1.30300	0
04/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.42000	0.38500	3,250
04/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.13200	1.06300	10,000
04/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.57000	1.49900	0
04/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.80700	0.74700	0
04/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.32500	0.29800	0
04/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.50600	0.46400	0
04/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.18000	1.11000	0
04/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.62000	1.54800	0
04/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.53800	0.49300	0
04/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.39400	0.36100	0
04/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.47600	0.43600	0
04/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.34700	0.31800	0
04/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.89600	0.83100	0
04/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.94300	0.87700	0
04/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.32500	1.25500	0
04/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.60900	0.55800	0
04/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.37000	0.33900	0
04/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.76500	0.70700	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.81800	1.74600	0
04/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.06700	1.99500	0
04/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.68500	0.63000	0
04/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.07300	0.06900	2,000
04/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.09400	0.08800	2,000
04/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.16400	0.15200	15,860
04/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.17400	0.16200	366
04/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.30500	0.28000	6,620
04/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.01700	1.94500	0
04/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.27600	1.20600	0
04/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.57300	0.52400	0
04/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.25200	0.23200	4,850
04/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.76800	1.69700	0
04/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.64600	0.59300	0
04/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.66900	1.59700	0
04/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.71900	1.64700	0
04/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.86800	1.79600	0
04/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.11700	2.04500	0
04/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.23700	0.21800	0
04/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.22200	0.20500	4,000
04/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.15400	0.14400	4,853
04/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.12300	0.11500	2,100
04/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.19600	0.18200	0
04/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.18500	0.17100	0
04/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.62000	0.67800	176
04/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.69900	0.75900	0
04/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.58100	0.63900	0
04/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.73900	0.80100	0
04/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.90800	0.97200	0
04/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.50700	0.56200	190
04/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.47200	0.52500	250
04/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
04/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
04/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00400	0.00400	2,420



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00400	0.00400	0
04/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.08100	0.10000	0
04/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00300	0.00400	0
04/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.43700	0.48900	0
04/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10800	0.13100	0
04/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01100	0.01300	0
04/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
04/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.34000	0.38700	0
04/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.12900	1.19500	0
04/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.65900	0.71900	0
04/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.35800	1.42600	0
04/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07000	0.08700	13,860
04/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
04/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
04/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05000	0.06400	2,420
04/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.25500	0.29600	0
04/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.09400	0.11500	0
04/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01000	0.01200	0
04/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02800	0.03400	0
04/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03100	0.03800	0
04/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.28200	0.32500	0
04/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.16100	0.19300	0
04/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.22900	0.26800	4,620
04/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.12300	0.15000	250
04/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00500	0.00500	0
04/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01500	0.01700	0
04/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.14100	0.17100	0
04/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.31000	0.35500	0
04/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04200	0.05400	0
04/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00500	0.00600	0
04/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01700	0.02000	0
04/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.20500	0.24200	7,051
04/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00900	0.01000	0
04/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.40400	0.45400	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00600	0.00700	10,000
04/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.37100	0.42000	0
04/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03500	0.04600	0
04/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.18200	0.21700	0
04/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05900	0.07500	0
04/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00700	0.00800	0
04/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02100	0.02600	0
04/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00800	0.00900	0
04/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02400	0.03000	0
04/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01900	0.02300	0
04/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01300	0.01500	1,000
04/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01200	0.01500	0
04/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01600	0.01900	0
04/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01400	0.01700	0
04/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.32000	8.24760	26,738
04/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.14900	1.08900	0
04/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.10700	1.04800	0
04/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.19100	1.13000	0
04/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.59300	0.56200	0
04/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.59500	1.52700	4,850
04/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.43800	0.41600	0
04/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.39100	0.37300	0
04/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.36300	0.34700	0
04/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.79300	0.84900	132
04/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.72100	0.77500	0
04/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.61800	0.66800	200
04/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.37300	0.41400	132
04/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02500	0.02900	0
04/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07100	0.08200	0
04/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08700	0.10000	0
04/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07900	0.09100	0
04/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.42130	8.34620	6,256
04/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.52000	0.50000	0
04/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.58300	0.55900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.41900	0.40400	5,500
04/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.33700	1.27600	0
04/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.29700	1.23800	0
04/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.37700	1.31500	16,000
04/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.25800	1.20000	37,000
04/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.44200	0.42600	360
04/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.86900	0.83200	0
04/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.89900	0.95400	1,500
04/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.76200	0.81300	4,000
04/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.19800	1.25800	0
04/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.34800	0.38600	360
04/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.12100	1.18000	0
04/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10600	0.11900	0
04/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.13700	0.15400	0
04/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12600	0.14200	0
04/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11600	0.13000	0
04/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.51910	8.44050	0
04/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.13200	1.08700	0
04/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.10400	1.06100	0
04/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.16000	1.11400	0
04/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.97700	0.94100	300
04/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.58900	0.56700	540
04/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.17000	1.22700	0
04/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29100	0.32400	0
04/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45800	0.50100	540
04/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.33500	0.37100	0
04/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31300	0.34700	0
04/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.60130	8.52230	0
04/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.14100	1.10500	0
04/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.11800	1.08300	0
04/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.16500	1.12700	0
04/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.72500	0.70000	180
04/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.07400	1.04100	0
04/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.57300	0.61900	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.46400	0.50500	0
04/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.22400	1.27800	0
04/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51700	0.56100	0
04/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.49000	0.53300	0
04/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.81560	8.73860	659
04/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.10900	1.08000	0
04/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.09300	1.06400	0
04/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.12600	1.09600	0
04/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.23800	1.28500	0
04/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.30500	1.35300	0
04/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.27100	1.31900	0
04/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.31860	9.24660	0
04/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.83800	1.81700	0
04/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.82100	1.79900	0
04/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.03900	2.01400	200
04/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.85600	1.83700	0
04/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.98700	1.04000	0
04/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.72000	0.76700	0
04/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.05200	1.10200	0
04/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.01900	1.07000	0
04/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.44540	10.37340	0
04/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.55300	2.52800	0
04/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.53600	2.50900	0
04/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.57200	2.54600	0
04/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.27700	1.32300	0
04/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.34100	1.38600	0
04/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.30800	1.35500	0
04/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.21540	8.14350	801
04/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.72441	0.66784	0
04/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.68464	0.62996	0
04/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.32488	0.29836	80
04/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.76532	0.70696	0
04/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.04992	0.06346	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.30948	0.35486	0
04/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06924	0.08646	0
04/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05901	0.07434	0
04/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.32000	8.24760	0
04/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.49096	0.46609	0
04/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.47245	0.44879	0
04/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.51027	0.48415	0
04/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.49027	0.53655	0
04/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.55245	0.60119	0
04/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.52096	0.56849	0
04/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.83380	12.68790	10,613
04/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.41400	1.27200	0
04/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.36600	1.22600	0
04/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.46200	1.31900	0
04/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.31800	1.18100	0
04/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.00400	0.87900	0
04/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.85100	1.70700	0
04/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.09100	0.96200	0
04/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.68800	0.59400	0
04/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.51000	1.36700	0
04/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.94900	1.80400	0
04/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.18100	1.04800	0
04/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.75300	1.60900	0
04/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.17900	0.15300	9,000
04/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.91900	0.79900	0
04/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.96100	0.83900	0
04/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.53300	0.45500	0
04/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.38300	0.32800	3,000
04/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.89500	1.01500	0
04/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.24900	0.31700	3,000
04/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.39900	0.49000	0
04/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07700	0.10100	9,000
04/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.08500	0.11100	768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01900	0.02100	0
04/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04700	0.06000	0
04/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01500	0.01600	0
04/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02600	0.02900	0
04/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.15400	0.20600	0
04/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05700	0.07400	0
04/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01700	0.01900	768
04/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07000	0.09100	0
04/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03400	0.04300	0
04/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02800	0.03100	0
04/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03200	0.03800	0
04/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03000	0.03400	0
04/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.98370	12.83710	2,980
04/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.31300	1.20400	0
04/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.27600	1.16900	0
04/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.35100	1.23900	0
04/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16700	0.20200	0
04/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.19200	0.23200	0
04/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17900	0.21700	0
04/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.12820	12.97710	0
04/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.75300	0.72000	0
04/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.73600	0.70400	0
04/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.77000	0.73600	0
04/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.04200	1.15900	0
04/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.10800	1.22700	0
04/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.07500	1.19300	0
04/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10720	0.10630	4,421
04/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01727	0.01638	0
04/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02722	0.02632	0
04/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00815	0.00746	0
04/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00095	0.00116	0
04/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
04/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00007	0.00008	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10870	0.10790	0
04/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00685	0.00657	0
04/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00380	0.00369	0
04/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01251	0.01195	0
04/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00181	0.00205	0
04/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01310	0.01379	0
04/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00615	0.00667	0
04/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.65140	10.61900	21,377
04/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.64900	0.62600	0
04/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.61300	0.59000	0
04/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.68900	0.66300	0
04/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.61100	1.57900	0
04/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.54300	0.52200	0
04/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.90000	0.87100	0
04/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.66000	1.62800	0
04/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.81300	0.78500	0
04/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.34100	0.32500	0
04/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.27800	0.26700	0
04/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.51100	0.49000	0
04/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.17500	0.16800	0
04/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.10600	0.10300	0
04/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.22800	0.21900	0
04/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.08000	0.07800	0
04/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.21300	0.20500	0
04/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.12700	1.09600	0
04/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.13500	0.13100	0
04/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.26000	0.25000	0
04/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.09500	0.09200	10,200
04/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.19900	0.19200	3,400
04/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.04400	1.07300	0
04/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.40900	0.43100	3,400
04/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.54800	0.57300	0
04/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.78400	0.81200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02600	0.02700	0
04/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.51200	0.53600	0
04/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.17900	1.20900	0
04/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.47700	0.50000	0
04/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.95500	0.98400	0
04/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.62400	0.64900	0
04/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.16000	0.17100	10,200
04/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.37700	0.39800	0
04/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.29000	0.30600	0
04/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06200	0.06600	0
04/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00900	0.00900	0
04/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04900	0.05200	0
04/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.14200	0.15300	0
04/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01000	0.01000	0
04/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08800	0.09400	0
04/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11200	0.12100	0
04/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09800	0.10700	0
04/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.79890	10.76740	14,099
04/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.72800	0.71000	0
04/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.70100	0.68400	0
04/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.75500	0.73700	0
04/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.30600	0.32000	0
04/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.35200	0.36700	0
04/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.32900	0.34300	0
04/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.94670	10.91220	350
04/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.76900	0.78600	0
04/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.77900	0.76100	0
04/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.79500	0.77600	0
04/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.52400	0.53900	0
04/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.60800	0.62400	0
04/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.54800	0.59900	0
04/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.37280	11.33560	500
04/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.22900	1.21400	0
04/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.21100	1.19800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.24700	1.23100	0
04/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.31700	1.33800	0
04/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.38100	1.40500	0
04/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.34900	1.37100	0
04/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.42800	8.36100	28,248
04/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.19200	1.12800	0
04/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.14400	1.08000	0
04/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.24000	1.17600	0
04/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.04800	0.98500	0
04/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.48500	1.41900	0
04/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.73100	0.67500	0
04/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.00000	0.93800	0
04/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.43600	1.37000	0
04/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.22900	2.16200	0
04/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60900	0.55700	0
04/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.08100	0.09600	0
04/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
04/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00800	0.00900	0
04/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02200	0.02700	0
04/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.05300	0.06400	0
04/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00700	0.00800	0
04/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02000	0.02400	0
04/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01200	0.01500	0
04/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01600	0.01900	0
04/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01400	0.01700	0
04/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.46000	8.39430	6,933
04/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.92700	0.87500	0
04/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.88800	0.83800	0
04/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.96600	0.91300	0
04/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.10600	0.11900	0
04/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.12800	0.14400	0
04/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.11700	0.13100	0
04/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.49630	8.42810	2,298

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.66200	0.62400	0
04/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.63600	0.60000	0
04/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.68800	0.64900	0
04/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37800	0.40700	0
04/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.42600	0.45800	0
04/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.40200	0.43200	0
04/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.48770	9.46550	0
04/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.54800	2.52400	0
04/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.50700	2.48300	0
04/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.58900	2.56500	0
04/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35100	0.35000	0
04/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36900	0.36800	0
04/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36000	0.35900	0
04/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.11220	8.04780	10
04/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.59300	0.53500	0
04/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.55000	0.49400	0
04/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.63700	0.57800	0
04/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02500	0.03000	0
04/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03800	0.04600	0
04/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03100	0.03700	0
04/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.20040	8.13650	0
04/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.36900	0.33900	0
04/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.39200	0.36100	0
04/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.34700	0.32000	0
04/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.34700	0.38400	0
04/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.29200	0.32500	0
04/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.31900	0.35300	0
04/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.35640	0.32950	100,000
04/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09730	0.11490	100,000
04/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.16060	0.13790	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.12450	0.11130	12,500
04/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.03100	0.04540	19,481
04/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.06610	0.08250	12,987
04/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.75050	8.72590	223
04/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.37000	0.36700	0
04/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.34500	0.34300	0
04/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.39600	0.39200	0
04/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19600	0.21600	0
04/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24500	0.26700	0
04/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.22000	0.24100	0
04/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.88320	8.85750	0
04/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.45100	0.44400	0
04/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.46700	0.46000	0
04/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.43400	0.42800	0
04/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70100	0.72100	0
04/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63400	0.65300	0
04/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.66800	0.68700	0
04/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.39850	6.39850	0
04/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.22700	0.22800	0
04/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22100	0.22200	0
04/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23300	0.23400	0
04/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.10800	0.10900	0
04/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.11600	0.11700	0
04/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.11200	0.11300	0
04/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.44270	6.44270	0
04/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.36800	0.37100	0
04/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34100	0.34500	0
04/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.39500	0.39800	0
04/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.20200	0.20500	0
04/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.24800	0.25200	0
04/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.22500	0.22800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
04/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
04/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
04/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
04/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
04/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.30190	1.29190	0
04/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11340	0.10590	0
04/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15590	0.14700	0
04/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07790	0.07200	0
04/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02600	0.03010	0
04/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00400	0.00510	0
04/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01150	0.01400	0
04/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.31650	1.30570	0
04/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.18090	0.17240	0
04/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22340	0.21380	0
04/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.14350	0.13630	0
04/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02700	0.03060	0
04/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00690	0.00810	0
04/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01440	0.01670	0
05/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.28410	8.21540	233,340
05/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.25900	1.19300	0
05/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.21100	1.14500	0
05/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.30800	1.24100	0
05/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.29400	1.22800	0
05/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.14900	1.08400	30,100
05/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.05400	0.98900	0
05/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.49000	1.42300	0
05/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.10100	1.03600	0
05/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.53900	1.47200	0
05/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.78100	0.72400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.48800	0.44700	0
05/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.91300	0.85000	0
05/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.31400	0.28600	0
05/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.58900	1.52100	0
05/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.29500	0.26900	0
05/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.44100	1.37400	0
05/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.45900	0.42000	3,250
05/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.19700	1.13200	10,000
05/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.63800	1.57000	0
05/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86700	0.80700	0
05/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.35700	0.32500	0
05/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.55100	0.50600	0
05/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.24600	1.18000	0
05/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.68700	1.62000	0
05/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.58700	0.53800	0
05/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.43100	0.39400	0
05/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.51900	0.47600	0
05/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.38000	0.34700	0
05/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.95900	0.89600	0
05/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.00600	0.94300	0
05/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.39200	1.32500	0
05/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.66100	0.60900	0
05/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.07900	0.07300	2,000
05/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.26000	0.23700	0
05/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.24400	0.22200	4,000
05/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.17000	0.15400	4,853
05/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.13500	0.12300	2,100
05/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.21600	0.19600	0
05/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.20300	0.18500	0
05/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.18000	0.16400	15,860
05/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.19100	0.17400	366
05/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.10200	0.09400	2,000
05/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.40500	0.37000	0
05/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.82300	0.76500	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.88600	1.81800	0
05/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.13500	2.06700	0
05/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.74000	0.68500	0
05/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.33500	0.30500	6,620
05/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.08600	2.01700	0
05/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34300	1.27600	0
05/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.62300	0.57300	0
05/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.27700	0.25200	4,850
05/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.83700	1.76800	0
05/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.70000	0.64600	0
05/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.73700	1.66900	0
05/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.78700	1.71900	0
05/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.93600	1.86800	0
05/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.18500	2.11700	0
05/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00200	0
05/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00200	0.00300	0
05/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00300	0.00400	2,420
05/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00300	0.00400	0
05/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.06600	0.08100	0
05/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00300	0.00300	0
05/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.39300	0.43700	0
05/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.08900	0.10800	0
05/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00900	0.01100	0
05/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
05/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.30100	0.34000	0
05/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05600	0.07000	13,860
05/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00200	0
05/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00200	0.00300	0
05/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03900	0.05000	2,420
05/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.22100	0.25500	0
05/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.29500	1.35800	0
05/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.06800	1.12900	0
05/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.60700	0.65900	0
05/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.56900	0.62000	176

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.64600	0.69900	0
05/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.53200	0.58100	0
05/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.68600	0.73900	0
05/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.85100	0.90800	0
05/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.46000	0.50700	190
05/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.42600	0.47200	250
05/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.07700	0.09400	0
05/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00800	0.01000	0
05/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02200	0.02800	0
05/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02500	0.03100	0
05/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.24600	0.28200	0
05/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13500	0.16100	0
05/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.19700	0.22900	4,620
05/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.10300	0.12300	250
05/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00300	0.00500	0
05/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01200	0.01500	0
05/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.11700	0.14100	0
05/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.27300	0.31000	0
05/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03300	0.04200	0
05/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00400	0.00500	0
05/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01300	0.01700	0
05/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17500	0.20500	7,051
05/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00700	0.00900	0
05/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.36100	0.40400	250
05/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00500	0.00600	10,000
05/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.33000	0.37100	0
05/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02900	0.03500	0
05/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.15400	0.18200	0
05/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04700	0.05900	0
05/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00500	0.00700	0
05/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01700	0.02100	0
05/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00600	0.00800	0
05/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02000	0.02400	0
05/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01500	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01000	0.01300	1,000
05/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01000	0.01200	0
05/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01300	0.01600	0
05/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01100	0.01400	0
05/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.39160	8.32000	25,938
05/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.21100	1.14900	0
05/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.16900	1.10700	0
05/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.25400	1.19100	0
05/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.63000	0.59300	0
05/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.66300	1.59500	4,850
05/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.46700	0.43800	0
05/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.41800	0.39100	0
05/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.38800	0.36300	0
05/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.74600	0.79300	132
05/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.67600	0.72100	0
05/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.57500	0.61800	200
05/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.33800	0.37300	132
05/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02100	0.02500	0
05/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06200	0.07100	0
05/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07700	0.08700	0
05/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06900	0.07900	0
05/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.49500	8.42130	6,106
05/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.40000	1.33700	0
05/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.36000	1.29700	0
05/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.44000	1.37700	16,000
05/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.32000	1.25800	37,000
05/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.46800	0.44200	360
05/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.91600	0.86900	0
05/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.61600	0.58300	0
05/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.44400	0.41900	5,500
05/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.55100	0.52000	0
05/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.85600	0.89900	1,500
05/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.72100	0.76200	4,000
05/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.14900	1.19800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.32100	0.34800	360
05/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.07300	1.12100	0
05/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09500	0.10600	0
05/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12500	0.13700	0
05/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11500	0.12600	0
05/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10500	0.11600	0
05/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.59670	8.51910	0
05/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.18600	1.13200	0
05/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.15500	1.10400	0
05/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.21800	1.16000	0
05/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.02300	0.97700	300
05/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.62000	0.58900	540
05/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.12300	1.17000	0
05/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.27100	0.29100	0
05/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.42600	0.45800	540
05/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.30800	0.33500	0
05/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.28900	0.31300	0
05/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.68440	8.60130	0
05/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.19200	1.14100	0
05/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.76100	0.72500	180
05/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.12200	1.07400	0
05/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.16800	1.11800	0
05/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.21700	1.16500	0
05/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.43300	0.46400	0
05/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.17700	1.22400	0
05/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.48400	0.51700	0
05/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.53800	0.57300	180
05/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.45800	0.49000	0
05/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.91220	8.81560	659
05/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.15900	1.10900	0
05/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.14200	1.09300	0
05/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.17700	1.12600	0
05/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.19300	1.23800	0
05/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.25800	1.30500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.22500	1.27100	0
05/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.44790	9.31860	0
05/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.91800	1.83800	0
05/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.89900	1.82100	0
05/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.12500	2.03900	200
05/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.93700	1.85600	0
05/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.93900	0.98700	0
05/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.67700	0.72000	0
05/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.00100	1.05200	0
05/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.97000	1.01900	0
05/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.52200	10.44540	0
05/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.59700	2.55300	0
05/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.57900	2.53600	0
05/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.61500	2.57200	0
05/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.24300	1.27700	0
05/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.30700	1.34100	0
05/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.27500	1.30800	0
05/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.28410	8.21540	801
05/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.78108	0.72441	0
05/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.73982	0.68464	0
05/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.82339	0.76532	0
05/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.35671	0.32488	80
05/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03929	0.04992	0
05/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.27261	0.30948	0
05/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.05572	0.06924	0
05/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04698	0.05901	0
05/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.39160	8.32000	0
05/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.52282	0.49096	0
05/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.50399	0.47245	0
05/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.54249	0.51027	0
05/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.45089	0.49027	0
05/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.51239	0.55245	0
05/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.48122	0.52096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.82430	12.83380	10,598
05/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.40200	1.41400	0
05/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.35400	1.36600	0
05/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.45000	1.46200	0
05/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.30800	1.31800	0
05/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.99100	1.00400	0
05/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.84000	1.85100	0
05/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.07900	1.09100	0
05/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.67500	0.68800	0
05/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.49900	1.51000	0
05/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.93800	1.94900	0
05/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.16900	1.18100	0
05/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.74200	1.75300	0
05/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.90500	0.91900	0
05/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.18100	0.17900	9,000
05/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.37900	0.38300	3,000
05/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.94700	0.96100	0
05/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.52300	0.53300	0
05/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.24900	0.24900	3,000
05/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.40500	0.39900	0
05/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07300	0.07700	9,000
05/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.90700	0.89500	0
05/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.08100	0.08500	768
05/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01800	0.01900	0
05/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04500	0.04700	0
05/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01400	0.01500	0
05/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02500	0.02600	0
05/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.15100	0.15400	0
05/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05500	0.05700	0
05/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01600	0.01700	768
05/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06700	0.07000	0
05/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03400	0.03400	0
05/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02600	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03000	0.03200	0
05/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02800	0.03000	0
05/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.97800	12.98370	2,980
05/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.29800	1.31300	0
05/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.26200	1.27600	0
05/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.33600	1.35100	0
05/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15800	0.16700	0
05/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18400	0.19200	0
05/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17000	0.17900	0
05/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.12530	13.12820	0
05/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.75400	0.75300	0
05/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.73800	0.73600	0
05/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.77000	0.77000	0
05/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.04500	1.04200	0
05/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.11300	1.10800	0
05/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.07900	1.07500	0
05/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10760	0.10720	4,421
05/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01767	0.01727	0
05/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00846	0.00815	0
05/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02761	0.02722	0
05/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00002	0
05/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00086	0.00095	0
05/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00007	0.00007	0
05/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10920	0.10870	0
05/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00709	0.00685	0
05/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01289	0.01251	0
05/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00394	0.00380	0
05/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01274	0.01310	0
05/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00169	0.00181	0
05/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00589	0.00615	0
05/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.61240	10.65140	21,387
05/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.62000	0.64900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.58400	0.61300	0
05/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.65600	0.68900	0
05/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.57200	1.61100	0
05/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.51600	0.54300	0
05/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.86400	0.90000	0
05/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.62100	1.66000	0
05/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.77900	0.81300	0
05/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.32100	0.34100	0
05/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.26400	0.27800	0
05/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.48500	0.51100	0
05/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.16600	0.17500	0
05/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.10200	0.10600	0
05/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.21600	0.22800	0
05/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.07700	0.08000	0
05/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.20200	0.21300	0
05/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.08900	1.12700	0
05/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.12900	0.13500	0
05/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.24700	0.26000	0
05/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.18900	0.19900	3,400
05/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.09100	0.09500	10,200
05/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.07900	1.04400	0
05/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.43500	0.40900	3,400
05/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.57700	0.54800	0
05/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.81700	0.78400	0
05/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02700	0.02600	0
05/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.54000	0.51200	0
05/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.21500	1.17900	0
05/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.50400	0.47700	0
05/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.99000	0.95500	0
05/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.65400	0.62400	0
05/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17300	0.16000	10,200
05/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.40200	0.37700	0
05/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.30900	0.29000	0
05/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06700	0.06200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00900	0.00900	0
05/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05200	0.04900	0
05/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.15400	0.14200	0
05/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01000	0.01000	0
05/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09400	0.08800	0
05/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12200	0.11200	0
05/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10800	0.09800	0
05/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.76390	10.79890	14,199
05/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.70600	0.72800	0
05/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.68000	0.70100	0
05/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.73300	0.75500	0
05/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31900	0.30600	0
05/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.36600	0.35200	0
05/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34200	0.32900	0
05/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.91500	10.94670	350
05/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.78500	0.76900	0
05/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.76000	0.77900	0
05/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.77500	0.79500	0
05/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.53600	0.52400	0
05/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.62100	0.60800	0
05/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.59600	0.54800	0
05/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.36580	11.37280	500
05/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.22500	1.22900	0
05/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.20700	1.21100	0
05/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.24200	1.24700	0
05/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.31900	1.31700	0
05/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.38400	1.38100	0
05/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.35200	1.34900	0
05/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.42840	8.42800	28,246
05/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.19100	1.19200	0
05/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.14300	1.14400	0
05/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.24000	1.24000	0
05/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.04700	1.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.48500	1.48500	0
05/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.72900	0.73100	0
05/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.99900	1.00000	0
05/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.43500	1.43600	0
05/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60600	0.60900	0
05/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.23000	2.22900	0
05/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00100	0
05/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.07800	0.08100	0
05/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00700	0.00800	0
05/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02100	0.02200	0
05/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.05100	0.05300	0
05/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00700	0.00700	0
05/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01900	0.02000	0
05/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01200	0.01200	0
05/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01500	0.01600	0
05/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01300	0.01400	0
05/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.46330	8.46000	6,933
05/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.92600	0.92700	0
05/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.88700	0.88800	0
05/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.96500	0.96600	0
05/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.10200	0.10600	0
05/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.12400	0.12800	0
05/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.11300	0.11700	0
05/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.50090	8.49630	2,298
05/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.65900	0.66200	0
05/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.63400	0.63600	0
05/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.68500	0.68800	0
05/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37100	0.37800	0
05/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.42000	0.42600	0
05/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.39500	0.40200	0
05/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.48450	9.48770	0
05/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.54600	2.54800	0
05/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.50600	2.50700	0
05/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.58700	2.58900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35300	0.35100	0
05/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37200	0.36900	0
05/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36200	0.36000	0
05/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.11660	8.11220	10
05/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.59700	0.59300	0
05/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64100	0.63700	0
05/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.55400	0.55000	0
05/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03700	0.03800	0
05/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02400	0.02500	0
05/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03000	0.03100	0
05/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.20980	8.20040	0
05/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.37400	0.36900	0
05/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.39700	0.39200	0
05/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.35100	0.34700	0
05/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.34100	0.34700	0
05/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.28700	0.29200	0
05/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.31400	0.31900	0
05/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.39150	0.35640	100,000
05/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08110	0.09730	100,000
05/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.18620	0.16060	12,500
05/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.13860	0.12450	12,500
05/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01980	0.03100	19,481
05/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05210	0.06610	12,987
05/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.71110	8.75050	223
05/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.33900	0.37000	0
05/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.36400	0.39600	0
05/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.31500	0.34500	0
05/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.25400	0.24500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20300	0.19600	0
05/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.22800	0.22000	0
05/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.84540	8.88320	0
05/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.43200	0.45100	0
05/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.41700	0.43400	0
05/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.44800	0.46700	0
05/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.65300	0.63400	0
05/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.72200	0.70100	0
05/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.68700	0.66800	0
05/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.44930	6.39850	0
05/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.26100	0.22700	0
05/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.25400	0.22100	0
05/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.26700	0.23300	0
05/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.09100	0.10800	0
05/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.09800	0.11600	0
05/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.09500	0.11200	0
05/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.49490	6.44270	0
05/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.39800	0.36800	0
05/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.37100	0.34100	0
05/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.42700	0.39500	0
05/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.18200	0.20200	0
05/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.22600	0.24800	0
05/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.20300	0.22500	0
05/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
05/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
05/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
05/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
05/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.31120	1.30190	0
05/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.12070	0.11340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08380	0.07790	0
05/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.16430	0.15590	0
05/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00310	0.00400	0
05/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02260	0.02600	0
05/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00950	0.01150	0
05/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.32590	1.31650	0
05/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.18870	0.18090	0
05/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.23210	0.22340	0
05/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.15030	0.14350	0
05/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02440	0.02700	0
05/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00620	0.00690	0
05/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01280	0.01440	0
06/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.25720	8.28410	235,454
06/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.23200	1.25900	0
06/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.18400	1.21100	0
06/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.28100	1.30800	0
06/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.26700	1.29400	0
06/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.12200	1.14900	30,100
06/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02600	1.05400	0
06/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.46300	1.49000	0
06/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.07400	1.10100	0
06/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.51200	1.53900	0
06/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.75400	0.78100	0
06/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.46400	0.48800	0
06/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88500	0.91300	0
06/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.29400	0.31400	0
06/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.56100	1.58900	0
06/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.27600	0.29500	0
06/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.41400	1.44100	0
06/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.43500	0.45900	3,250
06/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.17000	1.19700	10,000
06/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.61100	1.63800	0
06/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.83900	0.86700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.33500	0.35700	0
06/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.52600	0.55100	0
06/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.21800	1.24600	0
06/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.66000	1.68700	0
06/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.07300	0.07900	2,000
06/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.56000	0.58700	0
06/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.40800	0.43100	0
06/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.49400	0.51900	0
06/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.35800	0.38000	0
06/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.93200	0.95900	0
06/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.97900	1.00600	0
06/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.36500	1.39200	0
06/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.63400	0.66100	0
06/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.38200	0.40500	0
06/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.79600	0.82300	5,000
06/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.85900	1.88600	0
06/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.10800	2.13500	0
06/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.71300	0.74000	0
06/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.31400	0.33500	6,620
06/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.05900	2.08600	0
06/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.31600	1.34300	0
06/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.59700	0.62300	0
06/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.25900	0.27700	4,850
06/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.81000	1.83700	0
06/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.67300	0.70000	0
06/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.71000	1.73700	0
06/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.76000	1.78700	0
06/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.90900	1.93600	0
06/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.15800	2.18500	0
06/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.24300	0.26000	0
06/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.22800	0.24400	4,000
06/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.15700	0.17000	4,853
06/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.12400	0.13500	2,100
06/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.20000	0.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.18800	0.20300	0
06/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.16700	0.18000	15,860
06/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.17700	0.19100	366
06/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.09400	0.10200	2,000
06/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.31600	1.29500	0
06/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.08700	1.06800	0
06/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.62000	0.60700	0
06/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.58100	0.56900	176
06/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.66000	0.64600	0
06/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.54300	0.53200	0
06/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.70000	0.68600	0
06/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.86700	0.85100	0
06/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.47100	0.46000	190
06/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.43600	0.42600	250
06/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
06/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00200	0.00200	0
06/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00300	0.00300	2,420
06/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00300	0.00300	0
06/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.06600	0.06600	0
06/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00300	0.00300	0
06/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.40200	0.39300	0
06/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09000	0.08900	0
06/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00900	0.00900	0
06/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
06/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.30700	0.30100	0
06/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05600	0.05600	13,860
06/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
06/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00200	0.00200	0
06/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03900	0.03900	2,420
06/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.22500	0.22100	0
06/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.07700	0.07700	0
06/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00800	0.00800	0
06/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02200	0.02200	0
06/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02500	0.02500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.25100	0.24600	0
06/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13700	0.13500	0
06/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.20100	0.19700	4,620
06/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.10300	0.10300	250
06/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00300	0.00300	0
06/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01100	0.01200	0
06/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.11900	0.11700	0
06/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.27800	0.27300	0
06/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03200	0.03300	0
06/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00400	0.00400	0
06/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01300	0.01300	0
06/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17800	0.17500	7,051
06/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00700	0.00700	0
06/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.36900	0.36100	250
06/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00400	0.00500	10,000
06/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.33700	0.33000	0
06/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02800	0.02900	0
06/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.15700	0.15400	0
06/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04700	0.04700	0
06/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
06/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01700	0.01700	0
06/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00600	0.00600	0
06/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01900	0.02000	0
06/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01500	0.01500	0
06/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01000	0.01000	1,000
06/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01000	0.01000	0
06/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01300	0.01300	0
06/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01100	0.01100	0
06/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.36430	8.39160	25,948
06/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.18200	1.21100	0
06/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.13900	1.16900	0
06/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.22500	1.25400	0
06/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.60700	0.63000	0
06/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.63500	1.66300	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.44800	0.46700	0
06/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.40000	0.41800	0
06/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.37100	0.38800	0
06/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.75700	0.74600	132
06/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.68600	0.67600	0
06/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.58400	0.57500	200
06/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.34300	0.33800	132
06/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02100	0.02100	0
06/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06100	0.06200	0
06/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07500	0.07700	0
06/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06800	0.06900	0
06/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.46920	8.49500	6,106
06/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.36800	1.40000	0
06/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.32800	1.36000	0
06/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.41000	1.44000	16,000
06/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.28800	1.32000	37,000
06/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.44600	0.46800	360
06/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.88500	0.91600	0
06/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.59000	0.61600	0
06/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.42300	0.44400	5,500
06/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.52600	0.55100	0
06/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.85700	0.85600	1,500
06/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.72100	0.72100	4,000
06/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.15400	1.14900	0
06/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.31600	0.32100	360
06/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.07700	1.07300	0
06/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09100	0.09500	0
06/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11900	0.12500	0
06/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10900	0.11500	0
06/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09900	0.10500	0
06/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.57000	8.59670	0
06/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.14800	1.18600	0
06/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.11900	1.15500	0
06/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.17800	1.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.98700	1.02300	300
06/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.59000	0.62000	540
06/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.12000	1.12300	0
06/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.25800	0.27100	0
06/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.41700	0.42600	540
06/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.29900	0.30800	0
06/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.27800	0.28900	0
06/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.65760	8.68440	0
06/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.15200	1.19200	0
06/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.12900	1.16800	0
06/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.17700	1.21700	0
06/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.72600	0.76100	180
06/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.08300	1.12200	0
06/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.52500	0.53800	180
06/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.41900	0.43300	0
06/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.16800	1.17700	0
06/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.47100	0.48400	0
06/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.44400	0.45800	0
06/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.88550	8.91220	659
06/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.11400	1.15900	0
06/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.09700	1.14200	0
06/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.13100	1.17700	0
06/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.17300	1.19300	0
06/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.23900	1.25800	0
06/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.20600	1.22500	0
06/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.42240	9.44790	0
06/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.86200	1.91800	0
06/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.84300	1.89900	0
06/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.07500	2.12500	200
06/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.88100	1.93700	0
06/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.90900	0.93900	0
06/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.65300	0.67700	0
06/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.97100	1.00100	0
06/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.94000	0.97000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.49650	10.52200	0
06/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.53400	2.59700	0
06/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.51600	2.57900	0
06/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.55300	2.61500	0
06/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.20700	1.24300	0
06/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.27000	1.30700	0
06/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.23800	1.27500	0
06/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.25720	8.28410	796
06/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.75380	0.78108	0
06/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.71269	0.73982	0
06/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.79601	0.82339	0
06/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.33545	0.35671	80
06/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03881	0.03929	0
06/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.27825	0.27261	0
06/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.05549	0.05572	0
06/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04660	0.04698	0
06/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.36430	8.39160	0
06/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.50243	0.52282	0
06/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.48339	0.50399	0
06/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.52155	0.54249	0
06/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.45725	0.45089	0
06/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.51909	0.51239	0
06/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.48813	0.48122	0
06/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.71800	12.82430	10,623
06/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.29700	1.40200	0
06/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.25100	1.35400	0
06/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.34500	1.45000	0
06/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.20400	1.30800	0
06/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.89400	0.99100	0
06/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.16000	0.18100	9,000
06/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.33400	0.37900	3,000
06/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.85300	0.94700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.46200	0.52300	0
06/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.73400	1.84000	0
06/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.98000	1.07900	0
06/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.60200	0.67500	0
06/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.39300	1.49900	0
06/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.83200	1.93800	0
06/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.06900	1.16900	0
06/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.63600	1.74200	0
06/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.81100	0.90500	0
06/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09300	0.08100	768
06/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01800	0.01800	0
06/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05100	0.04500	0
06/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01400	0.01400	0
06/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02500	0.02500	0
06/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.18400	0.15100	0
06/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06200	0.05500	0
06/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01600	0.01600	768
06/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.29400	0.24900	3,000
06/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.46600	0.40500	0
06/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08500	0.07300	9,000
06/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.99200	0.90700	0
06/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07600	0.06700	0
06/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03600	0.03400	0
06/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02700	0.02600	0
06/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03300	0.03000	0
06/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02900	0.02800	0
06/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.87050	12.97800	2,995
06/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.21500	1.29800	0
06/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.18000	1.26200	0
06/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.25100	1.33600	0
06/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.18100	0.15800	0
06/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21000	0.18400	0
06/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19500	0.17000	0
06/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.01900	13.12530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.71400	0.75400	0
06/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.69900	0.73800	0
06/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.72900	0.77000	0
06/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.11000	1.04500	0
06/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.18000	1.11300	0
06/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.14500	1.07900	0
06/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10720	0.10760	4,421
06/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01727	0.01767	0
06/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02721	0.02761	0
06/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00807	0.00846	0
06/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00087	0.00086	0
06/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
06/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00007	0.00007	0
06/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10870	0.10920	0
06/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00670	0.00709	0
06/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00369	0.00394	0
06/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01239	0.01289	0
06/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00169	0.00169	0
06/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01299	0.01274	0
06/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00600	0.00589	0
06/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.50300	10.61240	21,397
06/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.53600	0.62000	0
06/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.50300	0.58400	0
06/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.57000	0.65600	0
06/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.46400	1.57200	0
06/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.44100	0.51600	0
06/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.76700	0.86400	0
06/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.51300	1.62100	0
06/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.68400	0.77900	0
06/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.27000	0.32100	0
06/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.22000	0.26400	0
06/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.41200	0.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.13800	0.16600	0
06/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.08500	0.10200	0
06/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.18000	0.21600	0
06/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.06400	0.07700	0
06/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.16800	0.20200	0
06/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.98600	1.08900	0
06/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.10700	0.12900	0
06/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.20600	0.24700	0
06/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.15700	0.18900	3,400
06/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.07600	0.09100	10,200
06/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.17300	1.07900	0
06/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.50300	0.43500	3,400
06/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.65400	0.57700	0
06/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.90400	0.81700	0
06/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03300	0.02700	0
06/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.61500	0.54000	0
06/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.31100	1.21500	0
06/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.57700	0.50400	0
06/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.08200	0.99000	0
06/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.73500	0.65400	0
06/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.20900	0.17300	10,200
06/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.46700	0.40200	0
06/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.36700	0.30900	0
06/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.08100	0.06700	0
06/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01000	0.00900	0
06/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.06400	0.05200	0
06/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.18800	0.15400	0
06/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01100	0.01000	0
06/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11700	0.09400	0
06/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.15000	0.12200	0
06/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13300	0.10800	0
06/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.65110	10.76390	14,289
06/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.64000	0.70600	0
06/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.61600	0.68000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.66500	0.73300	0
06/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.36400	0.31900	0
06/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.41500	0.36600	0
06/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.38900	0.34200	0
06/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.80010	10.91500	350
06/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.71900	0.78500	0
06/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.74400	0.77500	0
06/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.69500	0.76000	0
06/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.67000	0.62100	0
06/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.61900	0.53600	0
06/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.64400	0.59600	0
06/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.23790	11.36580	500
06/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.15300	1.22500	0
06/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.13700	1.20700	0
06/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.17000	1.24200	0
06/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.37500	1.31900	0
06/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.44200	1.38400	0
06/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.40800	1.35200	0
06/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.36550	8.42840	28,246
06/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.12900	1.19100	0
06/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.08100	1.14300	0
06/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.17800	1.24000	0
06/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.98600	1.04700	0
06/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.42200	1.48500	0
06/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.67300	0.72900	0
06/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93800	0.99900	0
06/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.37300	1.43500	0
06/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.55300	0.60600	0
06/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.16700	2.23000	0
06/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
06/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.08800	0.07800	0
06/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00800	0.00700	0
06/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02300	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.05800	0.05100	0
06/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00700	0.00700	0
06/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02100	0.01900	0
06/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01300	0.01200	0
06/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01600	0.01500	0
06/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01400	0.01300	0
06/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.39910	8.46330	6,933
06/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87200	0.92600	0
06/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.91100	0.96500	0
06/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.83400	0.88700	0
06/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.13500	0.12400	0
06/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.11200	0.10200	0
06/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.12300	0.11300	0
06/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.43780	8.50090	2,298
06/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.62100	0.65900	0
06/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.59700	0.63400	0
06/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.64700	0.68500	0
06/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.39600	0.37100	0
06/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.44600	0.42000	0
06/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.42000	0.39500	0
06/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.41520	9.48450	0
06/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.48300	2.54600	0
06/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.44200	2.50600	0
06/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.52400	2.58700	0
06/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35900	0.35300	0
06/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37700	0.37200	0
06/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36800	0.36200	0
06/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.04860	8.11660	10
06/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.53400	0.59700	0
06/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.49200	0.55400	0
06/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.57700	0.64100	0
06/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02800	0.02400	0
06/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04300	0.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03500	0.03000	0
06/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.13770	8.20980	0
06/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.33300	0.37400	0
06/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.31400	0.35100	0
06/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.35400	0.39700	0
06/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.31600	0.28700	0
06/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.37600	0.34100	0
06/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.34500	0.31400	0
06/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.37470	0.39150	100,000
06/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08520	0.08110	100,000
06/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.18120	0.18620	12,500
06/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.13680	0.13860	12,500
06/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.02050	0.01980	19,481
06/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05400	0.05210	12,987
06/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.63760	8.71110	223
06/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.29300	0.33900	0
06/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.27300	0.31500	0
06/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.31600	0.36400	0
06/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.22800	0.20300	0
06/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.28500	0.25400	0
06/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.25500	0.22800	0
06/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.77030	8.84540	0
06/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.38700	0.43200	0
06/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.37300	0.41700	0
06/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.40200	0.44800	0
06/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.68200	0.65300	0
06/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.75300	0.72200	0
06/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.71700	0.68700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.42030	6.44930	0
06/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23800	0.26100	0
06/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.23200	0.25400	0
06/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24400	0.26700	0
06/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.09700	0.09100	0
06/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.10500	0.09800	0
06/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.10100	0.09500	0
06/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.46430	6.49490	0
06/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37200	0.39800	0
06/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34500	0.37100	0
06/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.40000	0.42700	0
06/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.18600	0.18200	0
06/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.23100	0.22600	0
06/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.20800	0.20300	0
06/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
06/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
06/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
06/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
06/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
06/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.30600	1.31120	0
06/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11550	0.12070	0
06/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15900	0.16430	0
06/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07900	0.08380	0
06/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02300	0.02260	0
06/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00300	0.00310	0
06/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00950	0.00950	0
06/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.32130	1.32590	0
06/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.18370	0.18870	0
06/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.14550	0.15030	0
06/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22720	0.23210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00590	0.00620	0
06/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02420	0.02440	0
06/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01240	0.01280	0
09/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.26910	8.25720	236,337
09/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.24100	1.23200	0
09/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.19200	1.18400	0
09/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.29000	1.28100	0
09/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27600	1.26700	0
09/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.12900	1.12200	30,100
09/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.03200	1.02600	0
09/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.47400	1.46300	0
09/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.08100	1.07400	0
09/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.52300	1.51200	0
09/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.75200	0.75400	0
09/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.44800	0.46400	0
09/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88800	0.88500	0
09/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.27200	0.29400	0
09/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.57300	1.56100	0
09/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.25400	0.27600	0
09/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.42400	1.41400	0
09/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.41800	0.43500	3,250
09/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.17800	1.17000	10,000
09/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.62200	1.61100	0
09/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.84100	0.83900	0
09/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.31400	0.33500	0
09/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.51300	0.52600	0
09/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.22700	1.21800	0
09/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.67200	1.66000	0
09/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.55000	0.56000	0
09/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.39000	0.40800	0
09/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.48000	0.49400	0
09/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.33800	0.35800	0
09/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.93600	0.93200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.98400	0.97900	0
09/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.37500	1.36500	0
09/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.62700	0.63400	0
09/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.36300	0.38200	0
09/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.79600	0.79600	5,000
09/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.87100	1.85900	0
09/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.12000	2.10800	0
09/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.71000	0.71300	0
09/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.29200	0.31400	6,620
09/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07000	2.05900	0
09/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32500	1.31600	0
09/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.58800	0.59700	0
09/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.23600	0.25900	4,850
09/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.82100	1.81000	0
09/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.66800	0.67300	0
09/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.06100	0.07300	2,000
09/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.16700	0.18800	0
09/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.14700	0.16700	15,860
09/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.15700	0.17700	366
09/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.08000	0.09400	2,000
09/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.72200	1.71000	0
09/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.77100	1.76000	0
09/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.92100	1.90900	0
09/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.17000	2.15800	0
09/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.22100	0.24300	0
09/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.20600	0.22800	4,000
09/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.13800	0.15700	3
09/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.10700	0.12400	5,700
09/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.17900	0.20000	0
09/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.51000	0.54300	0
09/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.66900	0.70000	0
09/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.83800	0.86700	0
09/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.43700	0.47100	190
09/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.40200	0.43600	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00200	0.00200	0
09/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00200	0.00300	2,420
09/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00300	0.00300	0
09/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.29200	1.31600	0
09/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.06100	1.08700	0
09/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.58800	0.62000	0
09/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.54800	0.58100	176
09/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.62800	0.66000	0
09/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.04900	0.06600	0
09/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00200	0.00300	0
09/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.36700	0.40200	0
09/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.06900	0.09000	0
09/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00600	0.00900	0
09/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.27300	0.30700	0
09/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04100	0.05600	13,860
09/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00200	0.00200	0
09/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02700	0.03900	2,420
09/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.19400	0.22500	0
09/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.05800	0.07700	0
09/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00600	0.00800	0
09/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01500	0.02200	0
09/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01700	0.02500	0
09/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.21900	0.25100	0
09/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.11100	0.13700	0
09/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.17100	0.20100	4,620
09/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.08100	0.10300	250
09/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00300	0.00300	0
09/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00800	0.01100	0
09/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.09400	0.11900	0
09/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.24500	0.27800	0
09/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02200	0.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00300	0.00400	0
09/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00900	0.01300	0
09/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.14900	0.17800	7,051
09/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00500	0.00700	0
09/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.33500	0.36900	250
09/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00400	0.00400	10,000
09/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.30300	0.33700	0
09/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01900	0.02800	0
09/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.12900	0.15700	0
09/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03300	0.04700	0
09/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00400	0.00500	0
09/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01200	0.01700	0
09/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00500	0.00600	0
09/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01300	0.01900	0
09/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01000	0.01500	0
09/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00700	0.01000	1,000
09/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00700	0.01000	0
09/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00900	0.01300	0
09/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00800	0.01100	0
09/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.37750	8.36430	38,970
09/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.18400	1.18200	0
09/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.14100	1.13900	0
09/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.22800	1.22500	0
09/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.58900	0.60700	0
09/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.64400	1.63500	4,850
09/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.42600	0.44800	0
09/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.37800	0.40000	0
09/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.34900	0.37100	0
09/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.72200	0.75700	132
09/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.65100	0.68600	0
09/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.54900	0.58400	200
09/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.31200	0.34300	132
09/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01700	0.02100	0
09/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05100	0.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06400	0.07500	0
09/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05700	0.06800	0
09/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.48420	8.46920	6,106
09/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.37200	1.36800	0
09/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.33000	1.32800	0
09/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.41400	1.41000	16,000
09/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.29000	1.28800	37,000
09/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.42700	0.44600	360
09/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.87300	0.88500	0
09/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.50700	0.52600	0
09/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.57100	0.59000	0
09/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.40400	0.42300	5,500
09/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.82300	0.85700	1,500
09/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.68700	0.72100	4,000
09/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.12000	1.15400	0
09/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.28900	0.31600	360
09/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.04300	1.07700	0
09/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08000	0.09100	0
09/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10600	0.11900	0
09/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09600	0.10900	0
09/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08800	0.09900	0
09/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.58860	8.57000	0
09/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.14600	1.14800	0
09/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.11400	1.11900	0
09/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.17900	1.17800	0
09/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.97900	0.98700	300
09/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.57600	0.59000	540
09/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.08700	1.12000	0
09/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.24000	0.25800	0
09/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.39000	0.41700	540
09/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.27500	0.29900	0
09/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.25700	0.27800	0
09/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.67720	8.65760	0
09/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.14100	1.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.11600	1.12900	0
09/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.16600	1.17700	0
09/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.70900	0.72600	180
09/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.06900	1.08300	0
09/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.49200	0.52500	180
09/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.38900	0.41900	0
09/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.13200	1.16800	0
09/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.43900	0.47100	0
09/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.41400	0.44400	0
09/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.90280	8.88550	659
09/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.07800	1.11400	0
09/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.09500	1.13100	0
09/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.06100	1.09700	0
09/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.18600	1.23900	0
09/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.12000	1.17300	0
09/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.15300	1.20600	0
09/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.43510	9.42240	0
09/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.80900	1.86200	0
09/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.79000	1.84300	0
09/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.03000	2.07500	200
09/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.82900	1.88100	0
09/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.84400	0.90900	0
09/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59500	0.65300	0
09/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.90500	0.97100	0
09/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.87400	0.94000	0
09/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.50920	10.49650	0
09/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.47900	2.53400	0
09/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.46100	2.51600	0
09/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.49700	2.55300	0
09/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.13800	1.20700	0
09/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.20200	1.27000	0
09/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.17000	1.23800	0
09/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.26910	8.25720	796

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.75239	0.75380	0
09/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.70953	0.71269	0
09/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.79625	0.79601	0
09/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.31417	0.33545	80
09/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02715	0.03881	0
09/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.24507	0.27825	0
09/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.04043	0.05549	0
09/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.03329	0.04660	0
09/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.37750	8.36430	0
09/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.48112	0.50243	0
09/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.46241	0.48339	0
09/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.50071	0.52155	0
09/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.42321	0.45725	0
09/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.48491	0.51909	0
09/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.45362	0.48813	0
09/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.75040	12.71800	10,623
09/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.32700	1.29700	0
09/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.27900	1.25100	0
09/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.37500	1.34500	0
09/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.14800	0.16000	9,000
09/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.32300	0.33400	3,000
09/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.66700	1.63600	0
09/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.82600	0.81100	0
09/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.87000	0.85300	0
09/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.45600	0.46200	0
09/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.23200	1.20400	0
09/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.91300	0.89400	0
09/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.76500	1.73400	0
09/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.00200	0.98000	0
09/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.60300	0.60200	0
09/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.42300	1.39300	0
09/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.86300	1.83200	0
09/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.09300	1.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04300	0.05100	0
09/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01300	0.01400	0
09/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02300	0.02500	0
09/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.15300	0.18400	0
09/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05200	0.06200	0
09/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01500	0.01600	768
09/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06300	0.07600	0
09/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03200	0.03600	0
09/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.25600	0.29400	3,000
09/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.42300	0.46600	0
09/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07000	0.08500	9,000
09/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.07600	0.09300	768
09/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01700	0.01800	0
09/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.94800	0.99200	0
09/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02500	0.02700	0
09/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02900	0.03300	0
09/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02700	0.02900	0
09/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.90500	12.87050	2,985
09/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.22400	1.21500	0
09/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.18700	1.18000	0
09/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.26100	1.25100	0
09/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15600	0.18100	0
09/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18200	0.21000	0
09/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16900	0.19500	0
09/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.05620	13.01900	0
09/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.71600	0.71400	0
09/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.70100	0.69900	0
09/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.73200	0.72900	0
09/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.07600	1.11000	0
09/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.14500	1.18000	0
09/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.11000	1.14500	0
09/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10760	0.10720	4,328
09/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01765	0.01727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02761	0.02721	0
09/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00819	0.00807	0
09/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00059	0.00087	0
09/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
09/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00005	0.00007	0
09/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10920	0.10870	0
09/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00659	0.00670	0
09/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00349	0.00369	0
09/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01258	0.01239	0
09/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00138	0.00169	0
09/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01229	0.01299	0
09/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00539	0.00600	0
09/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.53590	10.50300	22,397
09/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.53900	0.53600	0
09/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.50400	0.50300	0
09/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.57600	0.57000	0
09/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.49300	1.46400	0
09/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.43800	0.44100	0
09/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.78100	0.76700	0
09/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.54200	1.51300	0
09/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.69500	0.68400	0
09/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.25600	0.27000	0
09/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.20500	0.22000	0
09/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.40800	0.41200	0
09/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.12200	0.13800	0
09/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.07200	0.08500	0
09/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.16400	0.18000	0
09/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.05300	0.06400	0
09/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.15200	0.16800	0
09/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.00700	0.98600	0
09/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.09300	0.10700	0
09/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.19000	0.20600	0
09/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.14100	0.15700	3,400



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.06300	0.07600	10,200
09/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.12700	1.17300	0
09/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.45400	0.50300	3,400
09/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.60500	0.65400	0
09/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.85700	0.90400	0
09/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02100	0.03300	0
09/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.56600	0.61500	0
09/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.26700	1.31100	0
09/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.52800	0.57700	0
09/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.03600	1.08200	0
09/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.68600	0.73500	0
09/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17200	0.20900	10,200
09/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.41900	0.46700	0
09/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.32000	0.36700	0
09/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05900	0.08100	0
09/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00600	0.01000	0
09/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04500	0.06400	0
09/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.15200	0.18800	0
09/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00700	0.01100	0
09/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09000	0.11700	0
09/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11800	0.15000	0
09/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10300	0.13300	0
09/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.68530	10.65110	24,546
09/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.62700	0.64000	0
09/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.60200	0.61600	0
09/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.65300	0.66500	0
09/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31800	0.36400	0
09/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.36700	0.41500	0
09/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34200	0.38900	0
09/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.83540	10.80010	350
09/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.69900	0.71900	0
09/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.72400	0.74400	0
09/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.67500	0.69500	0
09/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.61500	0.67000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.56400	0.61900	0
09/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.58900	0.64400	0
09/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.27270	11.23790	500
09/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.12500	1.15300	0
09/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.10800	1.13700	0
09/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.14300	1.17000	0
09/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.31300	1.37500	0
09/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.37800	1.44200	0
09/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.34500	1.40800	0
09/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.38630	8.36550	28,096
09/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.14800	1.12900	0
09/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.10000	1.08100	0
09/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.19700	1.17800	0
09/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.00300	0.98600	0
09/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.44200	1.42200	0
09/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.68500	0.67300	0
09/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.95600	0.93800	0
09/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.39300	1.37300	0
09/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56300	0.55300	0
09/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.18700	2.16700	0
09/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.07700	0.08800	0
09/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00700	0.00800	0
09/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02000	0.02300	0
09/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.04900	0.05800	0
09/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00600	0.00700	0
09/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01700	0.02100	0
09/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01100	0.01300	0
09/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01400	0.01600	0
09/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01200	0.01400	0
09/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.42100	8.39910	6,933
09/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88600	0.87200	0
09/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92500	0.91100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.84700	0.83400	0
09/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.12600	0.13500	0
09/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.10400	0.11200	0
09/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.11500	0.12300	0
09/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.46060	8.43780	2,298
09/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.62800	0.62100	0
09/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.60300	0.59700	0
09/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.65400	0.64700	0
09/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.38000	0.39600	0
09/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.42900	0.44600	0
09/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.40400	0.42000	0
09/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.44130	9.41520	0
09/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.50500	2.48300	0
09/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.46500	2.44200	0
09/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.54600	2.52400	0
09/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35500	0.35900	0
09/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37400	0.37700	0
09/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36400	0.36800	0
09/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.03860	8.04860	10
09/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.52000	0.53400	0
09/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.47700	0.49200	0
09/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.56300	0.57700	0
09/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02400	0.02800	0
09/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03800	0.04300	0
09/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03100	0.03500	0
09/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.13080	8.13770	0
09/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.31300	0.33300	0
09/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.29400	0.31400	0
09/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.33500	0.35400	0
09/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.30400	0.31600	0
09/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36300	0.37600	0
09/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.33200	0.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.36870	0.37470	100,000
09/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.07920	0.08520	100,000
09/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.19700	0.18120	12,500
09/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.15100	0.13680	12,500
09/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01140	0.02050	19,481
09/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04130	0.05400	12,987
09/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.68370	8.63760	25
09/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.28800	0.29300	0
09/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.26500	0.27300	0
09/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.31300	0.31600	0
09/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.17900	0.22800	0
09/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23100	0.28500	0
09/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.20400	0.25500	0
09/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.81690	8.77030	0
09/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.39200	0.38700	0
09/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.37700	0.37300	0
09/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.40800	0.40200	0
09/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.64100	0.68200	0
09/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71000	0.75300	0
09/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67500	0.71700	0
09/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.47480	6.42030	0
09/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.26200	0.23800	0
09/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.25500	0.23200	0
09/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.26900	0.24400	0
09/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06800	0.09700	0
09/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.07400	0.10500	0
09/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.07100	0.10100	0
09/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.52100	6.46430	0
09/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.39600	0.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.36700	0.34500	0
09/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.42600	0.40000	0
09/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.15500	0.18600	0
09/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.19600	0.23100	0
09/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.17500	0.20800	0
09/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
09/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
09/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
09/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
09/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
09/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
09/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.30700	1.30600	0
09/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11430	0.11550	0
09/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15900	0.15900	0
09/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07620	0.07900	0
09/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01920	0.02300	0
09/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00200	0.00300	0
09/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00730	0.00950	0
09/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.32270	1.32130	0
09/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.18310	0.18370	0
09/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.14380	0.14550	0
09/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22790	0.22720	0
09/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00520	0.00590	0
09/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02110	0.02420	0
09/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01040	0.01240	0
10/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.18170	8.26910	239,006
10/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.15400	1.24100	0
10/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.10500	1.19200	0
10/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.20300	1.29000	0
10/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.18900	1.27600	0
10/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.04200	1.12900	30,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.94600	1.03200	0
10/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.38600	1.47400	0
10/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.99400	1.08100	0
10/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.43500	1.52300	0
10/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.67100	0.75200	0
10/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.04500	0.06100	2,000
10/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.12200	0.15700	366
10/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.06000	0.08000	2,000
10/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.10600	0.13800	3
10/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.08200	0.10700	6,700
10/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.14100	0.17900	0
10/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.13100	0.16700	0
10/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.11400	0.14700	15,860
10/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.73300	1.82100	0
10/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.58800	0.66800	0
10/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.63400	1.72200	0
10/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.68400	1.77100	0
10/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.83300	1.92100	0
10/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.08200	2.17000	0
10/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.17600	0.22100	0
10/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.16300	0.20600	8,000
10/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.38000	0.44800	0
10/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.80300	0.88800	0
10/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.22000	0.27200	0
10/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.48500	1.57300	0
10/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.20400	0.25400	0
10/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.33600	1.42400	0
10/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.35200	0.41800	4,250
10/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.09100	1.17800	10,000
10/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.53400	1.62200	0
10/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.75800	0.84100	0
10/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.25700	0.31400	0
10/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.44100	0.51300	0
10/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.14000	1.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.58400	1.67200	0
10/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.47400	0.55000	0
10/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.32500	0.39000	0
10/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.40900	0.48000	0
10/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.27800	0.33800	0
10/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.85000	0.93600	0
10/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.89800	0.98400	0
10/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.28700	1.37500	0
10/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.54900	0.62700	0
10/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.30100	0.36300	0
10/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.71400	0.79600	5,000
10/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.78300	1.87100	0
10/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.03200	2.12000	0
10/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.62900	0.71000	0
10/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.23800	0.29200	6,620
10/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.98300	2.07000	0
10/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.23800	1.32500	0
10/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.51000	0.58800	0
10/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.18900	0.23600	4,850
10/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.40700	0.36700	0
10/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.07800	0.06900	0
10/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00600	0.00600	0
10/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.30600	0.27300	0
10/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04700	0.04100	13,860
10/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
10/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00200	0
10/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03200	0.02700	2,420
10/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.21900	0.19400	0
10/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.06700	0.05800	0
10/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00500	0.00600	0
10/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01600	0.01500	0
10/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01800	0.01700	0
10/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.24600	0.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.12700	0.11100	0
10/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.19300	0.17100	4,620
10/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.09200	0.08100	250
10/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00300	0
10/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00800	0.00800	0
10/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.10900	0.09400	0
10/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.27500	0.24500	0
10/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02600	0.02200	0
10/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
10/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00900	0.00900	0
10/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17000	0.14900	7,051
10/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00500	0
10/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.37200	0.33500	250
10/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00300	0.00400	10,000
10/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.33800	0.30300	0
10/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02100	0.01900	0
10/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.14800	0.12900	0
10/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.48100	0.43700	190
10/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.44400	0.40200	250
10/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
10/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
10/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00200	0.00200	2,420
10/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00200	0.00300	0
10/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.05600	0.04900	0
10/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00200	0
10/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.64000	0.58800	0
10/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.59900	0.54800	176
10/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.68200	0.62800	0
10/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.55900	0.51000	0
10/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.72400	0.66900	0
10/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.90000	0.83800	0
10/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.36300	1.29200	0
10/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.12800	1.06100	0
10/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03900	0.03300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00400	0
10/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01200	0.01200	0
10/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00400	0.00500	0
10/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01400	0.01300	0
10/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01000	0.01000	0
10/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00700	0.00700	1,000
10/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00700	0.00700	0
10/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00900	0.00900	0
10/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00800	0.00800	0
10/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.28940	8.37750	39,040
10/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.09800	1.18400	0
10/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.05500	1.14100	0
10/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.14200	1.22800	0
10/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.52400	0.58900	0
10/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.55600	1.64400	4,850
10/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.37200	0.42600	0
10/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.32800	0.37800	0
10/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.30200	0.34900	0
10/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.76300	0.72200	132
10/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.68900	0.65100	0
10/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.58300	0.54900	200
10/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.33500	0.31200	132
10/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01700	0.01700	0
10/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05300	0.05100	0
10/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06600	0.06400	0
10/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05900	0.05700	0
10/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.39760	8.48420	5,906
10/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.28700	1.37200	0
10/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.24600	1.33000	0
10/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.45000	0.50700	0
10/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.35500	0.40400	5,500
10/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.32900	1.41400	16,000
10/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.20500	1.29000	37,000
10/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.37600	0.42700	360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.79800	0.87300	0
10/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.51000	0.57100	0
10/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.71200	0.68700	4,000
10/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.15700	1.12000	0
10/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.30000	0.28900	360
10/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.07800	1.04300	0
10/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08100	0.08000	0
10/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10700	0.10600	0
10/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.85200	0.82300	1,500
10/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09800	0.09600	0
10/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08900	0.08800	0
10/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.50230	8.58860	0
10/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.06900	1.14600	0
10/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.52100	0.57600	540
10/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.90700	0.97900	300
10/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.04000	1.11400	0
10/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.09800	1.17900	0
10/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.24600	0.24000	0
10/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.40500	0.39000	540
10/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.28800	0.27500	0
10/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.11900	1.08700	0
10/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.26700	0.25700	0
10/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.59170	8.67720	0
10/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.07100	1.14100	0
10/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.65200	0.70900	180
10/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.00100	1.06900	0
10/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.04700	1.11600	0
10/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.09600	1.16600	0
10/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.40400	0.38900	0
10/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.16000	1.13200	0
10/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.45500	0.43900	0
10/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.50900	0.49200	180
10/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.42900	0.41400	0
10/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.81690	8.90280	659

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.01400	1.07800	0
10/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.99700	1.06100	0
10/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.03000	1.09500	0
10/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.14100	1.12000	0
10/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.20800	1.18600	0
10/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.17500	1.15300	0
10/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.35060	9.43510	0
10/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.73700	1.80900	0
10/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.71800	1.79000	0
10/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.75500	1.82900	0
10/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.95500	2.03000	200
10/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.85400	0.84400	0
10/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.60400	0.59500	0
10/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.91700	0.90500	0
10/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.88600	0.87400	0
10/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.42470	10.50920	0
10/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.40000	2.47900	0
10/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.41800	2.49700	0
10/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.38300	2.46100	0
10/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.20800	1.20200	0
10/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.14300	1.13800	0
10/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.17500	1.17000	0
10/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.18170	8.26910	796
10/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.67071	0.75239	0
10/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.62878	0.70953	0
10/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.25666	0.31417	80
10/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.71375	0.79625	0
10/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03205	0.02715	0
10/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.27496	0.24507	0
10/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.04708	0.04043	0
10/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.03901	0.03329	0
10/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.28940	8.37750	0
10/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.42276	0.48112	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.40497	0.46241	0
10/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.44141	0.50071	0
10/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.45201	0.42321	0
10/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.51557	0.48491	0
10/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.48336	0.45362	0
10/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.65670	12.75040	10,673
10/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.23800	1.32700	0
10/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.19100	1.27900	0
10/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.28500	1.37500	0
10/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.14500	1.23200	0
10/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.83200	0.91300	0
10/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.67300	1.76500	0
10/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.91900	1.00200	0
10/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.54300	0.60300	0
10/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.33300	1.42300	0
10/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.12900	0.14800	9,000
10/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.28700	0.32300	3,000
10/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.78900	0.87000	0
10/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.40700	0.45600	0
10/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.77100	1.86300	0
10/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.00800	1.09300	0
10/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.57500	1.66700	0
10/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.74700	0.82600	0
10/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09000	0.07600	768
10/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01800	0.01700	0
10/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05100	0.04300	0
10/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01400	0.01300	0
10/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.30000	0.25600	3,000
10/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.48000	0.42300	0
10/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08200	0.07000	9,000
10/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.02200	0.94800	0
10/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02600	0.02300	0
10/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.18600	0.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06200	0.05200	0
10/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01600	0.01500	768
10/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07500	0.06300	0
10/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03800	0.03200	0
10/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02800	0.02500	0
10/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03400	0.02900	0
10/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03100	0.02700	0
10/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.81090	12.90500	2,985
10/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.14600	1.22400	0
10/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.18200	1.26100	0
10/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.11100	1.18700	0
10/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.20000	0.18200	0
10/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17100	0.15600	0
10/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18500	0.16900	0
10/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.96510	13.05620	0
10/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.67900	0.71600	0
10/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.66400	0.70100	0
10/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.69400	0.73200	0
10/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.12900	1.07600	0
10/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.19900	1.14500	0
10/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.16400	1.11000	0
10/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10650	0.10760	4,328
10/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01655	0.01765	0
10/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02651	0.02761	0
10/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00719	0.00819	0
10/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00069	0.00059	0
10/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
10/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00005	0.00005	0
10/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10810	0.10920	0
10/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00578	0.00659	0
10/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00296	0.00349	0
10/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01154	0.01258	0
10/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00144	0.00138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01286	0.01229	0
10/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00568	0.00539	0
10/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.46130	10.53590	22,917
10/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.48200	0.53900	0
10/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.44800	0.50400	0
10/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.51600	0.57600	0
10/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.41900	1.49300	0
10/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.38600	0.43800	0
10/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.71500	0.78100	0
10/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.46800	1.54200	0
10/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.63100	0.69500	0
10/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.22200	0.25600	0
10/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.17600	0.20500	0
10/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.35700	0.40800	0
10/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.10500	0.12200	0
10/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.06200	0.07200	0
10/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.14000	0.16400	0
10/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.04500	0.05300	0
10/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.12900	0.15200	0
10/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.93700	1.00700	0
10/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.08000	0.09300	0
10/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.16300	0.19000	0
10/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.12100	0.14100	3,400
10/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.05400	0.06300	10,200
10/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.19300	1.12700	0
10/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.50200	0.45400	3,400
10/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.66000	0.60500	0
10/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.91900	0.85700	0
10/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02600	0.02100	0
10/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.61800	0.56600	0
10/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.33400	1.26700	0
10/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.57900	0.52800	0
10/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.10100	1.03600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.74400	0.68600	0
10/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.19600	0.17200	10,200
10/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.46500	0.41900	0
10/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.36100	0.32000	0
10/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07000	0.05900	0
10/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00700	0.00600	0
10/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05400	0.04500	0
10/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.17500	0.15200	0
10/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00800	0.00700	0
10/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10500	0.09000	0
10/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13700	0.11800	0
10/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12100	0.10300	0
10/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.60850	10.68530	24,546
10/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.57800	0.62700	0
10/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.55400	0.60200	0
10/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.60300	0.65300	0
10/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.34500	0.31800	0
10/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39600	0.36700	0
10/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.37000	0.34200	0
10/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.75980	10.83540	350
10/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.65600	0.69900	0
10/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.63300	0.67500	0
10/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.68100	0.72400	0
10/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.59700	0.56400	0
10/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.64900	0.61500	0
10/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.62200	0.58900	0
10/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.19160	11.27270	500
10/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.05100	1.12500	0
10/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.03500	1.10800	0
10/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.06800	1.14300	0
10/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.31900	1.31300	0
10/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.38600	1.37800	0
10/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.35200	1.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.38480	8.38630	28,096
10/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.14500	1.14800	0
10/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.09600	1.10000	0
10/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.19400	1.19700	0
10/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.00000	1.00300	0
10/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.44000	1.44200	0
10/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.67900	0.68500	0
10/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.95200	0.95600	0
10/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.39000	1.39300	0
10/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.55600	0.56300	0
10/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.18600	2.18700	0
10/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.07100	0.07700	0
10/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00700	0
10/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01700	0.02000	0
10/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.04400	0.04900	0
10/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00500	0.00600	0
10/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01500	0.01700	0
10/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.01100	0
10/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01100	0.01400	0
10/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01000	0.01200	0
10/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.41830	8.42100	6,933
10/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87800	0.88600	0
10/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.83900	0.84700	0
10/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.91700	0.92500	0
10/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.09900	0.10400	0
10/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.12100	0.12600	0
10/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.11000	0.11500	0
10/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.46020	8.46060	2,298
10/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.61800	0.62800	0
10/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.59300	0.60300	0
10/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.64400	0.65400	0
10/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37000	0.38000	0
10/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.41900	0.42900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.39400	0.40400	0
10/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.44600	9.44130	0
10/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.51000	2.50500	0
10/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.46900	2.46500	0
10/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.55100	2.54600	0
10/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35500	0.35500	0
10/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37300	0.37400	0
10/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36400	0.36400	0
10/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.02460	8.03860	10
10/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.50300	0.52000	0
10/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.46000	0.47700	0
10/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.54800	0.56300	0
10/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02300	0.02400	0
10/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03500	0.03800	0
10/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02800	0.03100	0
10/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.11460	8.13080	0
10/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.29400	0.31300	0
10/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.27500	0.29400	0
10/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.31400	0.33500	0
10/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.29900	0.30400	0
10/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36000	0.36300	0
10/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.32900	0.33200	0
10/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.31910	0.36870	100,000
10/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09400	0.07920	100,000
10/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.16540	0.19700	12,500
10/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.13800	0.15100	12,500
10/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01550	0.01140	19,481
10/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04990	0.04130	12,987

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.62290	8.68370	25
10/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.24500	0.28800	0
10/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.22500	0.26500	0
10/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.26900	0.31300	0
10/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19600	0.17900	0
10/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.25200	0.23100	0
10/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.22200	0.20400	0
10/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.75550	8.81690	0
10/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.32200	0.39200	0
10/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.30800	0.37700	0
10/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.33600	0.40800	0
10/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63100	0.64100	0
10/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70300	0.71000	0
10/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.66700	0.67500	0
10/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.48580	6.47480	0
10/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.26200	0.26200	0
10/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.25500	0.25500	0
10/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.26900	0.26900	0
10/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.05700	0.06800	0
10/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.06300	0.07400	0
10/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06000	0.07100	0
10/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.53210	6.52100	0
10/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.39100	0.39600	0
10/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.36200	0.36700	0
10/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.42300	0.42600	0
10/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.14100	0.15500	0
10/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.18000	0.19600	0
10/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.15900	0.17500	0
10/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
10/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
10/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
10/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
10/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29350	1.30700	0
10/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10160	0.11430	0
10/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14560	0.15900	0
10/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.06510	0.07620	0
10/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02160	0.01920	0
10/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00210	0.00200	0
10/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00810	0.00730	0
10/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.30950	1.32270	0
10/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.17040	0.18310	0
10/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.13170	0.14380	0
10/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.21480	0.22790	0
10/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00530	0.00520	0
10/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02220	0.02110	0
10/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01090	0.01040	0
11/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.23230	8.18170	237,716
11/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.20200	1.15400	0
11/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.15300	1.10500	0
11/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.25100	1.20300	0
11/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.23800	1.18900	0
11/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.09000	1.04200	30,100
11/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.99300	0.94600	0
11/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.43500	1.38600	0
11/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.04100	0.99400	0
11/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.48500	1.43500	0
11/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.71000	0.67100	0
11/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.40300	0.38000	0
11/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.84800	0.80300	0
11/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.23200	0.22000	0
11/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.53500	1.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.21500	0.20400	0
11/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.38600	1.33600	0
11/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.37300	0.35200	4,250
11/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.13900	1.09100	10,000
11/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.58400	1.53400	0
11/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.80000	0.75800	0
11/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.27200	0.25700	0
11/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.46800	0.44100	0
11/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.18800	1.14000	0
11/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.63400	1.58400	0
11/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.50500	0.47400	0
11/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.34500	0.32500	0
11/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.43400	0.40900	0
11/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.29400	0.27800	0
11/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.89600	0.85000	0
11/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.94400	0.89800	0
11/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.33600	1.28700	0
11/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.58300	0.54900	0
11/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.31900	0.30100	0
11/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.75500	0.71400	5,000
11/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.04600	0.04500	2,000
11/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.12700	0.12200	366
11/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.06200	0.06000	2,000
11/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.11100	0.10600	3
11/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.08500	0.08200	6,700
11/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.14700	0.14100	0
11/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.13700	0.13100	0
11/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.11900	0.11400	15,860
11/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.83300	1.78300	0
11/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.08300	2.03200	0
11/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.66700	0.62900	0
11/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.25000	0.23800	6,620
11/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.03300	1.98300	0
11/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.28700	1.23800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.54300	0.51000	0
11/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.19900	0.18900	4,850
11/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.78400	1.73300	0
11/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.62400	0.58800	0
11/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.68400	1.63400	0
11/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.73400	1.68400	0
11/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.88300	1.83300	0
11/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.13300	2.08200	0
11/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.18400	0.17600	0
11/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.17100	0.16300	8,000
11/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.43900	0.48100	190
11/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.40200	0.44400	250
11/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
11/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00200	0.00200	2,420
11/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.04200	0.05600	0
11/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00200	0.00100	0
11/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.36700	0.40700	0
11/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.06100	0.07800	0
11/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00500	0.00600	0
11/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.26800	0.30600	0
11/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03500	0.04700	13,860
11/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
11/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.59500	0.64000	0
11/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.55500	0.59900	176
11/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.63700	0.68200	0
11/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.51500	0.55900	0
11/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.67900	0.72400	0
11/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.85300	0.90000	0
11/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.31400	1.36300	0
11/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.08000	1.12800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02300	0.03200	2,420
11/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.18700	0.21900	0
11/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.05100	0.06700	0
11/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00400	0.00500	0
11/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01200	0.01600	0
11/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01400	0.01800	0
11/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.21200	0.24600	0
11/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.10200	0.12700	0
11/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.16300	0.19300	4,620
11/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.07300	0.09200	250
11/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.00800	0
11/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.08600	0.10900	0
11/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.24000	0.27500	0
11/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01800	0.02600	0
11/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00700	0.00900	0
11/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.14100	0.17000	7,051
11/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.33300	0.37200	250
11/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00300	0.00300	10,000
11/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.30000	0.33800	0
11/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01600	0.02100	0
11/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.12100	0.14800	0
11/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02800	0.03900	0
11/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.01200	0
11/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00400	0
11/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01100	0.01400	0
11/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00800	0.01000	0
11/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00600	0.00700	1,000
11/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00700	0
11/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00700	0.00900	0
11/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00600	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.34040	8.28940	39,040
11/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.13800	1.09800	0
11/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.09400	1.05500	0
11/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.18300	1.14200	0
11/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.53800	0.52400	0
11/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.60400	1.55600	4,850
11/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.37900	0.37200	0
11/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.33300	0.32800	0
11/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.30600	0.30200	0
11/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.71600	0.76300	132
11/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.64300	0.68900	0
11/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.53900	0.58300	100
11/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.29800	0.33500	132
11/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01400	0.01700	0
11/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04300	0.05300	0
11/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.05400	0.06600	0
11/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.04800	0.05900	0
11/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.44980	8.39760	5,906
11/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.32700	1.28700	0
11/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.28500	1.24600	0
11/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.45900	0.45000	0
11/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.36100	0.35500	5,500
11/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.37000	1.32900	16,000
11/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.24400	1.20500	37,000
11/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.38300	0.37600	360
11/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.82000	0.79800	0
11/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.52000	0.51000	0
11/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.67000	0.71200	4,000
11/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.11100	1.15700	0
11/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.27000	0.30000	360
11/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.03300	1.07800	0
11/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07000	0.08100	0
11/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.09400	0.10700	0
11/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.80900	0.85200	1,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.08500	0.09800	0
11/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.07700	0.08900	0
11/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.55520	8.50230	0
11/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.09200	1.06900	0
11/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.52800	0.52100	540
11/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.92400	0.90700	300
11/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.06200	1.04000	0
11/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.12600	1.09800	0
11/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.22100	0.24600	0
11/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.36900	0.40500	540
11/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.25700	0.28800	0
11/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.07300	1.11900	0
11/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.23700	0.26700	0
11/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.64460	8.59170	0
11/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.08600	1.07100	0
11/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.65800	0.65200	180
11/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.01400	1.00100	0
11/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.06100	1.04700	0
11/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.11200	1.09600	0
11/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.36700	0.40400	0
11/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.11300	1.16000	0
11/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.41600	0.45500	0
11/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.46900	0.50900	180
11/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.39100	0.42900	0
11/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.86900	8.81690	659
11/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.01800	1.01400	0
11/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.00200	0.99700	0
11/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.03500	1.03000	0
11/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.09400	1.14100	0
11/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.16100	1.20800	0
11/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.12700	1.17500	0
11/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.40080	9.35060	0
11/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.73500	1.73700	0
11/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.71800	1.71800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.75300	1.75500	0
11/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.95000	1.95500	200
11/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.80200	0.85400	0
11/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.54900	0.60400	0
11/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.86700	0.91700	0
11/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.83400	0.88600	0
11/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.47490	10.42470	0
11/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.39900	2.40000	0
11/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.41700	2.41800	0
11/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.38200	2.38300	0
11/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.15700	1.20800	0
11/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.09200	1.14300	0
11/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.12400	1.17500	0
11/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.23230	8.18170	801
11/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.71028	0.67071	0
11/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.66678	0.62878	0
11/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.27156	0.25666	80
11/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.75477	0.71375	0
11/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02247	0.03205	0
11/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.23926	0.27496	0
11/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.03448	0.04708	0
11/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.02798	0.03901	0
11/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.34040	8.28940	0
11/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.43200	0.42276	0
11/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.41342	0.40497	0
11/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.45110	0.44141	0
11/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.41070	0.45201	0
11/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.47302	0.51557	0
11/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.44160	0.48336	0
11/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.63800	12.65670	10,663
11/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.21400	1.23800	0
11/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.10100	0.12900	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.24400	0.28700	3,000
11/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.75100	0.78900	0
11/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.36000	0.40700	0
11/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.74900	1.77100	0
11/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.97800	1.00800	0
11/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.55300	1.57500	0
11/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.70700	0.74700	0
11/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.16600	1.19100	0
11/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.26100	1.28500	0
11/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.11800	1.14500	0
11/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.79500	0.83200	0
11/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.65100	1.67300	0
11/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.88600	0.91900	0
11/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.49700	0.54300	0
11/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.31000	1.33300	0
11/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02200	0.02600	0
11/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.15900	0.18600	0
11/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04800	0.06200	0
11/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01300	0.01600	768
11/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.05700	0.07500	0
11/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03000	0.03800	0
11/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02300	0.02800	0
11/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02800	0.03400	0
11/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.06900	0.09000	768
11/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01500	0.01800	0
11/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04000	0.05100	0
11/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01100	0.01400	0
11/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.27200	0.30000	3,000
11/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.45600	0.48000	0
11/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.06300	0.08200	9,000
11/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.01300	1.02200	0
11/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02600	0.03100	0
11/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.79170	12.81090	2,985
11/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.10200	1.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.13900	1.18200	0
11/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.06600	1.11100	0
11/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.17400	0.20000	0
11/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.14700	0.17100	0
11/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16000	0.18500	0
11/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.94620	12.96510	0
11/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.62100	0.67900	0
11/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.60700	0.66400	0
11/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.63600	0.69400	0
11/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.09000	1.12900	0
11/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.16100	1.19900	0
11/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.12500	1.16400	0
11/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10700	0.10650	4,328
11/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01704	0.01655	0
11/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02701	0.02651	0
11/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00752	0.00719	0
11/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00052	0.00069	0
11/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
11/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00005	0
11/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10860	0.10810	0
11/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00585	0.00578	0
11/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00294	0.00296	0
11/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01182	0.01154	0
11/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00122	0.00144	0
11/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01234	0.01286	0
11/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00525	0.00568	0
11/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.44510	10.46130	22,417
11/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.45200	0.48200	0
11/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.41900	0.44800	0
11/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.48700	0.51600	0
11/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.40000	1.41900	0
11/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.35700	0.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.68800	0.71500	0
11/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.45000	1.46800	0
11/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.60300	0.63100	0
11/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.19700	0.22200	0
11/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.15400	0.17600	0
11/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.32800	0.35700	0
11/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.08900	0.10500	0
11/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.05100	0.06200	0
11/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.12000	0.14000	0
11/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.03600	0.04500	0
11/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.11100	0.12900	0
11/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.91400	0.93700	0
11/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.06600	0.08000	0
11/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.14100	0.16300	0
11/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.10300	0.12100	3,400
11/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.04400	0.05400	10,200
11/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.19900	1.19300	0
11/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.49600	0.50200	3,400
11/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.65800	0.66000	0
11/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.92100	0.91900	0
11/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01900	0.02600	0
11/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.61600	0.61800	0
11/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.34100	1.33400	0
11/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.57500	0.57900	0
11/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.10600	1.10100	0
11/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.74400	0.74400	0
11/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.18300	0.19600	10,200
11/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.45900	0.46500	0
11/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.35200	0.36100	0
11/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05800	0.07000	0
11/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00500	0.00700	0
11/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04300	0.05400	0
11/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16200	0.17500	0
11/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00500	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09200	0.10500	0
11/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12400	0.13700	0
11/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10700	0.12100	0
11/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.59010	10.60850	24,591
11/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.53800	0.57800	0
11/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.51400	0.55400	0
11/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.56200	0.60300	0
11/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.32200	0.34500	0
11/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.37400	0.39600	0
11/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34800	0.37000	0
11/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.73980	10.75980	350
11/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.60900	0.65600	0
11/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.58600	0.63300	0
11/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.63300	0.68100	0
11/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.56900	0.59700	0
11/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.62200	0.64900	0
11/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.59500	0.62200	0
11/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.16260	11.19160	500
11/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.00500	1.05100	0
11/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.98900	1.03500	0
11/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.02100	1.06800	0
11/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.30100	1.31900	0
11/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.36900	1.38600	0
11/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.33500	1.35200	0
11/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.40040	8.38480	28,081
11/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.15800	1.14500	0
11/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.10900	1.09600	0
11/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.20700	1.19400	0
11/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.01200	1.00000	0
11/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.45400	1.44000	0
11/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.68700	0.67900	0
11/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.96300	0.95200	0
11/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.40500	1.39000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56100	0.55600	0
11/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.20100	2.18600	0
11/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.06100	0.07100	0
11/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00500	0
11/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01300	0.01700	0
11/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.03700	0.04400	0
11/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00500	0
11/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01200	0.01500	0
11/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.00900	0
11/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00900	0.01100	0
11/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.01000	0
11/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.43350	8.41830	6,933
11/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88300	0.87800	0
11/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.84300	0.83900	0
11/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92300	0.91700	0
11/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.09000	0.09900	0
11/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.11000	0.12100	0
11/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.10000	0.11000	0
11/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.47560	8.46020	2,298
11/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.61700	0.61800	0
11/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.59100	0.59300	0
11/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.64300	0.64400	0
11/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.35400	0.37000	0
11/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.40200	0.41900	0
11/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.37800	0.39400	0
11/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.44490	9.44600	0
11/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.50900	2.51000	0
11/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.46800	2.46900	0
11/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.54900	2.55100	0
11/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35400	0.35500	0
11/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37300	0.37300	0
11/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36400	0.36400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.05470	8.02460	10
11/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.52700	0.50300	0
11/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.48200	0.46000	0
11/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.57200	0.54800	0
11/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01700	0.02300	0
11/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02700	0.03500	0
11/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02200	0.02800	0
11/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.14650	8.11460	0
11/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.29800	0.29400	0
11/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.27900	0.27500	0
11/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.32000	0.31400	0
11/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.27400	0.29900	0
11/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.33300	0.36000	0
11/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.30200	0.32900	0
11/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.33610	0.31910	100,000
11/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08120	0.09400	100,000
11/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.18870	0.16540	12,500
11/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.15270	0.13800	12,500
11/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00890	0.01550	19,481
11/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.03760	0.04990	12,987
11/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.62220	8.62290	25
11/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.23000	0.24500	0
11/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.21000	0.22500	0
11/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.25400	0.26900	0
11/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.18200	0.19600	0
11/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23800	0.25200	0
11/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.20800	0.22200	0
11/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.75250	8.75550	0
11/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.32000	0.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.30600	0.30800	0
11/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.33400	0.33600	0
11/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63200	0.63100	0
11/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70400	0.70300	0
11/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.66800	0.66700	0
11/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.51860	6.48580	0
11/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.28200	0.26200	0
11/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.27500	0.25500	0
11/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.29000	0.26900	0
11/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04500	0.05700	0
11/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.05000	0.06300	0
11/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04700	0.06000	0
11/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.56500	6.53210	0
11/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.40700	0.39100	0
11/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.37600	0.36200	0
11/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.43900	0.42300	0
11/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.12400	0.14100	0
11/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16100	0.18000	0
11/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14200	0.15900	0
11/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
11/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
11/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
11/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.30040	1.29350	0
11/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10710	0.10160	0
11/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15230	0.14560	0
11/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.06850	0.06510	0
11/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01810	0.02160	0
11/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00190	0.00210	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00670	0.00810	0
11/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.31660	1.30950	0
11/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.17540	0.17040	0
11/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.13550	0.13170	0
11/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22110	0.21480	0
11/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00450	0.00530	0
11/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01890	0.02220	0
11/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00880	0.01090	0
12/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.11730	8.23230	243,274
12/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.08700	1.20200	0
12/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.03800	1.15300	0
12/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.13600	1.25100	0
12/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.12300	1.23800	0
12/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.97500	1.09000	30,100
12/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.87800	0.99300	0
12/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.32000	1.43500	0
12/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.92600	1.04100	0
12/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.37000	1.48500	0
12/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60300	0.71000	0
12/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.31800	0.40300	0
12/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.73600	0.84800	0
12/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.17400	0.23200	0
12/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.42000	1.53500	0
12/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.16000	0.21500	0
12/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.27100	1.38600	0
12/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.29100	0.37300	4,250
12/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.02400	1.13900	10,000
12/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.46900	1.58400	0
12/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.69100	0.80000	0
12/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.20600	0.27200	0
12/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.37700	0.46800	0
12/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.07300	1.18800	0
12/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.51900	1.63400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.41000	0.50500	0
12/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.26700	0.34500	0
12/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.34700	0.43400	0
12/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.22400	0.29400	0
12/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.78300	0.89600	0
12/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.82900	0.94400	0
12/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.22100	1.33600	0
12/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.48000	0.58300	0
12/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.24300	0.31900	0
12/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64700	0.75500	5,000
12/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.71800	1.83300	0
12/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.96800	2.08300	0
12/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.56100	0.66700	0
12/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.18900	0.25000	6,620
12/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.91800	2.03300	0
12/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.17200	1.28700	0
12/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.44400	0.54300	0
12/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.14700	0.19900	4,850
12/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.66900	1.78400	0
12/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.52000	0.62400	0
12/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.56900	1.68400	0
12/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.61900	1.73400	0
12/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.76800	1.88300	0
12/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.01800	2.13300	0
12/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.13600	0.18400	0
12/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.12500	0.17100	8,000
12/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.08000	0.11100	3
12/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.06000	0.08500	6,700
12/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.10700	0.14700	0
12/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.09900	0.13700	0
12/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.08600	0.11900	15,860
12/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.03300	0.04600	2,000
12/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.09200	0.12700	0
12/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.04400	0.06200	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.41600	1.31400	0
12/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.17700	1.08000	0
12/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.67500	0.59500	0
12/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.63200	0.55500	176
12/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.71900	0.63700	0
12/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.59000	0.51500	0
12/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.76300	0.67900	0
12/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.94300	0.85300	0
12/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.50800	0.43900	190
12/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.46900	0.40200	250
12/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00200	0.00200	2,420
12/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.05300	0.04200	0
12/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.43000	0.36700	0
12/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.07700	0.06100	0
12/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00500	0.00500	0
12/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.32200	0.26800	0
12/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04400	0.03500	13,860
12/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03000	0.02300	2,420
12/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.22600	0.18700	0
12/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.06300	0.05100	0
12/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01200	0.01200	0
12/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01600	0.01400	0
12/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.25700	0.21200	0
12/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13000	0.10200	0
12/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.20000	0.16300	4,620
12/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.09300	0.07300	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
12/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.11000	0.08600	0
12/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.28900	0.24000	0
12/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02400	0.01800	0
12/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00700	0.00700	0
12/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17400	0.14100	7,051
12/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.39300	0.33300	250
12/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00300	0.00300	10,000
12/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.35700	0.30000	0
12/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01900	0.01600	0
12/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.15100	0.12100	0
12/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03600	0.02800	0
12/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.00900	0
12/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01100	0.01100	0
12/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00800	0.00800	0
12/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00600	0.00600	1,000
12/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00500	0
12/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00700	0.00700	0
12/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00600	0.00600	0
12/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.22660	8.34040	39,740
12/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.03000	1.13800	0
12/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.98700	1.09400	0
12/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.07500	1.18300	0
12/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.46100	0.53800	0
12/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.49200	1.60400	4,850
12/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.31800	0.37900	0
12/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.27800	0.33300	0
12/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.25500	0.30600	0
12/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.50700	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.25600	0.00000	0
12/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.82200	0.00000	0
12/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.09500	0.00000	4,000
12/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02900	0.00000	2,000
12/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.28000	0.00000	2,000
12/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.77800	0.71600	132
12/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.70100	0.64300	0
12/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.59100	0.53900	100
12/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.33400	0.29800	132
12/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
12/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04800	0.04300	0
12/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06000	0.05400	0
12/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05300	0.04800	0
12/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.33600	8.44980	5,906
12/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.21800	1.32700	0
12/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.17700	1.28500	0
12/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.26100	1.37000	16,000
12/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.13500	1.24400	37,000
12/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.32600	0.38300	360
12/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.72700	0.82000	0
12/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.44900	0.52000	0
12/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.30700	0.36100	5,500
12/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.39400	0.45900	0
12/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.85800	0.80900	1,500
12/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.71300	0.67000	4,000
12/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.17100	1.11100	0
12/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.29100	0.27000	360
12/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.09000	1.03300	0
12/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07500	0.07000	0
12/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.09900	0.09400	0
12/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09100	0.08500	0
12/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08200	0.07700	0
12/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.44200	8.55520	0
12/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.99300	1.09200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.96400	1.06200	0
12/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.02300	1.12600	0
12/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.83000	0.92400	300
12/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.45800	0.52800	540
12/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.11600	1.07300	0
12/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.23100	0.22100	0
12/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.38800	0.36900	540
12/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.27200	0.25700	0
12/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.25100	0.23700	0
12/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.53280	8.64460	0
12/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.99000	1.08600	0
12/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.96500	1.06100	0
12/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.01500	1.11200	0
12/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.58200	0.65800	180
12/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.91900	1.01400	0
12/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.48600	0.46900	180
12/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.38200	0.36700	0
12/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.14900	1.11300	0
12/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.43200	0.41600	0
12/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.40700	0.39100	0
12/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.75680	8.86900	659
12/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.92400	1.01800	0
12/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.94000	1.03500	0
12/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.90800	1.00200	0
12/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.17900	1.16100	0
12/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.11100	1.09400	0
12/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.14500	1.12700	0
12/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.29010	9.40080	0
12/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.62000	1.73500	0
12/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.60300	1.71800	0
12/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.83300	1.95000	200
12/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.63800	1.75300	0
12/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.79800	0.80200	0
12/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.54300	0.54900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.86300	0.86700	0
12/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.83000	0.83400	0
12/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.36420	10.47490	0
12/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.25900	2.39900	0
12/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.27600	2.41700	0
12/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.24100	2.38200	0
12/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.12700	1.15700	0
12/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.06200	1.09200	0
12/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.09500	1.12400	0
12/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.11730	8.23230	796
12/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.60327	0.71028	0
12/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.56097	0.66678	0
12/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.64668	0.75477	0
12/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.20551	0.27156	80
12/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02938	0.02247	0
12/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.28821	0.23926	0
12/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.04367	0.03448	0
12/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.03597	0.02798	0
12/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.22660	8.34040	83
12/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.36505	0.43200	0
12/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.34855	0.41342	0
12/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.38243	0.45110	0
12/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.45583	0.41070	0
12/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.52195	0.47302	0
12/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.48845	0.44160	0
12/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.44270	12.63800	10,861
12/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.02400	1.21400	0
12/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.97700	1.16600	0
12/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.06500	0.10100	9,000
12/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.25500	0.36000	0
12/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.16900	0.24400	3,000
12/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.79100	0.97800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.36000	1.55300	0
12/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.54500	0.70700	0
12/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.58100	0.75100	0
12/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.07200	1.26100	0
12/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.93000	1.11800	0
12/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.61800	0.79500	0
12/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.45800	1.65100	0
12/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.70100	0.88600	0
12/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.36300	0.49700	0
12/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.11900	1.31000	0
12/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.55500	1.74900	0
12/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01200	0.01100	0
12/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02600	0.02200	0
12/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.22000	0.15900	0
12/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05800	0.04800	0
12/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01500	0.01300	768
12/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07500	0.05700	0
12/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03700	0.03000	0
12/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02900	0.02300	0
12/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08800	0.06300	9,000
12/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.10200	0.06900	768
12/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01700	0.01500	0
12/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04800	0.04000	0
12/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.17200	1.01300	0
12/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.36200	0.27200	3,000
12/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.57600	0.45600	0
12/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03400	0.02800	0
12/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03100	0.02600	0
12/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.59810	12.79170	2,835
12/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.92600	1.10200	0
12/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.89100	1.06600	0
12/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.96100	1.13900	0
12/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16300	0.14700	0
12/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.19300	0.17400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17800	0.16000	0
12/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.75330	12.94620	0
12/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.52300	0.62100	0
12/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.51100	0.60700	0
12/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.53600	0.63600	0
12/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.18300	1.09000	0
12/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.25800	1.16100	0
12/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.22000	1.12500	0
12/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10590	0.10700	4,328
12/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01594	0.01704	0
12/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00649	0.00752	0
12/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02590	0.02701	0
12/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
12/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00059	0.00052	0
12/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
12/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10740	0.10860	0
12/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00507	0.00585	0
12/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00247	0.00294	0
12/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01073	0.01182	0
12/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00133	0.00122	0
12/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01307	0.01234	0
12/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00567	0.00525	0
12/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.40280	10.44510	21,657
12/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.42400	0.45200	0
12/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.39100	0.41900	0
12/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.45900	0.48700	0
12/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.36000	1.40000	0
12/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.32900	0.35700	0
12/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.65500	0.68800	0
12/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.40900	1.45000	0
12/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.57100	0.60300	0
12/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.17500	0.19700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.13400	0.15400	0
12/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.30100	0.32800	0
12/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.07400	0.08900	0
12/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.04100	0.05100	0
12/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.10300	0.12000	0
12/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.02900	0.03600	0
12/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.09500	0.11100	0
12/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.87900	0.91400	0
12/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.05500	0.06600	0
12/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.12300	0.14100	0
12/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.03500	0.04400	10,200
12/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.08700	0.10300	3,400
12/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.23200	1.19900	0
12/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.52000	0.49600	3,400
12/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.68400	0.65800	0
12/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.95200	0.92100	0
12/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02600	0.01900	0
12/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.64200	0.61600	0
12/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.37600	1.34100	0
12/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.60000	0.57500	0
12/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.13800	1.10600	0
12/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.77100	0.74400	0
12/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.19800	0.18300	10,200
12/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.48100	0.45900	0
12/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.37200	0.35200	0
12/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06800	0.05800	0
12/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00600	0.00500	0
12/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05200	0.04300	0
12/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.17600	0.16200	0
12/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00700	0.00500	0
12/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10600	0.09200	0
12/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13800	0.12400	0
12/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12100	0.10700	0
12/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.54870	10.59010	24,589

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.51700	0.53800	0
12/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.49300	0.51400	0
12/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.54100	0.56200	0
12/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.34200	0.32200	0
12/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39400	0.37400	0
12/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36800	0.34800	0
12/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.69820	10.73980	350
12/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.58600	0.60900	0
12/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.56300	0.58600	0
12/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.61000	0.63300	0
12/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.58700	0.56900	0
12/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.64000	0.62200	0
12/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.61300	0.59500	0
12/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.11130	11.16260	500
12/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.96100	1.00500	0
12/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.94600	0.98900	0
12/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.97700	1.02100	0
12/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.30900	1.30100	0
12/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.37800	1.36900	0
12/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.34300	1.33500	0
12/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.33750	8.40040	28,081
12/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.09500	1.15800	0
12/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.04600	1.10900	0
12/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.14400	1.20700	0
12/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.94900	1.01200	0
12/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.39100	1.45400	0
12/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.62700	0.68700	0
12/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.90000	0.96300	0
12/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.34100	1.40500	0
12/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.13800	2.20100	0
12/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.50300	0.56100	0
12/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.06600	0.06100	0
12/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00500	0
12/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01300	0.01300	0
12/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.04000	0.03700	0
12/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01200	0.01200	0
12/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.00700	0
12/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00900	0.00900	0
12/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.00800	0
12/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.37210	8.43350	6,933
12/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.82700	0.88300	0
12/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.78900	0.84300	0
12/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.86700	0.92300	0
12/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.09500	0.09000	0
12/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.11700	0.11000	0
12/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.10500	0.10000	0
12/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.41420	8.47560	2,298
12/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.57500	0.61700	0
12/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.55000	0.59100	0
12/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.60000	0.64300	0
12/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.37200	0.35400	0
12/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.42200	0.40200	0
12/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.39700	0.37800	0
12/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.38290	9.44490	0
12/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.45200	2.50900	0
12/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.41100	2.46800	0
12/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.49300	2.54900	0
12/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.36000	0.35400	0
12/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37800	0.37300	0
12/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36900	0.36400	0
12/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.97240	8.05470	10
12/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.45000	0.52700	0
12/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.49500	0.57200	0
12/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.40600	0.48200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03400	0.02700	0
12/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02300	0.01700	0
12/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02800	0.02200	0
12/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.06280	8.14650	0
12/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.24800	0.29800	0
12/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.23100	0.27900	0
12/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.26600	0.32000	0
12/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.30300	0.27400	0
12/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36800	0.33300	0
12/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.33500	0.30200	0
12/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.27570	0.33610	100,000
12/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.10220	0.08120	100,000
12/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.13770	0.18870	12,500
12/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.13180	0.15270	12,500
12/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01410	0.00890	19,481
12/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04860	0.03760	12,987
12/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.60230	8.62220	25
12/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.21300	0.23000	0
12/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.23700	0.25400	0
12/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.19400	0.21000	0
12/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24200	0.23800	0
12/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.18500	0.18200	0
12/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21100	0.20800	0
12/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.73370	8.75250	0
12/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.27300	0.32000	0
12/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.26100	0.30600	0
12/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.28600	0.33400	0
12/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.60200	0.63200	0
12/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.67700	0.70400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.63900	0.66800	0
12/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.44620	6.51860	0
12/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.22500	0.28200	0
12/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.21800	0.27500	0
12/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23200	0.29000	0
12/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06000	0.04500	0
12/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.06600	0.05000	0
12/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06300	0.04700	0
12/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.49500	6.56500	0
12/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.35200	0.40700	0
12/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.32300	0.37600	0
12/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38200	0.43900	0
12/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.13700	0.12400	0
12/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.17800	0.16100	0
12/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.15700	0.14200	0
12/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
12/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
12/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
12/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28220	1.30040	0
12/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.09050	0.10710	0
12/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.05460	0.06850	0
12/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.13440	0.15230	0
12/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00220	0.00190	0
12/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02240	0.01810	0
12/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00830	0.00670	0
12/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.29940	1.31660	0
12/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.15910	0.17540	0
12/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.12040	0.13550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.20420	0.22110	0
12/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00480	0.00450	0
12/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02100	0.01890	0
12/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00970	0.00880	0
13/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.24550	8.11730	238,957
13/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.21300	1.08700	0
13/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.16400	1.03800	0
13/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.26300	1.13600	0
13/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.24900	1.12300	0
13/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.10000	0.97500	30,100
13/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.00200	0.87800	0
13/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.44700	1.32000	0
13/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.05100	0.92600	0
13/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.49700	1.37000	0
13/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.71400	0.60300	0
13/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.38700	0.31800	0
13/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.85500	0.73600	0
13/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.20500	0.17400	0
13/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.54700	1.42000	0
13/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.18800	0.16000	0
13/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.39800	1.27100	0
13/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.35500	0.29100	4,250
13/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.15000	1.02400	10,000
13/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.59700	1.46900	0
13/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.80700	0.69100	0
13/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.24600	0.20600	0
13/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.45700	0.37700	0
13/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.03400	0.03300	2,000
13/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.10300	0.09200	0
13/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.04700	0.04400	2,000
13/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.19900	1.07300	0
13/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.64700	1.51900	0
13/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.49700	0.41000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.32500	0.26700	0
13/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.42100	0.34700	0
13/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.27100	0.22400	0
13/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.90400	0.78300	0
13/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.95300	0.82900	0
13/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.34800	1.22100	0
13/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.58000	0.48000	0
13/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.29700	0.24300	0
13/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.76000	0.64700	5,000
13/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.84600	1.71800	0
13/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.09600	1.96800	0
13/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.66900	0.56100	0
13/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.22400	0.18900	6,620
13/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.04600	1.91800	0
13/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.29800	1.17200	0
13/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.53800	0.44400	0
13/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.17200	0.14700	4,850
13/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.79600	1.66900	0
13/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.62400	0.52000	0
13/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.69600	1.56900	0
13/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.74600	1.61900	0
13/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.89600	1.76800	0
13/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.14600	2.01800	0
13/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.15800	0.13600	0
13/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.14500	0.12500	8,000
13/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.08900	0.08000	3
13/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.06600	0.06000	6,700
13/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.12200	0.10700	0
13/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.11200	0.09900	0
13/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.09600	0.08600	15,860
13/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.55800	0.67500	0
13/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.51700	0.63200	176
13/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.60100	0.71900	0
13/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.47700	0.59000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.64400	0.76300	0
13/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.82100	0.94300	0
13/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.40000	0.50800	190
13/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.36300	0.46900	250
13/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00200	2,420
13/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.02900	0.05300	0
13/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.32700	0.43000	0
13/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.04300	0.07700	0
13/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00500	0
13/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.22900	0.32200	0
13/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02400	0.04400	13,860
13/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01500	0.03000	2,420
13/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.15200	0.22600	366
13/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.03500	0.06300	0
13/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00800	0.01200	0
13/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00900	0.01600	0
13/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.17600	0.25700	0
13/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.07600	0.13000	0
13/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.13000	0.20000	4,620
13/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.05200	0.09300	250
13/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00400	0.00600	0
13/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.28900	1.41600	0
13/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.05200	1.17700	0
13/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.06200	0.11000	0
13/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.20100	0.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01200	0.02400	0
13/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00500	0.00700	0
13/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.11000	0.17400	7,051
13/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.29300	0.39300	250
13/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00300	10,000
13/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.26000	0.35700	0
13/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01000	0.01900	0
13/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.09200	0.15100	0
13/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.01900	0.03600	0
13/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00600	0.00900	0
13/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00700	0.01100	0
13/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00500	0.00800	0
13/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00600	1,000
13/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00500	0
13/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00700	0
13/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00400	0.00600	0
13/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.35580	8.22660	39,785
13/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.14200	1.03000	0
13/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.09600	0.98700	0
13/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.18800	1.07500	0
13/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.50800	0.46100	0
13/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.61600	1.49200	4,850
13/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.34400	0.31800	0
13/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.29800	0.27800	0
13/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.27200	0.25500	0
13/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.37600	1.25600	0
13/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.91800	0.82200	0
13/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.56000	0.50700	0
13/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.46000	0.00000	0
13/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.30400	0.00000	132

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.20400	0.28000	2,000
13/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.06200	0.09500	4,000
13/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02000	0.02900	2,000
13/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.66600	0.77800	132
13/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.59200	0.70100	0
13/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.48800	0.59100	100
13/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.25200	0.33400	132
13/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01000	0.01500	0
13/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03200	0.04800	0
13/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04000	0.06000	0
13/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.03600	0.05300	0
13/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.46680	8.33600	6,256
13/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.32600	1.21800	0
13/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.28200	1.17700	0
13/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.37000	1.26100	16,000
13/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.23900	1.13500	37,000
13/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.34000	0.32600	360
13/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.79000	0.72700	0
13/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.47600	0.44900	0
13/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.32000	0.30700	5,500
13/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.41500	0.39400	0
13/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.74800	0.85800	1,500
13/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.60900	0.71300	4,000
13/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.05300	1.17100	0
13/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.22300	0.29100	360
13/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.97300	1.09000	0
13/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.05300	0.07500	0
13/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.07200	0.09900	0
13/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.06500	0.09100	0
13/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.05900	0.08200	0
13/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.57500	8.44200	0
13/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.06300	0.99300	0
13/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.03100	0.96400	0
13/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.10000	1.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.88100	0.83000	300
13/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.47400	0.45800	540
13/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.99900	1.11600	0
13/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.17500	0.23100	0
13/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.30600	0.38800	540
13/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.20600	0.27200	0
13/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.18800	0.25100	0
13/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.66680	8.53280	0
13/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.04000	0.99000	0
13/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.01200	0.96500	0
13/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.06800	1.01500	0
13/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.59500	0.58200	180
13/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.96000	0.91900	0
13/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.39300	0.48600	180
13/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.30100	0.38200	0
13/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.02800	1.14900	0
13/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.34500	0.43200	0
13/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.32300	0.40700	0
13/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.88840	8.75680	659
13/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.93300	0.92400	0
13/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.91600	0.90800	0
13/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.95000	0.94000	0
13/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	0.99000	1.11100	0
13/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.05600	1.17900	0
13/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.02300	1.14500	0
13/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.41710	9.29010	0
13/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.62100	1.62000	0
13/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.60200	1.60300	0
13/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.87300	1.83300	200
13/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.64100	1.63800	0
13/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.67400	0.79800	0
13/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.45600	0.54300	0
13/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.73500	0.86300	0
13/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.70400	0.83000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.49120	10.36420	0
13/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.25300	2.25900	0
13/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.23400	2.24100	0
13/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.27200	2.27600	0
13/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.93100	1.06200	0
13/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	0.99300	1.12700	0
13/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.96200	1.09500	0
13/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.24550	8.11730	796
13/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.71393	0.60327	0
13/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.66851	0.56097	0
13/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.76013	0.64668	0
13/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.24643	0.20551	80
13/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.01463	0.02938	0
13/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.20093	0.28821	0
13/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.02301	0.04367	0
13/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.01843	0.03597	0
13/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.35580	8.22660	83
13/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.39726	0.36505	0
13/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.37843	0.34855	0
13/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.41707	0.38243	0
13/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.36127	0.45583	0
13/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.42263	0.52195	0
13/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.39146	0.48845	0
13/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.60770	12.44270	10,836
13/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.18100	1.02400	0
13/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.08200	0.06500	9,000
13/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.21100	0.16900	3,000
13/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.70700	0.58100	0
13/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.32000	0.25500	0
13/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.71700	1.55500	0
13/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.94100	0.79100	0
13/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.52100	1.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.66700	0.54500	0
13/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.13300	0.97700	0
13/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.23000	1.07200	0
13/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.08500	0.93000	0
13/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.75300	0.61800	0
13/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.61900	1.45800	0
13/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.84600	0.70100	0
13/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.45600	0.36300	0
13/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.27800	1.11900	0
13/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02000	0.02600	0
13/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.14800	0.22000	0
13/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.03800	0.05800	0
13/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01100	0.01500	768
13/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.04500	0.07500	0
13/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02700	0.03700	0
13/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02200	0.02900	0
13/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02500	0.03400	0
13/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.05900	0.10200	768
13/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01300	0.01700	0
13/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03300	0.04800	0
13/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00900	0.01200	0
13/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.26200	0.36200	3,000
13/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.45300	0.57600	0
13/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.04900	0.08800	9,000
13/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.02400	1.17200	0
13/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02300	0.03100	0
13/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.76410	12.59810	2,835
13/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.04300	0.92600	0
13/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.00600	0.89100	0
13/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.08200	0.96100	0
13/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.11800	0.16300	0
13/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.14200	0.19300	0
13/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.12900	0.17800	0
13/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.92200	12.75330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.57200	0.52300	0
13/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.55800	0.51100	0
13/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.58700	0.53600	0
13/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.06500	1.18300	0
13/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.13600	1.25800	0
13/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.10000	1.22000	0
13/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10720	0.10590	4,328
13/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01723	0.01594	0
13/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02720	0.02590	0
13/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00755	0.00649	0
13/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00035	0.00059	0
13/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00003	0.00004	0
13/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10880	0.10740	0
13/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00548	0.00507	0
13/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00258	0.00247	0
13/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01175	0.01073	0
13/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00095	0.00133	0
13/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01178	0.01307	0
13/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00468	0.00567	0
13/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.46190	10.40280	22,177
13/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.44700	0.42400	0
13/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.41200	0.39100	0
13/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.48400	0.45900	0
13/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.41600	1.36000	0
13/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.34500	0.32900	0
13/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.69400	0.65500	0
13/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.46500	1.40900	0
13/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.60600	0.57100	0
13/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.17800	0.17500	0
13/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.13500	0.13400	0
13/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.31500	0.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.07400	0.07400	0
13/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.04100	0.04100	0
13/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.10300	0.10300	0
13/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.02900	0.02900	0
13/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.09500	0.09500	0
13/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.92700	0.87900	0
13/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.05500	0.05500	0
13/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.12400	0.12300	0
13/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.08700	0.08700	3,400
13/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.03600	0.03500	10,200
13/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.17400	1.23200	0
13/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.46200	0.52000	3,400
13/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.62500	0.68400	0
13/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.89300	0.95200	0
13/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01500	0.02600	0
13/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.58300	0.64200	0
13/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.31700	1.37600	0
13/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.54100	0.60000	0
13/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.07900	1.13800	0
13/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.71200	0.77100	0
13/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.15300	0.19800	10,200
13/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.42300	0.48100	0
13/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.31600	0.37200	0
13/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04400	0.06800	0
13/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00600	0
13/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03200	0.05200	0
13/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13300	0.17600	0
13/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00400	0.00700	0
13/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.07200	0.10600	0
13/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.10000	0.13800	0
13/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.08500	0.12100	0
13/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.61030	10.54870	24,589
13/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.51300	0.51700	0
13/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.48800	0.49300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.53900	0.54100	0
13/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.27900	0.34200	0
13/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.32800	0.39400	0
13/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.30300	0.36800	0
13/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.76340	10.69820	350
13/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.58400	0.58600	0
13/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.56000	0.56300	0
13/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.60900	0.61000	0
13/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.52100	0.58700	0
13/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.57200	0.64000	0
13/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.54600	0.61300	0
13/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.18440	11.11130	500
13/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.90600	0.96100	0
13/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.89000	0.94600	0
13/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.92200	0.97700	0
13/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.18100	1.30900	0
13/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.24900	1.37800	0
13/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.21500	1.34300	0
13/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.42450	8.33750	28,081
13/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.17900	1.09500	0
13/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.13000	1.04600	0
13/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.22900	1.14400	0
13/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.03100	0.94900	0
13/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.47700	1.39100	0
13/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.69800	0.62700	0
13/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.98200	0.90000	0
13/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.42700	1.34100	0
13/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56600	0.50300	0
13/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.22500	2.13800	0
13/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.04200	0.06600	0
13/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00800	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.02400	0.04000	0
13/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00700	0.01200	0
13/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00500	0.00700	0
13/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00600	0.00900	0
13/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00500	0.00800	0
13/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.45860	8.37210	6,933
13/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88700	0.82700	0
13/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92800	0.86700	0
13/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.84600	0.78900	0
13/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.08700	0.11700	0
13/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.06900	0.09500	0
13/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.07800	0.10500	0
13/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.50060	8.41420	2,298
13/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.60200	0.57500	0
13/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.57600	0.55000	0
13/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.62900	0.60000	0
13/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.31500	0.37200	0
13/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.36200	0.42200	0
13/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.33800	0.39700	0
13/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.45470	9.38290	0
13/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.51700	2.45200	0
13/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.47600	2.41100	0
13/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.55800	2.49300	0
13/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35300	0.36000	0
13/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37100	0.37800	0
13/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36200	0.36900	0
13/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.03640	7.97240	10
13/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.50500	0.45000	0
13/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.45900	0.40600	0
13/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.55100	0.49500	0
13/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01500	0.02300	0
13/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02300	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.01900	0.02800	0
13/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.12730	8.06280	0
13/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.25800	0.24800	0
13/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.27800	0.26600	0
13/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.23900	0.23100	0
13/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.31200	0.36800	0
13/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.25100	0.30300	0
13/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.28100	0.33500	0
13/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.32330	0.27570	100,000
13/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.07070	0.10220	100,000
13/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.20140	0.13770	12,500
13/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.17060	0.13180	12,500
13/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00290	0.01410	19,481
13/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.02170	0.04860	12,987
13/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.64700	8.60230	25
13/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.23500	0.21300	0
13/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.21100	0.19400	0
13/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.26000	0.23700	0
13/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.16300	0.18500	0
13/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.21400	0.24200	0
13/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.18800	0.21100	0
13/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.77950	8.73370	0
13/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.30600	0.27300	0
13/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.32100	0.28600	0
13/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.29300	0.26100	0
13/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.66400	0.67700	0
13/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.59200	0.60200	0
13/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.62700	0.63900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.49900	6.44620	0
13/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.25900	0.22500	0
13/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.25100	0.21800	0
13/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.26600	0.23200	0
13/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04100	0.06000	0
13/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04600	0.06600	0
13/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04400	0.06300	0
13/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.54610	6.49500	0
13/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37700	0.35200	0
13/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34600	0.32300	0
13/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.41000	0.38200	0
13/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11400	0.13700	0
13/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.15000	0.17800	0
13/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13100	0.15700	0
13/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
13/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
13/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
13/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.30400	1.28220	0
13/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10920	0.09050	0
13/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15560	0.13440	0
13/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.06800	0.05460	0
13/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01400	0.02240	0
13/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00160	0.00220	0
13/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00520	0.00830	0
13/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.32060	1.29940	0
13/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.17640	0.15910	0
13/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22390	0.20420	0
13/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.13470	0.12040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01410	0.02100	0
13/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00330	0.00480	0
13/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00580	0.00970	0
16/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.16710	8.24550	239,862
16/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.13500	1.21300	0
16/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.08600	1.16400	0
16/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.18500	1.26300	0
16/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.17100	1.24900	0
16/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.02300	1.10000	30,100
16/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.92500	1.00200	0
16/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.36900	1.44700	0
16/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.97400	1.05100	0
16/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.41900	1.49700	0
16/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.64400	0.71400	0
16/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.33900	0.38700	0
16/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.78100	0.85500	0
16/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.18000	0.20500	0
16/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.46900	1.54700	0
16/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.16500	0.18800	0
16/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.32000	1.39800	0
16/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.31000	0.35500	4,250
16/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.07200	1.15000	10,000
16/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.51900	1.59700	0
16/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.73500	0.80700	0
16/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.21400	0.24600	0
16/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.40300	0.45700	0
16/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.12200	1.19900	0
16/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.56800	1.64700	0
16/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.43800	0.49700	0
16/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.28300	0.32500	0
16/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.37000	0.42100	0
16/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.23400	0.27100	0
16/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.82800	0.90400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.87700	0.95300	0
16/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.27000	1.34800	0
16/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.51600	0.58000	0
16/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.25800	0.29700	0
16/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.68900	0.76000	5,000
16/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.76800	1.84600	0
16/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.01700	2.09600	0
16/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.60000	0.66900	0
16/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.19600	0.22400	6,620
16/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.96800	2.04600	0
16/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.22100	1.29800	0
16/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.47500	0.53800	0
16/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.03100	0.03400	2,000
16/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.04200	0.04700	2,000
16/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.08500	0.09600	15,860
16/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.09200	0.10300	0
16/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.12700	0.14500	8,000
16/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.07900	0.08900	3
16/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.05900	0.06600	6,700
16/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.10700	0.12200	0
16/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.09900	0.11200	0
16/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.15100	0.17200	4,850
16/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.71800	1.79600	0
16/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.55700	0.62400	0
16/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.61800	1.69600	0
16/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.66800	1.74600	0
16/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.81800	1.89600	0
16/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.06700	2.14600	0
16/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.13800	0.15800	0
16/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.42100	0.36300	250
16/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
16/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
16/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.04000	0.02900	0
16/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.38400	0.32700	0
16/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.58200	0.51700	176
16/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.66800	0.60100	0
16/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.54000	0.47700	0
16/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.71200	0.64400	0
16/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.89200	0.82100	0
16/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.46000	0.40000	190
16/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.12500	1.05200	0
16/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.62500	0.55800	0
16/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.36400	1.28900	0
16/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.05800	0.04300	0
16/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00300	0
16/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.27900	0.22900	0
16/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03300	0.02400	13,860
16/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
16/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02200	0.01500	2,420
16/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.19100	0.15200	366
16/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.04900	0.03500	0
16/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01000	0.00800	0
16/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01100	0.00900	0
16/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.21700	0.17600	0
16/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.10300	0.07600	0
16/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.16600	0.13000	4,620
16/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.07100	0.05200	250
16/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
16/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00500	0.00400	0
16/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.08600	0.06200	0
16/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.24700	0.20100	0
16/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01800	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
16/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00500	0.00500	0
16/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.14300	0.11000	7,051
16/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.34800	0.29300	250
16/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
16/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.31300	0.26000	0
16/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01400	0.01000	0
16/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.12200	0.09200	0
16/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02700	0.01900	0
16/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
16/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.00600	0
16/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
16/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.00700	0
16/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00600	0.00500	0
16/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00400	1,000
16/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00400	0
16/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00500	0
16/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00400	0.00400	0
16/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.27720	8.35580	39,785
16/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.07000	1.14200	0
16/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.51800	0.56000	0
16/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.42500	0.46000	0
16/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.02500	1.09600	0
16/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.11500	1.18800	0
16/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.46900	0.50800	0
16/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.54000	1.61600	4,850
16/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.31900	0.34400	0
16/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.27700	0.29800	0
16/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.25300	0.27200	0
16/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.30100	1.37600	0
16/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.85300	0.91800	0
16/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.07600	0.06200	4,000
16/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02400	0.02000	2,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.72600	0.66600	132
16/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.65000	0.59200	0
16/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.54200	0.48800	100
16/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.29200	0.25200	132
16/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01300	0.01000	0
16/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03800	0.03200	0
16/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04800	0.04000	0
16/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.34800	0.30400	132
16/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.24100	0.20400	2,000
16/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.04300	0.03600	0
16/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.38850	8.46680	6,456
16/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.25900	1.32600	0
16/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.39700	0.41500	0
16/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.45400	0.47600	0
16/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.30800	0.32000	5,500
16/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.21600	1.28200	0
16/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.30200	1.37000	16,000
16/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.17400	1.23900	37,000
16/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.32800	0.34000	360
16/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.74500	0.79000	0
16/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.25700	0.22300	360
16/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.04000	0.97300	0
16/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.06400	0.05300	0
16/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.08600	0.07200	0
16/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.07800	0.06500	0
16/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.80900	0.74800	1,500
16/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.66600	0.60900	4,000
16/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.12000	1.05300	0
16/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.07100	0.05900	0
16/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.49750	8.57500	0
16/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.01500	1.06300	0
16/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.98500	1.03100	0
16/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.04700	1.10000	0
16/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.84500	0.88100	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.46000	0.47400	540
16/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.06300	0.99900	0
16/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.20000	0.17500	0
16/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.34800	0.30600	540
16/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.23800	0.20600	0
16/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.21800	0.18800	0
16/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.58950	8.66680	0
16/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.00200	1.04000	0
16/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.58000	0.59500	180
16/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.92800	0.96000	0
16/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.97700	1.01200	0
16/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.02900	1.06800	0
16/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.34000	0.30100	0
16/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.09100	1.02800	0
16/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.38800	0.34500	0
16/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.43900	0.39300	180
16/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.36300	0.32300	0
16/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.81130	8.88840	659
16/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.91500	0.93300	0
16/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.89900	0.91600	0
16/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.93100	0.95000	0
16/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.04800	0.99000	0
16/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.11600	1.05600	0
16/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.08200	1.02300	0
16/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.34010	9.41710	0
16/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.60100	1.62100	0
16/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.58300	1.60200	0
16/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.83800	1.87300	200
16/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.62000	1.64100	0
16/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.73000	0.67400	0
16/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.49800	0.45600	0
16/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.79300	0.73500	0
16/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.76100	0.70400	0
16/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.41420	10.49120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.23800	2.25300	0
16/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.22000	2.23400	0
16/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.25600	2.27200	0
16/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.99200	0.93100	0
16/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.05600	0.99300	0
16/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.02400	0.96200	0
16/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.16710	8.24550	796
16/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.64403	0.71393	0
16/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.60009	0.66851	0
16/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.68891	0.76013	0
16/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.21448	0.24643	80
16/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02181	0.01463	0
16/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.24738	0.20093	0
16/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.03299	0.02301	0
16/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.02693	0.01843	0
16/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.27720	8.35580	83
16/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.36768	0.39726	0
16/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.35043	0.37843	0
16/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.38590	0.41707	0
16/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.40870	0.36127	0
16/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.47323	0.42263	0
16/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.44048	0.39146	0
16/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.50040	12.60770	10,826
16/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.07900	1.18100	0
16/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.03100	1.13300	0
16/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.12600	1.23000	0
16/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.98400	1.08500	0
16/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.07000	0.08200	9,000
16/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.59000	0.66700	0
16/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.62700	0.70700	0
16/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.27900	0.32000	0
16/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.18500	0.21100	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.66500	0.75300	0
16/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.51300	1.61900	0
16/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.75400	0.84600	0
16/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.39800	0.45600	0
16/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.17400	1.27800	0
16/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.61200	1.71700	0
16/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.84500	0.94100	0
16/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.41600	1.52100	0
16/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01600	0.01300	0
16/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04500	0.03300	0
16/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01200	0.00900	0
16/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02400	0.02000	0
16/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.19800	0.14800	0
16/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05400	0.03800	0
16/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01300	0.01100	768
16/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06500	0.04500	0
16/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.12000	1.02400	0
16/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.32900	0.26200	3,000
16/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.53500	0.45300	0
16/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07700	0.04900	9,000
16/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09000	0.05900	768
16/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03400	0.02700	0
16/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02600	0.02200	0
16/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03100	0.02500	0
16/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02900	0.02300	0
16/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.65680	12.76410	2,835
16/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.97000	1.04300	0
16/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.93500	1.00600	0
16/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.00600	1.08200	0
16/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.14900	0.11800	0
16/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.17800	0.14200	0
16/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16300	0.12900	0
16/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.81510	12.92200	0
16/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.49300	0.57200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.48000	0.55800	0
16/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.50600	0.58700	0
16/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.09100	1.06500	0
16/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.16500	1.13600	0
16/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.12800	1.10000	0
16/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10650	0.10720	4,328
16/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01653	0.01723	0
16/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00691	0.00755	0
16/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02650	0.02720	0
16/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00041	0.00035	0
16/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00003	0.00003	0
16/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10810	0.10880	0
16/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00515	0.00548	0
16/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00243	0.00258	0
16/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01116	0.01175	0
16/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00106	0.00095	0
16/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01233	0.01178	0
16/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00505	0.00468	0
16/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.34900	10.46190	21,642
16/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.37400	0.44700	0
16/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.34300	0.41200	0
16/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.40700	0.48400	0
16/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.30400	1.41600	0
16/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.28400	0.34500	0
16/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.59800	0.69400	0
16/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.35300	1.46500	0
16/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.51700	0.60600	0
16/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.14700	0.17800	0
16/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.11100	0.13500	0
16/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.25800	0.31500	0
16/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.06000	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.03200	0.04100	0
16/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.08400	0.10300	0
16/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.02200	0.02900	0
16/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.07700	0.09500	0
16/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.82100	0.92700	0
16/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.04400	0.05500	0
16/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.10100	0.12400	0
16/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02700	0.03600	10,200
16/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.07100	0.08700	3,400
16/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.27800	1.17400	0
16/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.55200	0.46200	3,400
16/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.72200	0.62500	0
16/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.99500	0.89300	0
16/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02200	0.01500	0
16/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.67800	0.58300	0
16/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.42300	1.31700	0
16/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.63500	0.54100	0
16/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.18300	1.07900	0
16/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.81100	0.71200	0
16/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.20900	0.15300	10,200
16/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.51200	0.42300	0
16/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.39800	0.31600	0
16/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06800	0.04400	0
16/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
16/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04900	0.03200	0
16/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.18500	0.13300	0
16/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00500	0.00400	0
16/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10800	0.07200	0
16/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.14400	0.10000	0
16/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12500	0.08500	0
16/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.49700	10.61030	24,589
16/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.46300	0.51300	0
16/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.44100	0.48800	0
16/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.48700	0.53900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.34000	0.27900	0
16/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39400	0.32800	0
16/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36600	0.30300	0
16/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.64950	10.76340	350
16/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.52100	0.58400	0
16/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.49900	0.56000	0
16/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.54400	0.60900	0
16/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.57000	0.52100	0
16/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.62500	0.57200	0
16/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.59700	0.54600	0
16/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.08130	11.18440	500
16/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.88700	0.90600	0
16/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.87200	0.89000	0
16/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.90300	0.92200	0
16/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.26500	1.18100	0
16/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.33400	1.24900	0
16/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.29900	1.21500	0
16/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.36850	8.42450	28,381
16/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.12300	1.17900	0
16/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.07400	1.13000	0
16/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.17200	1.22900	0
16/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97500	1.03100	0
16/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.42100	1.47700	0
16/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.64400	0.69800	0
16/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.92600	0.98200	0
16/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.37100	1.42700	0
16/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.16900	2.22500	0
16/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.51300	0.56600	0
16/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.04500	0.04200	0
16/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00800	0.00800	0
16/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.02600	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00300	0
16/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00700	0.00700	0
16/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00400	0.00500	0
16/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00600	0.00600	0
16/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00500	0.00500	0
16/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.40420	8.45860	6,933
16/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.83000	0.88700	0
16/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.87200	0.92800	0
16/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.79000	0.84600	0
16/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.08600	0.08700	0
16/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.06800	0.06900	0
16/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.07600	0.07800	0
16/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.44720	8.50060	2,298
16/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.54700	0.60200	0
16/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.52200	0.57600	0
16/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.57400	0.62900	0
16/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.31300	0.31500	0
16/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.36100	0.36200	0
16/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.33600	0.33800	0
16/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.41540	9.45470	0
16/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.48000	2.51700	0
16/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.43900	2.47600	0
16/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.52100	2.55800	0
16/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35600	0.35300	0
16/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37400	0.37100	0
16/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36500	0.36200	0
16/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	8.00160	8.03640	10
16/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.47400	0.50500	0
16/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.52000	0.55100	0
16/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.42900	0.45900	0
16/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02700	0.02300	0
16/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01800	0.01500	0
16/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02200	0.01900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.09270	8.12730	0
16/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.24500	0.25800	0
16/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.22800	0.23900	0
16/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.26400	0.27800	0
16/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.27100	0.25100	0
16/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.33500	0.31200	0
16/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.30200	0.28100	0
16/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.28320	0.32330	100,000
16/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08720	0.07070	100,000
16/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.15770	0.20140	12,500
16/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.14910	0.17060	12,500
16/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00530	0.00290	19,481
16/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.03360	0.02170	12,987
16/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.57270	8.64700	25
16/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.21300	0.23500	0
16/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.23200	0.26000	0
16/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.19400	0.21100	0
16/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.27100	0.21400	0
16/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20900	0.16300	0
16/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24000	0.18800	0
16/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.70540	8.77950	0
16/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.28400	0.30600	0
16/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.27100	0.29300	0
16/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.29700	0.32100	0
16/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.64200	0.59200	0
16/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71600	0.66400	0
16/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67900	0.62700	0
16/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.46550	6.49900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23300	0.25900	0
16/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22600	0.25100	0
16/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24100	0.26600	0
16/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04900	0.04100	0
16/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.05400	0.04600	0
16/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.05100	0.04400	0
16/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.51440	6.54610	0
16/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.35400	0.37700	0
16/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.32400	0.34600	0
16/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38600	0.41000	0
16/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.12200	0.11400	0
16/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16000	0.15000	0
16/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14000	0.13100	0
16/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
16/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
16/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
16/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
16/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
16/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28890	1.30400	0
16/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.09550	0.10920	0
16/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.05740	0.06800	0
16/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14070	0.15560	0
16/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00180	0.00160	0
16/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01850	0.01400	0
16/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00660	0.00520	0
16/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.30510	1.32060	0
16/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.16280	0.17640	0
16/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.12280	0.13470	0
16/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.20910	0.22390	0
16/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00400	0.00330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01770	0.01410	0
16/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00770	0.00580	0
17/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.12180	8.16710	242,979
17/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.09000	1.13500	0
17/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.04100	1.08600	0
17/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.13900	1.18500	0
17/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.12500	1.17100	0
17/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.97700	1.02300	30,100
17/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.87900	0.92500	0
17/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.32400	1.36900	0
17/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.92800	0.97400	0
17/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.37400	1.41900	0
17/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60000	0.64400	0
17/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.30300	0.33900	0
17/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.73600	0.78100	0
17/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.15600	0.18000	0
17/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.42300	1.46900	0
17/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.14300	0.16500	0
17/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.27400	1.32000	0
17/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.27600	0.31000	4,250
17/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.02700	1.07200	10,000
17/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.47300	1.51900	0
17/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.69000	0.73500	0
17/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.18800	0.21400	0
17/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.36500	0.40300	0
17/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.07600	1.12200	0
17/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.52300	1.56800	0
17/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.39900	0.43800	0
17/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.25000	0.28300	0
17/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.33300	0.37000	0
17/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.20600	0.23400	0
17/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.78300	0.82800	0
17/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.83100	0.87700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.22500	1.27000	0
17/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.47200	0.51600	0
17/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.22600	0.25800	0
17/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64400	0.68900	5,000
17/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.72300	1.76800	0
17/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.97200	2.01700	0
17/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.55600	0.60000	0
17/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.17100	0.19600	6,620
17/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.92200	1.96800	0
17/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.17500	1.22100	0
17/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.43500	0.47500	0
17/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.13000	0.15100	4,850
17/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.67300	1.71800	0
17/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.51400	0.55700	0
17/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.57300	1.61800	0
17/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.62300	1.66800	0
17/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.77200	1.81800	0
17/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.02200	2.06700	0
17/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.11900	0.13800	0
17/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.10900	0.12700	8,000
17/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.06800	0.07900	3
17/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.05000	0.05900	6,700
17/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.09200	0.10700	0
17/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.08500	0.09900	0
17/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.07300	0.08500	15,860
17/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.07900	0.09200	0
17/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.02600	0.03100	2,000
17/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.03600	0.04200	2,000
17/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.40400	1.36400	0
17/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.16400	1.12500	0
17/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.65700	0.62500	0
17/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.61300	0.58200	176
17/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.70100	0.66800	0
17/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.57000	0.54000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.74600	0.71200	0
17/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.92800	0.89200	0
17/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.48700	0.46000	190
17/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.44700	0.42100	250
17/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
17/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
17/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
17/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.04200	0.04000	0
17/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
17/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.40800	0.38400	0
17/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.06300	0.05800	0
17/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
17/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.29900	0.27900	0
17/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03400	0.03300	13,860
17/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
17/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02200	0.02200	2,420
17/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.20400	0.19100	366
17/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.05000	0.04900	0
17/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
17/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00900	0.01000	0
17/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01100	0.01100	0
17/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.23400	0.21700	0
17/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.11100	0.10300	0
17/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.17800	0.16600	4,620
17/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.07700	0.07100	250
17/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
17/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00400	0.00500	0
17/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.09300	0.08600	0
17/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.26600	0.24700	0
17/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01800	0.01800	0
17/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00500	0.00500	0
17/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.15400	0.14300	7,051
17/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00300	0
17/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.37100	0.34800	250
17/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
17/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.33400	0.31300	0
17/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01400	0.01400	0
17/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.13100	0.12200	0
17/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02800	0.02700	0
17/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
17/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00600	0.00700	0
17/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
17/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00700	0.00800	0
17/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00500	0.00600	0
17/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00300	0.00400	1,000
17/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00300	0.00400	0
17/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00500	0
17/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00400	0.00400	0
17/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.23110	8.27720	38,843
17/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.02300	1.07000	0
17/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.97800	1.02500	0
17/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.06800	1.11500	0
17/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.43200	0.46900	0
17/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.49300	1.54000	4,850
17/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.29000	0.31900	0
17/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.25100	0.27700	0
17/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.22900	0.25300	0
17/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.25400	1.30100	0
17/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.80700	0.85300	0
17/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.47800	0.51800	0
17/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.39000	0.42500	0
17/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.35900	0.34800	132
17/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.24700	0.24100	2,000
17/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.07600	0.07600	4,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02300	0.02400	2,000
17/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.74800	0.72600	132
17/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.67000	0.65000	0
17/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.55900	0.54200	100
17/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.30100	0.29200	132
17/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01200	0.01300	0
17/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03700	0.03800	0
17/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04700	0.04800	0
17/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.04200	0.04300	0
17/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.34100	8.38850	6,456
17/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.20900	1.25900	0
17/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.16600	1.21600	0
17/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.25300	1.30200	16,000
17/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.36700	0.39700	0
17/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.12300	1.17400	37,000
17/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.30200	0.32800	360
17/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.70000	0.74500	0
17/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.42100	0.45400	0
17/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.28400	0.30800	5,500
17/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.82600	0.80900	1,500
17/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.68000	0.66600	4,000
17/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.14300	1.12000	0
17/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.25900	0.25700	360
17/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.06100	1.04000	0
17/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.06200	0.06400	0
17/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.08200	0.08600	0
17/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.07500	0.07800	0
17/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.06800	0.07100	0
17/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.44940	8.49750	0
17/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.96500	1.01500	0
17/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.93500	0.98500	0
17/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.42700	0.46000	540
17/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.99700	1.04700	0
17/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.79600	0.84500	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.07800	1.06300	0
17/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.19800	0.20000	0
17/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.34700	0.34800	540
17/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.23600	0.23800	0
17/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.21600	0.21800	0
17/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.54320	8.58950	0
17/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.95000	1.00200	0
17/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.92500	0.97700	0
17/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.97600	1.02900	0
17/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.54100	0.58000	180
17/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.87600	0.92800	0
17/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.43300	0.43900	180
17/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.33300	0.34000	0
17/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.09800	1.09100	0
17/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.38200	0.38800	0
17/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.35700	0.36300	0
17/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.76540	8.81130	659
17/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.85900	0.91500	0
17/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.84300	0.89900	0
17/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.87500	0.93100	0
17/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.03800	1.04800	0
17/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.10600	1.11600	0
17/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.07200	1.08200	0
17/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.29780	9.34010	0
17/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.53500	1.60100	0
17/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.77000	1.83800	200
17/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.55400	1.62000	0
17/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.51700	1.58300	0
17/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.76900	0.79300	0
17/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.70600	0.73000	0
17/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.47200	0.49800	0
17/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.73700	0.76100	0
17/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.37190	10.41420	0
17/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.16200	2.23800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.14400	2.22000	0
17/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.18000	2.25600	0
17/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.95800	0.99200	0
17/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.02200	1.05600	0
17/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.99000	1.02400	0
17/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.12180	8.16710	791
17/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.59969	0.64403	0
17/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.55605	0.60009	0
17/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.64434	0.68891	0
17/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.18790	0.21448	80
17/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02254	0.02181	0
17/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.26610	0.24738	0
17/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.03425	0.03299	0
17/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.02789	0.02693	0
17/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.23110	8.27720	83
17/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.33556	0.36768	0
17/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.31942	0.35043	0
17/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.35266	0.38590	0
17/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.42156	0.40870	0
17/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.48832	0.47323	0
17/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.45446	0.44048	0
17/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.45360	12.50040	10,839
17/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.03300	1.07900	0
17/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.98600	1.03100	0
17/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.08000	1.12600	0
17/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.93900	0.98400	0
17/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.62600	0.66500	0
17/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.46700	1.51300	0
17/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.70900	0.75400	0
17/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.36700	0.39800	0
17/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.12800	1.17400	0
17/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.56500	1.61200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.80000	0.84500	0
17/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.37000	1.41600	0
17/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.55200	0.59000	0
17/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.58800	0.62700	0
17/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.06300	0.07000	9,000
17/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.25600	0.27900	0
17/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.16900	0.18500	3,000
17/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.15900	1.12000	0
17/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.35200	0.32900	3,000
17/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.56500	0.53500	0
17/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08400	0.07700	9,000
17/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09800	0.09000	768
17/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01600	0.01600	0
17/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04600	0.04500	0
17/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01100	0.01200	0
17/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02400	0.02400	0
17/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.21300	0.19800	0
17/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05500	0.05400	0
17/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01300	0.01300	768
17/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07200	0.06500	0
17/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03500	0.03400	0
17/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02600	0.02600	0
17/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03200	0.03100	0
17/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02900	0.02900	0
17/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.60890	12.65680	2,835
17/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.92000	0.97000	0
17/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.88500	0.93500	0
17/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.95600	1.00600	0
17/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.14700	0.14900	0
17/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.17600	0.17800	0
17/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16100	0.16300	0
17/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.76570	12.81510	0
17/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.47100	0.49300	0
17/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.45900	0.48000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.48400	0.50600	0
17/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.11800	1.09100	0
17/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.19300	1.16500	0
17/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.15500	1.12800	0
17/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10580	0.10650	4,328
17/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01583	0.01653	0
17/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00626	0.00691	0
17/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02580	0.02650	0
17/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
17/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00046	0.00041	0
17/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00003	0.00003	0
17/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10740	0.10810	25
17/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00465	0.00515	0
17/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01046	0.01116	0
17/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00214	0.00243	0
17/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01274	0.01233	0
17/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00106	0.00106	0
17/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00525	0.00505	0
17/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.33360	10.34900	21,637
17/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.35300	0.37400	0
17/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.32200	0.34300	0
17/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.38600	0.40700	0
17/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.28800	1.30400	0
17/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.26500	0.28400	0
17/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.57700	0.59800	0
17/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.33700	1.35300	0
17/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.49500	0.51700	0
17/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.13400	0.14700	0
17/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.10100	0.11100	0
17/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.23900	0.25800	0
17/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.05500	0.06000	0
17/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.03000	0.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.07700	0.08400	0
17/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.02100	0.02200	0
17/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.07000	0.07700	0
17/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.80200	0.82100	0
17/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.04000	0.04400	0
17/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.09200	0.10100	0
17/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02600	0.02700	10,200
17/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.06500	0.07100	3,400
17/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.29200	1.27800	0
17/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.55800	0.55200	3,400
17/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.73100	0.72200	0
17/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.00600	0.99500	0
17/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01800	0.02200	0
17/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.68600	0.67800	0
17/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.43700	1.42300	0
17/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.64300	0.63500	0
17/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.19600	1.18300	0
17/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.82100	0.81100	0
17/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.20500	0.20900	10,200
17/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.51700	0.51200	0
17/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.40000	0.39800	0
17/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06100	0.06800	0
17/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
17/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04300	0.04900	0
17/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.18100	0.18500	0
17/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00400	0.00500	0
17/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10200	0.10800	0
17/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13800	0.14400	0
17/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.11900	0.12500	0
17/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.48010	10.49700	24,689
17/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.44500	0.46300	0
17/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.42300	0.44100	0
17/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.46800	0.48700	0
17/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33800	0.34000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39300	0.39400	0
17/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36500	0.36600	0
17/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.63030	10.64950	350
17/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.51100	0.52100	0
17/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.53300	0.54400	0
17/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.48900	0.49900	0
17/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.63400	0.62500	0
17/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.57800	0.57000	0
17/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.60600	0.59700	0
17/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.05710	11.08130	500
17/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.85000	0.88700	0
17/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.83600	0.87200	0
17/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.86500	0.90300	0
17/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.25100	1.26500	0
17/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.32200	1.33400	0
17/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.28600	1.29900	0
17/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.38320	8.36850	28,381
17/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.13700	1.12300	0
17/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.08800	1.07400	0
17/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.18700	1.17200	0
17/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.98900	0.97500	0
17/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.43500	1.42100	0
17/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.65400	0.64400	0
17/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.94000	0.92600	0
17/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.38500	1.37100	0
17/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.18300	2.16900	0
17/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.52200	0.51300	0
17/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03900	0.04500	0
17/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00300	0
17/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00700	0.00800	0
17/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.02100	0.02600	0
17/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00600	0.00700	0
17/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00400	0.00400	0
17/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00500	0.00600	0
17/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00400	0.00500	0
17/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.41830	8.40420	6,933
17/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.83500	0.83000	0
17/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.87700	0.87200	0
17/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.79300	0.79000	0
17/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.07500	0.08600	0
17/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05900	0.06800	0
17/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.06700	0.07600	0
17/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.45980	8.44720	2,298
17/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.54000	0.54700	0
17/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.51400	0.52200	0
17/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.56700	0.57400	0
17/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.29400	0.31300	0
17/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.34100	0.36100	0
17/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31700	0.33600	0
17/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.43970	9.41540	0
17/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.50100	2.48000	0
17/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.46000	2.43900	0
17/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.54200	2.52100	0
17/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35200	0.35600	0
17/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37000	0.37400	0
17/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36100	0.36500	0
17/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.99150	8.00160	10
17/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.46200	0.47400	0
17/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.50800	0.52000	0
17/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.41700	0.42900	0
17/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02600	0.02700	0
17/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01700	0.01800	0
17/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02100	0.02200	0
17/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.08260	8.09270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.23100	0.24500	0
17/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.24900	0.26400	0
17/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.21400	0.22800	0
17/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.33100	0.33500	0
17/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.26600	0.27100	0
17/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.29800	0.30200	0
17/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.25910	0.28320	100,000
17/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09530	0.08720	100,000
17/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.13330	0.15770	12,500
17/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.14380	0.14910	12,500
17/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00660	0.00530	19,481
17/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.03740	0.03360	12,987
17/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.54670	8.57270	25
17/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.19600	0.21300	0
17/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.21500	0.23200	0
17/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.17900	0.19400	0
17/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.28200	0.27100	0
17/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21800	0.20900	0
17/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24900	0.24000	0
17/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.67860	8.70540	0
17/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.27100	0.28400	0
17/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.25900	0.27100	0
17/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.28300	0.29700	0
17/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.65400	0.64200	0
17/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.73000	0.71600	0
17/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.69200	0.67900	0
17/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.47110	6.46550	0
17/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23400	0.23300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22600	0.22600	0
17/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24100	0.24100	0
17/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04400	0.04900	0
17/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04900	0.05400	0
17/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04700	0.05100	0
17/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.51910	6.51440	0
17/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.34900	0.35400	0
17/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.31800	0.32400	0
17/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38100	0.38600	0
17/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11200	0.12200	0
17/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.14900	0.16000	0
17/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13000	0.14000	0
17/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
17/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
17/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
17/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
17/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
17/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
17/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28240	1.28890	0
17/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.08940	0.09550	0
17/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.05210	0.05740	0
17/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.13420	0.14070	0
17/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00180	0.00180	0
17/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01970	0.01850	0
17/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00700	0.00660	0
17/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.29850	1.30510	0
17/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.15600	0.16280	0
17/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.20240	0.20910	0
17/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.11610	0.12280	0
17/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01760	0.01770	0
17/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00390	0.00400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00750	0.00770	0
18/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.10310	8.12180	243,006
18/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.07100	1.09000	0
18/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.02200	1.04100	0
18/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.12100	1.13900	0
18/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.10700	1.12500	0
18/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.95900	0.97700	30,100
18/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.86100	0.87900	0
18/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.30500	1.32400	0
18/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.91000	0.92800	0
18/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.35500	1.37400	0
18/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.58200	0.60000	0
18/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.28900	0.30300	0
18/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.71800	0.73600	0
18/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.14600	0.15600	0
18/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.40500	1.42300	0
18/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.13300	0.14300	0
18/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.25500	1.27400	0
18/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.26200	0.27600	4,250
18/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.02300	0.02600	2,000
18/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.03100	0.03600	2,000
18/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.06600	0.07300	15,860
18/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.07200	0.07900	0
18/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.10100	0.10900	8,000
18/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.06100	0.06800	3
18/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.04500	0.05000	6,700
18/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.08500	0.09200	0
18/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.07800	0.08500	0
18/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.00800	1.02700	10,000
18/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.45400	1.47300	0
18/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.67200	0.69000	0
18/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.17600	0.18800	0
18/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.34900	0.36500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.05700	1.07600	0
18/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.50400	1.52300	0
18/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.38300	0.39900	0
18/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.23700	0.25000	0
18/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.31800	0.33300	0
18/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.19400	0.20600	0
18/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.76500	0.78300	0
18/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.81200	0.83100	0
18/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.20600	1.22500	0
18/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.45500	0.47200	0
18/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.21300	0.22600	0
18/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.62600	0.64400	5,000
18/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.70400	1.72300	0
18/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.95300	1.97200	0
18/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.53800	0.55600	0
18/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.16000	0.17100	6,620
18/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.90300	1.92200	0
18/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.15600	1.17500	0
18/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.41800	0.43500	0
18/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.12100	0.13000	4,850
18/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.65400	1.67300	0
18/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.49600	0.51400	0
18/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.55400	1.57300	0
18/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.60400	1.62300	0
18/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.75400	1.77200	0
18/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.00300	2.02200	0
18/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.11000	0.11900	0
18/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.45700	0.44700	250
18/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
18/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
18/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.04300	0.04200	0
18/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.41800	0.40800	0
18/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.06500	0.06300	0
18/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.30700	0.29900	0
18/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03500	0.03400	13,860
18/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02300	0.02200	2,420
18/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.21000	0.20400	366
18/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.05200	0.05000	0
18/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01200	0.01100	0
18/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.24100	0.23400	0
18/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.11500	0.11100	0
18/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.18400	0.17800	4,620
18/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.08000	0.07700	250
18/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.09600	0.09300	0
18/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.27300	0.26600	0
18/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01900	0.01800	0
18/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.62500	0.61300	176
18/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.71300	0.70100	0
18/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.58200	0.57000	0
18/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.75800	0.74600	0
18/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.94200	0.92800	0
18/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.49800	0.48700	190
18/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.17800	1.16400	0
18/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.66900	0.65700	0
18/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.42000	1.40400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.15900	0.15400	7,051
18/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.38000	0.37100	250
18/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
18/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.34300	0.33400	0
18/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01500	0.01400	0
18/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.13600	0.13100	0
18/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02900	0.02800	0
18/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.00600	0
18/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.00700	0
18/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00600	0.00500	0
18/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00300	1,000
18/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00300	0
18/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.21210	8.23110	39,063
18/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.00500	1.02300	0
18/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.96000	0.97800	0
18/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.05000	1.06800	0
18/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.42100	0.43200	0
18/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.47500	1.49300	4,850
18/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.28000	0.29000	0
18/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.24200	0.25100	0
18/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.22000	0.22900	0
18/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.23600	1.25400	0
18/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.79100	0.80700	0
18/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.46700	0.47800	0
18/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.37900	0.39000	0
18/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36700	0.35900	132
18/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.25500	0.24700	2,000
18/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.07900	0.07600	4,000
18/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02400	0.02300	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.75800	0.74800	132
18/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.68000	0.67000	0
18/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.56800	0.55900	100
18/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.30900	0.30100	132
18/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01300	0.01200	0
18/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03800	0.03700	0
18/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04800	0.04700	0
18/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.04300	0.04200	0
18/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.32160	8.34100	6,456
18/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.19200	1.20900	0
18/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.14900	1.16600	0
18/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.35800	0.36700	0
18/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.27500	0.28400	5,500
18/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.23500	1.25300	16,000
18/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.10600	1.12300	37,000
18/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.29300	0.30200	360
18/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.68800	0.70000	0
18/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.41200	0.42100	0
18/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.69000	0.68000	4,000
18/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.15300	1.14300	0
18/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.26600	0.25900	360
18/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.07100	1.06100	0
18/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.06300	0.06200	0
18/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.08400	0.08200	0
18/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.83600	0.82600	1,500
18/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.07700	0.07500	0
18/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.07000	0.06800	0
18/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.42900	8.44940	0
18/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.95500	0.96500	0
18/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.92400	0.93500	0
18/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.98600	0.99700	0
18/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.78600	0.79600	300
18/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.41800	0.42700	540
18/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.08900	1.07800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.20700	0.19800	0
18/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.35700	0.34700	540
18/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.24500	0.23600	0
18/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.22600	0.21600	0
18/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.52240	8.54320	0
18/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.94200	0.95000	0
18/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.91700	0.92500	0
18/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.96800	0.97600	0
18/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.53200	0.54100	180
18/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.86800	0.87600	0
18/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.44600	0.43300	180
18/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.34600	0.33300	0
18/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.11000	1.09800	0
18/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.39500	0.38200	0
18/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.37000	0.35700	0
18/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.74600	8.76540	659
18/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.84900	0.85900	0
18/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.83400	0.84300	0
18/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.86500	0.87500	0
18/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.04700	1.03800	0
18/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.11600	1.10600	0
18/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.08100	1.07200	0
18/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.28180	9.29780	0
18/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.52900	1.53500	0
18/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.51100	1.51700	0
18/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.54800	1.55400	0
18/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.76400	1.77000	200
18/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.71600	0.70600	0
18/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.48200	0.47200	0
18/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.77900	0.76900	0
18/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.74700	0.73700	0
18/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.35590	10.37190	0
18/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.15100	2.16200	0
18/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.16900	2.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.13300	2.14400	0
18/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.02700	1.02200	0
18/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.96300	0.95800	0
18/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.99500	0.99000	0
18/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.10310	8.12180	791
18/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.58174	0.59969	0
18/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.53837	0.55605	0
18/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.62618	0.64434	0
18/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.17633	0.18790	80
18/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02308	0.02254	0
18/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.27323	0.26610	0
18/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.03527	0.03425	0
18/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.02864	0.02789	0
18/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.21210	8.23110	83
18/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.32524	0.33556	0
18/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.30926	0.31942	0
18/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.34217	0.35266	0
18/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.43007	0.42156	0
18/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.49716	0.48832	0
18/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.46314	0.45446	0
18/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.49240	12.45360	10,840
18/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.06800	1.03300	0
18/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.02100	0.98600	0
18/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.11600	1.08000	0
18/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.97400	0.93900	0
18/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.65200	0.62600	0
18/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.50400	1.46700	0
18/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.74200	0.70900	0
18/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.38100	0.36700	0
18/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.16400	1.12800	0
18/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.60300	1.56500	0
18/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.83300	0.80000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.40700	1.37000	0
18/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.06000	0.06300	9,000
18/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.57600	0.55200	0
18/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.61300	0.58800	0
18/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.26200	0.25600	0
18/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.17000	0.16900	3,000
18/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.11800	1.15900	0
18/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.32000	0.35200	3,000
18/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.52800	0.56500	0
18/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07100	0.08400	9,000
18/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.08400	0.09800	768
18/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01500	0.01600	0
18/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04100	0.04600	0
18/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01100	0.01100	0
18/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02200	0.02400	0
18/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.18900	0.21300	0
18/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05000	0.05500	0
18/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01200	0.01300	768
18/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06000	0.07200	0
18/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03200	0.03500	0
18/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02400	0.02600	0
18/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02900	0.03200	0
18/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02600	0.02900	0
18/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.64800	12.60890	2,865
18/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.94500	0.92000	0
18/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.98200	0.95600	0
18/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.90900	0.88500	0
18/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.16100	0.17600	0
18/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.13400	0.14700	0
18/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.14700	0.16100	0
18/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.80420	12.76570	0
18/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.47900	0.47100	0
18/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.46600	0.45900	0
18/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.49200	0.48400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.08800	1.11800	0
18/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.16200	1.19300	0
18/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.12500	1.15500	0
18/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10550	0.10580	4,328
18/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01553	0.01583	0
18/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02550	0.02580	0
18/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00599	0.00626	0
18/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00049	0.00046	0
18/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00003	0.00003	0
18/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10710	0.10740	25
18/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00449	0.00465	0
18/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00204	0.00214	0
18/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01021	0.01046	0
18/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00111	0.00106	0
18/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01294	0.01274	0
18/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00539	0.00525	0
18/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.40170	10.33360	21,637
18/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.39900	0.35300	0
18/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.36400	0.32200	0
18/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.43400	0.38600	0
18/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.35600	1.28800	0
18/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.30100	0.26500	0
18/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.63800	0.57700	0
18/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.40500	1.33700	0
18/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.55100	0.49500	0
18/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.15000	0.13400	0
18/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.11200	0.10100	0
18/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.27300	0.23900	0
18/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.05900	0.05500	0
18/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.03200	0.03000	0
18/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.08400	0.07700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.02100	0.02100	0
18/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.07700	0.07000	0
18/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.86800	0.80200	0
18/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.04300	0.04000	0
18/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.10200	0.09200	0
18/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02700	0.02600	10,200
18/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.07000	0.06500	3,400
18/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.22500	1.29200	0
18/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.50000	0.55800	3,400
18/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.66800	0.73100	0
18/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.94100	1.00600	0
18/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01600	0.01800	0
18/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.62500	0.68600	0
18/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.36900	1.43700	0
18/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.58200	0.64300	0
18/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.13000	1.19600	0
18/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.75700	0.82100	0
18/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17100	0.20500	10,200
18/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.46000	0.51700	0
18/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.34800	0.40000	0
18/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04900	0.06100	0
18/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03600	0.04300	0
18/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.14900	0.18100	0
18/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08200	0.10200	0
18/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11200	0.13800	0
18/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09700	0.11900	0
18/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.54830	10.48010	24,699
18/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.46600	0.44500	0
18/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.44200	0.42300	0
18/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.49100	0.46800	0
18/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.29300	0.33800	0
18/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.34400	0.39300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.31800	0.36500	0
18/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.69910	10.63030	350
18/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.54400	0.51100	0
18/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.52100	0.48900	0
18/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.56800	0.53300	0
18/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.54400	0.57800	0
18/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.59700	0.63400	0
18/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.57000	0.60600	0
18/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.12320	11.05710	500
18/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.85400	0.85000	0
18/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.84000	0.83600	0
18/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.86900	0.86500	0
18/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.18900	1.25100	0
18/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.26000	1.32200	0
18/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.22400	1.28600	0
18/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.35430	8.38320	28,081
18/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.10800	1.13700	0
18/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.05900	1.08800	0
18/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.15700	1.18700	0
18/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.96000	0.98900	0
18/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.40600	1.43500	0
18/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.62600	0.65400	0
18/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.91100	0.94000	0
18/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.35600	1.38500	0
18/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.15400	2.18300	0
18/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.49200	0.52200	0
18/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03800	0.03900	0
18/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.02200	0.02100	0
18/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00300	0.00400	0
18/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.38910	8.41830	6,933
18/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.80300	0.83500	0
18/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.76200	0.79300	0
18/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.84500	0.87700	0
18/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05600	0.05900	0
18/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.07300	0.07500	0
18/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.06400	0.06700	0
18/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.43060	8.45980	2,298
18/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.51000	0.54000	0
18/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.48400	0.51400	0
18/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.53600	0.56700	0
18/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.29200	0.29400	0
18/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.34000	0.34100	0
18/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31600	0.31700	0
18/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.42130	9.43970	0
18/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.48400	2.50100	0
18/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.44300	2.46000	0
18/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.52500	2.54200	0
18/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35400	0.35200	0
18/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37200	0.37000	0
18/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36300	0.36100	0
18/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.96730	7.99150	10
18/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.43900	0.46200	0
18/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.39600	0.41700	0
18/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.48500	0.50800	0
18/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01800	0.01700	0
18/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02900	0.02600	0
18/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02200	0.02100	0
18/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.05820	8.08260	0
18/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.22200	0.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.20500	0.21400	0
18/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.23900	0.24900	0
18/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.28100	0.26600	0
18/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.34700	0.33100	0
18/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.31400	0.29800	0
18/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.24810	0.25910	100,000
18/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09780	0.09530	100,000
18/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.12160	0.13330	12,500
18/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.13970	0.14380	12,500
18/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00660	0.00660	19,481
18/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.03910	0.03740	12,987
18/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.60670	8.54670	25
18/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.21400	0.19600	0
18/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.19400	0.17900	0
18/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.23700	0.21500	0
18/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.18000	0.21800	0
18/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23700	0.28200	0
18/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.20700	0.24900	0
18/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.73920	8.67860	0
18/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.26400	0.27100	0
18/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.25100	0.25900	0
18/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.27700	0.28300	0
18/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.58800	0.65400	0
18/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.66200	0.73000	0
18/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.62500	0.69200	0
18/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.52110	6.47110	0
18/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.27200	0.23400	0
18/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.26400	0.22600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.28000	0.24100	0
18/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03300	0.04400	0
18/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.03700	0.04900	0
18/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03500	0.04700	0
18/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.57040	6.51910	0
18/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.38400	0.34900	0
18/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.35200	0.31800	0
18/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.41800	0.38100	0
18/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09800	0.11200	0
18/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13200	0.14900	0
18/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11400	0.13000	0
18/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
18/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
18/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28080	1.28240	0
18/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.08780	0.08940	0
18/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.13260	0.13420	0
18/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.05050	0.05210	0
18/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01970	0.01970	0
18/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00180	0.00180	0
18/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.29730	1.29850	0
18/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.15480	0.15600	0
18/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.11500	0.11610	0
18/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.20120	0.20240	0
18/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00390	0.00390	0
18/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01770	0.01760	0
18/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00750	0.00750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.00390	8.10310	252,252
19/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.97300	1.07100	0
19/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.92400	1.02200	0
19/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.02300	1.12100	0
19/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.00900	1.10700	0
19/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.86200	0.95900	30,100
19/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.76600	0.86100	0
19/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.20700	1.30500	0
19/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.81300	0.91000	0
19/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.25600	1.35500	0
19/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.49600	0.58200	0
19/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.23300	0.28900	0
19/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.62700	0.71800	0
19/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.11600	0.14600	0
19/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.30600	1.40500	0
19/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10500	0.13300	0
19/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.15700	1.25500	0
19/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.20900	0.26200	4,350
19/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.91100	1.00800	10,000
19/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.35600	1.45400	0
19/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.58200	0.67200	0
19/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.14100	0.17600	0
19/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.28600	0.34900	0
19/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.96000	1.05700	0
19/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.40500	1.50400	0
19/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.31600	0.38300	0
19/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.19000	0.23700	0
19/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.25900	0.31800	0
19/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.15600	0.19400	0
19/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.67200	0.76500	0
19/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.71900	0.81200	0
19/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.10700	1.20600	0
19/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.38200	0.45500	0
19/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.17200	0.21300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01800	0.02300	2,000
19/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.02400	0.03100	2,000
19/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.05200	0.06600	15,860
19/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.05600	0.07200	0
19/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.07900	0.10100	8,500
19/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.04800	0.06100	3
19/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.03500	0.04500	6,700
19/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.06700	0.08500	0
19/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06100	0.07800	0
19/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.53900	0.62600	5,000
19/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.60500	1.70400	0
19/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.85400	1.95300	0
19/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.45500	0.53800	0
19/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.12800	0.16000	6,620
19/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.80400	1.90300	0
19/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.05800	1.15600	0
19/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.34800	0.41800	0
19/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.09500	0.12100	4,850
19/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.55500	1.65400	0
19/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.41700	0.49600	0
19/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.45500	1.55400	0
19/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.50500	1.60400	0
19/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.65500	1.75400	0
19/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.90400	2.00300	0
19/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.08700	0.11000	0
19/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.53300	0.45700	250
19/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
19/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.06300	0.04300	0
19/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.49100	0.41800	0
19/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09400	0.06500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00300	0
19/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.37400	0.30700	0
19/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05100	0.03500	13,860
19/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03500	0.02300	2,920
19/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.70700	0.62500	176
19/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.79800	0.71300	0
19/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.66300	0.58200	0
19/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.84400	0.75800	0
19/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.03100	0.94200	0
19/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.57500	0.49800	190
19/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.27000	1.17800	0
19/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.75200	0.66900	0
19/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.51400	1.42000	0
19/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.26800	0.21000	366
19/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.07800	0.05200	0
19/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
19/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01500	0.00900	0
19/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01800	0.01200	0
19/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.30200	0.24100	0
19/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.15500	0.11500	0
19/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.23600	0.18400	4,620
19/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.11200	0.08000	250
19/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.00400	0
19/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.13200	0.09600	0
19/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.33700	0.27300	0
19/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02800	0.01900	0
19/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
19/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00700	0.00500	0
19/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.20500	0.15900	7,051
19/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.45100	0.38000	250
19/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
19/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.41200	0.34300	0
19/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02300	0.01500	0
19/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.17900	0.13600	0
19/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04200	0.02900	0
19/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.00700	0
19/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00200	0
19/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01200	0.00800	0
19/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00800	0.00600	0
19/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00400	1,000
19/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00400	0
19/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00600	0.00500	0
19/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00400	0
19/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.11160	8.21210	39,164
19/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.91200	1.00500	0
19/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.86900	0.96000	0
19/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.95700	1.05000	0
19/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.36800	0.42100	0
19/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.37600	1.47500	4,850
19/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.24200	0.28000	0
19/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.20900	0.24200	0
19/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.19000	0.22000	0
19/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.14000	1.23600	0
19/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.71000	0.79100	0
19/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.41000	0.46700	0
19/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.33100	0.37900	0
19/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.41900	0.36700	132
19/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.29800	0.25500	2,000
19/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.09800	0.07900	4,000
19/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02800	0.02400	2,000
19/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.82800	0.75800	132
19/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.74700	0.68000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.63000	0.56800	100
19/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.35600	0.30900	132
19/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01400	0.01300	0
19/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04500	0.03800	0
19/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.05700	0.04800	0
19/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05000	0.04300	0
19/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.21930	8.32160	6,456
19/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.10200	1.19200	0
19/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.06100	1.14900	0
19/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.14500	1.23500	16,000
19/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.01900	1.10600	37,000
19/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.26100	0.29300	360
19/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.62700	0.68800	0
19/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.36900	0.41200	0
19/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.32000	0.35800	0
19/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.24400	0.27500	5,500
19/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.90100	0.83600	1,500
19/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.75000	0.69000	4,000
19/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.22500	1.15300	0
19/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.30800	0.26600	360
19/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.14200	1.07100	0
19/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07600	0.06300	0
19/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10000	0.08400	0
19/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09200	0.07700	0
19/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08300	0.07000	0
19/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.32500	8.42900	0
19/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.88200	0.95500	0
19/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.85300	0.92400	0
19/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.91200	0.98600	0
19/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.72500	0.78600	300
19/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.37900	0.41800	540
19/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.15400	1.08900	0
19/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.23700	0.20700	0
19/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.40000	0.35700	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.27800	0.24500	0
19/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.25700	0.22600	0
19/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.41870	8.52240	0
19/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.87500	0.94200	0
19/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.85100	0.91700	0
19/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.90000	0.96800	0
19/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.48800	0.53200	180
19/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.80700	0.86800	0
19/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.48800	0.44600	180
19/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.38100	0.34600	0
19/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.16900	1.11000	0
19/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.43200	0.39500	0
19/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.40600	0.37000	0
19/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.64460	8.74600	659
19/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.79400	0.84900	0
19/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.77900	0.83400	0
19/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.80900	0.86500	0
19/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.09200	1.04700	0
19/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.16200	1.11600	0
19/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.12700	1.08100	0
19/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.18770	9.28180	0
19/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.46600	1.52900	0
19/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.44800	1.51100	0
19/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.48600	1.54800	0
19/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.69000	1.76400	200
19/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.74800	0.71600	0
19/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.50200	0.48200	0
19/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.81000	0.77900	0
19/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.77800	0.74700	0
19/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.26180	10.35590	0
19/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.07900	2.15100	0
19/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.09700	2.16900	0
19/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.06100	2.13300	0
19/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.04900	1.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.98500	0.96300	0
19/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.01700	0.99500	0
19/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.00390	8.10310	796
19/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.49624	0.58174	0
19/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.45509	0.53837	0
19/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.53868	0.62618	0
19/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.14087	0.17633	80
19/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03478	0.02308	0
19/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.33697	0.27323	0
19/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.05119	0.03527	0
19/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04234	0.02864	0
19/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.11160	8.21210	83
19/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.28237	0.32524	0
19/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.26812	0.30926	0
19/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.29750	0.34217	0
19/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.48590	0.43007	0
19/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.55652	0.49716	0
19/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.52077	0.46314	0
19/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.36040	12.49240	11,110
19/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.94400	1.06800	0
19/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.89700	1.02100	0
19/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.99100	1.11600	0
19/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.85100	0.97400	0
19/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.55500	0.65200	0
19/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.37600	1.50400	0
19/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.63000	0.74200	0
19/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.31200	0.38100	0
19/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.03900	1.16400	0
19/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.47300	1.60300	0
19/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.71400	0.83300	0
19/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.27800	1.40700	0
19/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.48600	0.57600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.52000	0.61300	0
19/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.21400	0.26200	0
19/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.13600	0.17000	3,000
19/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.04400	0.06000	9,000
19/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.23400	1.11800	0
19/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.40400	0.32000	3,000
19/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.62600	0.52800	0
19/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.11000	0.07100	9,000
19/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.12600	0.08400	768
19/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01800	0.01500	0
19/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05400	0.04100	0
19/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01300	0.01100	0
19/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02900	0.02200	0
19/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.25200	0.18900	0
19/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07000	0.05000	0
19/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01600	0.01200	768
19/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.09500	0.06000	0
19/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04100	0.03200	0
19/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.03100	0.02400	0
19/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03700	0.02900	0
19/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03400	0.02600	0
19/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.51480	12.64800	2,865
19/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.85300	0.94500	0
19/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.88800	0.98200	0
19/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.81900	0.90900	0
19/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.20400	0.16100	0
19/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17300	0.13400	0
19/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18800	0.14700	0
19/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.66910	12.80420	0
19/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.43400	0.47900	0
19/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.42200	0.46600	0
19/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.44600	0.49200	0
19/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.17700	1.08800	0
19/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.25300	1.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.21500	1.12500	0
19/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10410	0.10550	4,328
19/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01414	0.01553	0
19/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02410	0.02550	0
19/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00486	0.00599	0
19/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00076	0.00049	0
19/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00003	0
19/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10560	0.10710	25
19/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00382	0.00449	0
19/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00169	0.00204	0
19/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00902	0.01021	0
19/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00142	0.00111	0
19/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01409	0.01294	0
19/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00622	0.00539	0
19/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.32130	10.40170	21,631
19/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.34000	0.39900	0
19/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.30800	0.36400	0
19/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.37300	0.43400	0
19/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.27600	1.35600	0
19/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.25100	0.30100	0
19/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.56300	0.63800	0
19/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.32500	1.40500	0
19/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.48300	0.55100	0
19/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.12400	0.15000	0
19/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.09200	0.11200	0
19/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.22500	0.27300	0
19/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.04900	0.05900	0
19/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.02500	0.03200	0
19/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.06900	0.08400	0
19/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.01700	0.02100	0
19/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.06300	0.07700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.79000	0.86800	0
19/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.03500	0.04300	0
19/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.08300	0.10200	0
19/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02100	0.02700	10,200
19/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.05800	0.07000	3,400
19/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.30000	1.22500	0
19/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.56200	0.50000	3,400
19/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.73700	0.66800	0
19/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.01400	0.94100	0
19/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01900	0.01600	0
19/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.69200	0.62500	0
19/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.44600	1.36900	0
19/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.64800	0.58200	0
19/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.20400	1.13000	0
19/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.82800	0.75700	0
19/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.20400	0.17100	10,200
19/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.52100	0.46000	0
19/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.40300	0.34800	0
19/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06200	0.04900	0
19/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
19/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04200	0.03600	0
19/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.18000	0.14900	0
19/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00500	0.00400	0
19/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10200	0.08200	0
19/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13700	0.11200	0
19/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.11900	0.09700	0
19/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.46640	10.54830	24,699
19/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.42200	0.46600	0
19/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.40000	0.44200	0
19/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.44500	0.49100	0
19/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.32900	0.29300	0
19/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.38400	0.34400	0
19/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.35600	0.31800	0
19/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.61520	10.69910	350



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.46600	0.54400	0
19/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.44500	0.52100	0
19/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.48900	0.56800	0
19/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.54900	0.54400	0
19/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.60500	0.59700	0
19/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.57600	0.57000	0
19/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.03720	11.12320	500
19/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.80900	0.85400	0
19/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.79500	0.84000	0
19/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.82400	0.86900	0
19/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.23000	1.18900	0
19/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.30100	1.26000	0
19/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.26500	1.22400	0
19/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.28100	8.35430	19,421
19/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.03500	1.10800	0
19/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.98600	1.05900	0
19/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.08400	1.15700	0
19/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88700	0.96000	0
19/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.33300	1.40600	0
19/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.55800	0.62600	0
19/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.83800	0.91100	0
19/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.28300	1.35600	0
19/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.08100	2.15400	0
19/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.42800	0.49200	0
19/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.04700	0.03800	0
19/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00700	0.00700	0
19/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.02700	0.02200	0
19/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00600	0.00600	0
19/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00300	0.00300	0
19/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00400	0.00400	0
19/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.31540	8.38910	6,933
19/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.74000	0.80300	0
19/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.70000	0.76200	0
19/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.78100	0.84500	0
19/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.06600	0.05600	0
19/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.08500	0.07300	0
19/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.07500	0.06400	0
19/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.35610	8.43060	2,298
19/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.46800	0.51000	0
19/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.44400	0.48400	0
19/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.49300	0.53600	0
19/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.32300	0.29200	0
19/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.37400	0.34000	0
19/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.34800	0.31600	0
19/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.36840	9.42130	0
19/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.41800	2.48400	0
19/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.37700	2.44300	0
19/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.45900	2.52500	0
19/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.34100	0.35400	0
19/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.35900	0.37200	0
19/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35000	0.36300	0
19/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.92480	7.96730	10
19/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.40200	0.43900	0
19/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.36100	0.39600	0
19/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.44500	0.48500	0
19/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02000	0.01800	0
19/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03600	0.02900	0
19/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02700	0.02200	0
19/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.01540	8.05820	0
19/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.20200	0.22200	0
19/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18700	0.20500	0
19/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.21900	0.23900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.30400	0.28100	0
19/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.37200	0.34700	0
19/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.33700	0.31400	0
19/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.20470	0.24810	100,000
19/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11870	0.09780	100,000
19/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.07500	0.12160	12,500
19/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.11260	0.13970	12,500
19/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01480	0.00660	19,481
19/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05900	0.03910	12,987
19/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.55250	8.60670	25
19/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.19100	0.21400	0
19/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.17300	0.19400	0
19/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.21200	0.23700	0
19/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21000	0.18000	0
19/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.27100	0.23700	0
19/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23900	0.20700	0
19/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.68390	8.73920	0
19/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.25500	0.26400	0
19/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.24300	0.25100	0
19/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.26800	0.27700	0
19/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63400	0.58800	0
19/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70900	0.66200	0
19/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67100	0.62500	0
19/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.40780	6.52110	0
19/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.18700	0.27200	0
19/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.18100	0.26400	0
19/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.19400	0.28000	0
19/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06000	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.06700	0.03700	0
19/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06300	0.03500	0
19/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.45820	6.57040	0
19/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.30600	0.38400	0
19/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.27700	0.35200	0
19/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.33600	0.41800	0
19/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.12800	0.09800	0
19/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.16900	0.13200	0
19/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.14800	0.11400	0
19/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
19/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
19/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
19/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.26500	1.28080	0
19/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.07430	0.08780	0
19/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.11720	0.13260	0
19/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.04100	0.05050	0
19/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02600	0.01970	0
19/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00220	0.00180	0
19/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00930	0.00700	0
19/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.28150	1.29730	0
19/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.14100	0.15480	0
19/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.10290	0.11500	0
19/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.18610	0.20120	0
19/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00460	0.00390	0
19/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02140	0.01770	0
19/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00950	0.00750	0
20/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.01730	8.00390	241,157
20/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.98600	0.97300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.93700	0.92400	0
20/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.03600	1.02300	0
20/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.02200	1.00900	0
20/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.87400	0.86200	30,100
20/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.77800	0.76600	0
20/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.22000	1.20700	0
20/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.82600	0.81300	0
20/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.26900	1.25600	0
20/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.50700	0.49600	0
20/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.23800	0.23300	0
20/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.63900	0.62700	0
20/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.11800	0.11600	0
20/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.31900	1.30600	0
20/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10700	0.10500	0
20/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.17000	1.15700	0
20/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.21400	0.20900	4,350
20/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.92300	0.91100	10,000
20/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.36900	1.35600	0
20/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.59400	0.58200	0
20/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.14400	0.14100	0
20/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.29300	0.28600	0
20/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.97300	0.96000	0
20/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.41900	1.40500	0
20/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.32400	0.31600	0
20/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.19400	0.19000	0
20/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.26500	0.25900	0
20/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.15900	0.15600	0
20/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.68400	0.67200	0
20/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.73100	0.71900	0
20/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.12100	1.10700	0
20/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.39000	0.38200	0
20/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01800	0.01800	2,000
20/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.08800	0.08700	0
20/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.08100	0.07900	8,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.04800	0.04800	3
20/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.03500	0.03500	6,700
20/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.06700	0.06700	0
20/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06200	0.06100	0
20/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.05200	0.05200	15,860
20/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.05700	0.05600	0
20/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.02400	0.02400	2,000
20/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.17500	0.17200	0
20/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.55000	0.53900	5,000
20/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.61800	1.60500	0
20/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.86800	1.85400	0
20/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.46500	0.45500	0
20/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.13000	0.12800	6,620
20/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.81800	1.80400	0
20/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.07100	1.05800	0
20/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.35600	0.34800	0
20/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.09700	0.09500	4,850
20/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.56800	1.55500	0
20/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.42700	0.41700	0
20/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.46800	1.45500	0
20/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.51800	1.50500	0
20/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.66800	1.65500	0
20/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.91800	1.90400	0
20/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
20/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
20/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.06000	0.06300	100
20/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.48000	0.49100	0
20/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.08900	0.09400	0
20/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00400	0
20/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
20/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.36300	0.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04800	0.05100	13,860
20/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
20/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03300	0.03500	2,920
20/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.25800	0.26800	366
20/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.50100	1.51400	0
20/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.25700	1.27000	0
20/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.74000	0.75200	0
20/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.69500	0.70700	176
20/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.78500	0.79800	0
20/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.65000	0.66300	0
20/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.83100	0.84400	0
20/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.01800	1.03100	0
20/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.56400	0.57500	190
20/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.52100	0.53300	250
20/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.07300	0.07800	0
20/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00400	0.00300	0
20/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01400	0.01500	0
20/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01700	0.01800	0
20/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.29200	0.30200	0
20/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.14800	0.15500	0
20/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.22700	0.23600	4,620
20/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.10700	0.11200	250
20/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00100	0
20/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.12600	0.13200	0
20/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.32700	0.33700	0
20/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02700	0.02800	0
20/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00600	0.00700	0
20/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.19700	0.20500	7,051
20/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.44000	0.45100	250
20/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.40100	0.41200	0
20/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02200	0.02300	0
20/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.17100	0.17900	0
20/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04000	0.04200	0
20/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.00900	0
20/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01100	0.01200	0
20/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00700	0.00800	0
20/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00500	1,000
20/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00500	0
20/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00500	0
20/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.12510	8.11160	38,933
20/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.92500	0.91200	0
20/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.88100	0.86900	0
20/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.96900	0.95700	0
20/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.17600	0.00000	5,000
20/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.54700	0.00000	0
20/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.37400	0.36800	0
20/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.38900	1.37600	4,850
20/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.24600	0.24200	0
20/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.21200	0.20900	0
20/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.19300	0.19000	0
20/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.15200	1.14000	0
20/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.72100	0.71000	0
20/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.41800	0.41000	0
20/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.33700	0.33100	0
20/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.41200	0.41900	132
20/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.29300	0.29800	2,000
20/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.09600	0.09800	4,000
20/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02700	0.02800	2,000
20/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.81800	0.82800	132
20/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.73700	0.74700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.62100	0.63000	100
20/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.34900	0.35600	132
20/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01400	0.01400	0
20/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.17200	0.00000	5,000
20/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.90100	0.00000	0
20/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04400	0.04500	0
20/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.05600	0.05700	0
20/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05000	0.05000	0
20/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.23310	8.21930	6,256
20/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.11300	1.10200	0
20/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.07100	1.06100	0
20/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.15600	1.14500	16,000
20/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.32000	0.32000	0
20/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.03000	1.01900	37,000
20/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.26100	0.26100	360
20/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.63000	0.62700	0
20/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.37000	0.36900	0
20/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.24500	0.24400	5,500
20/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.88700	0.90100	1,500
20/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.73700	0.75000	4,000
20/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.21200	1.22500	0
20/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.29700	0.30800	360
20/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.12800	1.14200	0
20/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07300	0.07600	0
20/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.09700	0.10000	0
20/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.08800	0.09200	0
20/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08000	0.08300	0
20/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.33960	8.32500	0
20/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.88800	0.88200	0
20/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.37900	0.37900	540
20/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.72800	0.72500	300
20/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.85900	0.85300	0
20/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.91800	0.91200	0
20/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.22800	0.23700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.38800	0.40000	540
20/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.26900	0.27800	0
20/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.13900	1.15400	0
20/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.24800	0.25700	0
20/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.43400	8.41870	0
20/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.88100	0.87500	0
20/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.85600	0.85100	0
20/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.90600	0.90000	0
20/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.48900	0.48800	180
20/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.81100	0.80700	0
20/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.47700	0.48800	180
20/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.37200	0.38100	0
20/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.15500	1.16900	0
20/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.42200	0.43200	0
20/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.39700	0.40600	0
20/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.65920	8.64460	659
20/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.79400	0.79400	0
20/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.78000	0.77900	0
20/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.81000	0.80900	0
20/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.07900	1.09200	0
20/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.14900	1.16200	0
20/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.11300	1.12700	0
20/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.20220	9.18770	0
20/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.46900	1.46600	0
20/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.45100	1.44800	0
20/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.69900	1.69000	200
20/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.48700	1.48600	0
20/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.73500	0.74800	0
20/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.49700	0.50200	0
20/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.79900	0.81000	0
20/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.76700	0.77800	0
20/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.27630	10.26180	0
20/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.07800	2.07900	0
20/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.06000	2.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.09600	2.09700	0
20/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.97000	0.98500	0
20/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.03400	1.04900	0
20/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.00200	1.01700	0
20/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.01730	8.00390	796
20/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.50675	0.49624	0
20/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.46511	0.45509	0
20/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.14363	0.14087	80
20/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.54962	0.53868	0
20/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03232	0.03478	0
20/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.32633	0.33697	0
20/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.04781	0.05119	0
20/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.03945	0.04234	0
20/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.12510	8.11160	83
20/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.28743	0.28237	0
20/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.27290	0.26812	0
20/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.30285	0.29750	0
20/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.47775	0.48590	0
20/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.54780	0.55652	0
20/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.51233	0.52077	0
20/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.43900	12.36040	11,055
20/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.01700	0.94400	0
20/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.96900	0.89700	0
20/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.06400	0.99100	0
20/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.92200	0.85100	0
20/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.05000	0.04400	9,000
20/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.53600	0.48600	0
20/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.57200	0.52000	0
20/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.23700	0.21400	0
20/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.15100	0.13600	3,000
20/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.61000	0.55500	0
20/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.45100	1.37600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.69300	0.63000	0
20/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.34900	0.31200	0
20/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.11200	1.03900	0
20/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.55000	1.47300	0
20/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.78400	0.71400	0
20/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.35400	1.27800	0
20/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01500	0.01800	0
20/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04500	0.05400	0
20/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01100	0.01300	0
20/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02300	0.02900	0
20/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.21000	0.25200	0
20/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05400	0.07000	0
20/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01200	0.01600	768
20/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07100	0.09500	0
20/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.16100	1.23400	0
20/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.34800	0.40400	3,000
20/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.56200	0.62600	0
20/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08300	0.11000	9,000
20/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09700	0.12600	768
20/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03300	0.04100	0
20/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02500	0.03100	0
20/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03000	0.03700	0
20/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02800	0.03400	0
20/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.59480	12.51480	2,865
20/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.90900	0.85300	0
20/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.87400	0.81900	0
20/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.94500	0.88800	0
20/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15000	0.17300	0
20/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.17900	0.20400	0
20/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16400	0.18800	0
20/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.75090	12.66910	0
20/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.45900	0.43400	0
20/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.44600	0.42200	0
20/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.47100	0.44600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.12000	1.17700	0
20/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.19500	1.25300	0
20/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.15800	1.21500	0
20/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10390	0.10410	4,328
20/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01394	0.01414	0
20/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02390	0.02410	0
20/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00473	0.00486	0
20/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00083	0.00076	0
20/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
20/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10550	0.10560	25
20/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00381	0.00382	0
20/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00896	0.00902	0
20/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00169	0.00169	0
20/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01419	0.01409	0
20/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00146	0.00142	0
20/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00631	0.00622	0
20/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.36350	10.32130	22,631
20/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.36900	0.34000	0
20/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.33600	0.30800	0
20/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.40400	0.37300	0
20/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.31700	1.27600	0
20/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.27400	0.25100	0
20/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.60300	0.56300	0
20/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.36700	1.32500	0
20/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.51800	0.48300	0
20/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.13200	0.12400	0
20/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.09600	0.09200	0
20/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.24600	0.22500	0
20/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.04900	0.04900	0
20/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.02400	0.02500	0
20/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.07100	0.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.01500	0.01700	0
20/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.06400	0.06300	0
20/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.83100	0.79000	0
20/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.03400	0.03500	0
20/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.08700	0.08300	0
20/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02000	0.02100	10,200
20/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.05900	0.05800	3,400
20/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.25700	1.30000	0
20/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.52400	0.56200	3,400
20/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.69600	0.73700	0
20/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.97100	1.01400	0
20/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01800	0.01900	0
20/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.65100	0.69200	0
20/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.40200	1.44600	0
20/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.60800	0.64800	0
20/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.16100	1.20400	0
20/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.78600	0.82800	0
20/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.18300	0.20400	10,200
20/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.48300	0.52100	0
20/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.36900	0.40300	0
20/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05500	0.06200	0
20/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
20/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04000	0.04200	0
20/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16100	0.18000	0
20/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00400	0.00500	0
20/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09100	0.10200	0
20/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12300	0.13700	0
20/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10600	0.11900	0
20/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.50900	10.46640	24,699
20/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.44300	0.42200	0
20/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.41900	0.40000	0
20/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.46700	0.44500	0
20/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.30800	0.32900	0
20/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.36000	0.38400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.33400	0.35600	0
20/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.65900	10.61520	350
20/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.48700	0.46600	0
20/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.51000	0.48900	0
20/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.46500	0.44500	0
20/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.58200	0.60500	0
20/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.52700	0.54900	0
20/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.55400	0.57600	0
20/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.08290	11.03720	500
20/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.80400	0.80900	0
20/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.78900	0.79500	0
20/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.81900	0.82400	0
20/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.17900	1.23000	0
20/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.24900	1.30100	0
20/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.21400	1.26500	0
20/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.33660	8.28100	23,081
20/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.09000	1.03500	0
20/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.04100	0.98600	0
20/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.14000	1.08400	0
20/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.94200	0.88700	0
20/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.38800	1.33300	0
20/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.60800	0.55800	0
20/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.89300	0.83800	0
20/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.33800	1.28300	0
20/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.13700	2.08100	0
20/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.47400	0.42800	0
20/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03700	0.04700	0
20/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00600	0.00700	0
20/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.02100	0.02700	0
20/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00400	0.00500	0
20/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00400	0
20/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.37080	8.31540	6,933
20/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.78600	0.74000	0
20/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.74500	0.70000	0
20/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.82800	0.78100	0
20/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05700	0.06600	0
20/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.07400	0.08500	0
20/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.06500	0.07500	0
20/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.41100	8.35610	2,298
20/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.49700	0.46800	0
20/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.47200	0.44400	0
20/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.52400	0.49300	0
20/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.29900	0.32300	0
20/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.34700	0.37400	0
20/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.32200	0.34800	0
20/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.43230	9.36840	0
20/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.47500	2.41800	0
20/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.43400	2.37700	0
20/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.51700	2.45900	0
20/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33500	0.34100	0
20/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.35200	0.35900	0
20/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.34300	0.35000	0
20/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.89790	7.92480	10
20/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.37800	0.40200	0
20/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.33800	0.36100	0
20/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.42100	0.44500	0
20/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02300	0.02000	0
20/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04000	0.03600	0
20/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03000	0.02700	0
20/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.98740	8.01540	0
20/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.19300	0.20200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.20900	0.21900	0
20/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.17800	0.18700	0
20/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.39100	0.37200	0
20/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.32200	0.30400	0
20/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.35600	0.33700	0
20/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.20890	0.20470	100,000
20/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11510	0.11870	100,000
20/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.07650	0.07500	12,500
20/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.11630	0.11260	12,500
20/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01090	0.01480	19,481
20/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05390	0.05900	12,987
20/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.58760	8.55250	25
20/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.20100	0.19100	0
20/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.18200	0.17300	0
20/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.22500	0.21200	0
20/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.18700	0.21000	0
20/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24400	0.27100	0
20/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21300	0.23900	0
20/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.71910	8.68390	0
20/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.26100	0.25500	0
20/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.24900	0.24300	0
20/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.27500	0.26800	0
20/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.60600	0.63400	0
20/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.68000	0.70900	0
20/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.64200	0.67100	0
20/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.44350	6.40780	0
20/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.21200	0.18700	0
20/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.20500	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.21900	0.19400	0
20/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04900	0.06000	0
20/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.05500	0.06700	0
20/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.05200	0.06300	0
20/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.49400	6.45820	0
20/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.32800	0.30600	0
20/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.29800	0.27700	0
20/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.35900	0.33600	0
20/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11500	0.12800	0
20/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.15400	0.16900	0
20/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13400	0.14800	0
20/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
20/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
20/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
20/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.26430	1.26500	0
20/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.07350	0.07430	0
20/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.11650	0.11720	0
20/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.04030	0.04100	0
20/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02600	0.02600	0
20/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00220	0.00220	0
20/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00920	0.00930	0
20/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.28050	1.28150	0
20/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.14000	0.14100	0
20/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.18520	0.18610	0
20/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.10220	0.10290	0
20/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02170	0.02140	0
20/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00470	0.00460	0
20/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00950	0.00950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.98490	8.01730	246,855
23/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.95400	0.98600	0
23/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.90400	0.93700	0
23/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.00300	1.03600	0
23/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.98900	1.02200	0
23/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.84200	0.87400	30,100
23/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.74500	0.77800	0
23/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.18700	1.22000	0
23/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.79300	0.82600	0
23/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.23700	1.26900	0
23/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.47500	0.50700	0
23/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.21500	0.23800	0
23/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.60600	0.63900	0
23/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.10400	0.11800	0
23/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.28600	1.31900	0
23/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.09400	0.10700	0
23/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.13700	1.17000	0
23/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.19300	0.21400	4,350
23/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.89100	0.92300	10,000
23/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.33600	1.36900	0
23/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.56100	0.59400	0
23/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.12800	0.14400	0
23/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.26700	0.29300	0
23/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.94000	0.97300	0
23/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.38600	1.41900	0
23/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.29600	0.32400	0
23/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.17400	0.19400	0
23/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.24000	0.26500	0
23/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.14100	0.15900	0
23/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.65200	0.68400	0
23/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.69800	0.73100	0
23/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.08800	1.12100	0
23/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.36100	0.39000	0
23/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.15700	0.17500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.51800	0.55000	5,000
23/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.58600	1.61800	0
23/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.83500	1.86800	0
23/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.43400	0.46500	0
23/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01500	0.01800	2,000
23/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.02100	0.02400	2,000
23/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.04600	0.05200	15,860
23/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.05000	0.05700	0
23/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.11500	0.13000	6,620
23/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.78500	1.81800	0
23/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.03800	1.07100	0
23/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.32800	0.35600	0
23/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.08500	0.09700	4,850
23/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.53600	1.56800	0
23/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.39600	0.42700	0
23/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.43600	1.46800	0
23/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.48600	1.51800	0
23/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.63500	1.66800	0
23/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.88500	1.91800	0
23/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.07800	0.08800	0
23/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.07100	0.08100	8,500
23/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.04200	0.04800	3
23/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.03000	0.03500	6,700
23/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.05900	0.06700	0
23/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.05400	0.06200	0
23/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.71900	0.69500	176
23/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.81100	0.78500	0
23/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.67400	0.65000	0
23/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.85700	0.83100	0
23/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.04500	1.01800	0
23/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.58600	0.56400	190
23/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.54300	0.52100	250
23/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
23/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.06100	0.06000	100
23/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.50000	0.48000	0
23/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09300	0.08900	0
23/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.38000	0.36300	0
23/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.28600	1.25700	0
23/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.76500	0.74000	0
23/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.53000	1.50100	0
23/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04900	0.04800	13,860
23/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03300	0.03300	2,920
23/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.27200	0.25800	366
23/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.07600	0.07300	0
23/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01300	0.01400	0
23/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01700	0.01700	0
23/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.30600	0.29200	0
23/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.15500	0.14800	0
23/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.23900	0.22700	4,620
23/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.11100	0.10700	250
23/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
23/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00500	0.00600	0
23/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.13200	0.12600	0
23/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.34300	0.32700	0
23/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02600	0.02700	0
23/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
23/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00600	0.00600	0
23/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.20800	0.19700	7,051
23/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.45900	0.44000	250
23/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
23/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.41900	0.40100	0
23/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02100	0.02200	0
23/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.18000	0.17100	0
23/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04000	0.04000	0
23/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
23/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00800	0.00900	0
23/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
23/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01000	0.01100	0
23/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00700	0.00700	0
23/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00500	1,000
23/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00500	0
23/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00600	0
23/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00500	0
23/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.09180	8.12510	39,418
23/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.89400	0.92500	0
23/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.16600	0.17600	5,000
23/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.52300	0.54700	0
23/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.39800	0.41800	0
23/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.32000	0.33700	0
23/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.85000	0.88100	0
23/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.93800	0.96900	0
23/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.35600	0.37400	0
23/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.35700	1.38900	4,850
23/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.23300	0.24600	0
23/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.20100	0.21200	0
23/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.18200	0.19300	0
23/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.12000	1.15200	0
23/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.69200	0.72100	0
23/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.10000	0.09600	4,000
23/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02800	0.02700	2,000
23/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.84000	0.81800	132
23/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.75900	0.73700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.64100	0.62100	100
23/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.36400	0.34900	132
23/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
23/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04600	0.04400	0
23/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.05800	0.05600	0
23/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.42800	0.41200	132
23/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.30600	0.29300	2,000
23/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.18100	0.17200	5,000
23/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.92400	0.90100	0
23/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05200	0.05000	0
23/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.19980	8.23310	6,256
23/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.08100	1.11300	0
23/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.30900	0.32000	0
23/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.35600	0.37000	0
23/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.23500	0.24500	5,500
23/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.04000	1.07100	0
23/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.12400	1.15600	16,000
23/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.99800	1.03000	37,000
23/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.25100	0.26100	360
23/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.60900	0.63000	0
23/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.30900	0.29700	360
23/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.15100	1.12800	0
23/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07400	0.07300	0
23/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.09800	0.09700	0
23/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09000	0.08800	0
23/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.90900	0.88700	1,500
23/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.75600	0.73700	4,000
23/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.23500	1.21200	0
23/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08100	0.08000	0
23/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.30650	8.33960	0
23/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.86500	0.88800	0
23/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.83700	0.85900	0
23/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.89500	0.91800	0
23/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.71000	0.72800	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.36900	0.37900	540
23/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.16300	1.13900	0
23/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.23900	0.22800	0
23/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.40400	0.38800	540
23/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.28100	0.26900	0
23/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.25900	0.24800	0
23/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.40140	8.43400	0
23/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.86300	0.88100	0
23/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.84000	0.85600	0
23/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.88800	0.90600	0
23/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.48000	0.48900	180
23/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.79600	0.81100	0
23/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.49500	0.47700	180
23/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.38700	0.37200	0
23/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.17900	1.15500	0
23/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.43900	0.42200	0
23/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.41200	0.39700	0
23/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.62690	8.65920	659
23/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.78300	0.79400	0
23/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.79800	0.81000	0
23/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.76900	0.78000	0
23/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.17000	1.14900	0
23/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.09900	1.07900	0
23/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.13400	1.11300	0
23/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.17080	9.20220	0
23/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.46000	1.46900	0
23/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.44300	1.45100	0
23/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.68500	1.69900	200
23/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.47900	1.48700	0
23/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.75800	0.73500	0
23/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.51400	0.49700	0
23/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.82200	0.79900	0
23/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.78900	0.76700	0
23/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.24490	10.27630	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.06400	2.07800	0
23/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.04500	2.06000	0
23/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.08200	2.09600	0
23/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.98700	0.97000	0
23/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.05000	1.03400	0
23/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.01900	1.00200	0
23/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.98490	8.01730	801
23/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.47506	0.50675	0
23/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.43388	0.46511	0
23/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.12762	0.14363	80
23/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.51757	0.54962	0
23/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03267	0.03232	0
23/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.34272	0.32633	0
23/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.04898	0.04781	0
23/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04016	0.03945	0
23/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.09180	8.12510	83
23/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.27253	0.28743	0
23/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.25865	0.27290	0
23/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.28730	0.30285	0
23/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.49550	0.47775	0
23/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.56685	0.54780	0
23/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.53073	0.51233	0
23/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.43930	12.43900	11,055
23/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.01500	1.01700	0
23/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.96700	0.96900	0
23/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.22700	0.23700	0
23/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.14100	0.15100	3,000
23/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.78100	0.78400	0
23/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.35300	1.35400	0
23/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.53100	0.53600	0
23/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.56800	0.57200	0
23/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.06300	1.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.92000	0.92200	0
23/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.60600	0.61000	0
23/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.45100	1.45100	0
23/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.69000	0.69300	0
23/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.34000	0.34900	0
23/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.11000	1.11200	0
23/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.54900	1.55000	0
23/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.04200	0.05000	9,000
23/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01000	0.01100	0
23/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02100	0.02300	0
23/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.20100	0.21000	0
23/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05100	0.05400	0
23/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01200	0.01200	768
23/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06700	0.07100	0
23/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03100	0.03300	0
23/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02400	0.02500	0
23/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07900	0.08300	9,000
23/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09200	0.09700	768
23/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01400	0.01500	0
23/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04200	0.04500	0
23/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.15300	1.16100	0
23/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.33800	0.34800	3,000
23/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.55200	0.56200	0
23/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02800	0.03000	0
23/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02600	0.02800	0
23/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.59410	12.59480	2,865
23/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.91000	0.90900	0
23/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.87500	0.87400	0
23/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.94600	0.94500	0
23/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15200	0.15000	0
23/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18100	0.17900	0
23/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16600	0.16400	0
23/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.75030	12.75090	0
23/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.44900	0.45900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.43700	0.44600	0
23/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.46200	0.47100	0
23/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.11200	1.12000	0
23/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.18700	1.19500	0
23/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.14900	1.15800	0
23/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10370	0.10390	3,828
23/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01374	0.01394	0
23/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02370	0.02390	0
23/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00450	0.00473	0
23/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00080	0.00083	0
23/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
23/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10530	0.10550	25
23/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00367	0.00381	0
23/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00161	0.00169	0
23/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00876	0.00896	0
23/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00146	0.00146	0
23/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01431	0.01419	0
23/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00637	0.00631	0
23/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.40720	10.36350	23,210
23/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.39100	0.36900	0
23/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.35700	0.33600	0
23/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.42800	0.40400	0
23/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.36000	1.31700	0
23/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.29300	0.27400	0
23/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.63600	0.60300	0
23/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.41000	1.36700	0
23/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.54700	0.51800	0
23/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.14100	0.13200	0
23/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.10400	0.09600	0
23/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.26400	0.24600	0
23/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.05400	0.04900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.02800	0.02400	0
23/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.07700	0.07100	0
23/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.01800	0.01500	0
23/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.07000	0.06400	0
23/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.87000	0.83100	0
23/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.03800	0.03400	0
23/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.09400	0.08700	0
23/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02300	0.02000	10,200
23/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.06400	0.05900	3,400
23/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.21600	1.25700	0
23/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.48700	0.52400	3,400
23/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.65700	0.69600	0
23/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.93100	0.97100	0
23/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01300	0.01800	0
23/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.61300	0.65100	0
23/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.36100	1.40200	0
23/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.57000	0.60800	0
23/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.12100	1.16100	0
23/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.74700	0.78600	0
23/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.15700	0.18300	10,200
23/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.44700	0.48300	0
23/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.33400	0.36900	0
23/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04000	0.05500	0
23/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02900	0.04000	0
23/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13600	0.16100	0
23/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.07100	0.09100	0
23/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.10000	0.12300	0
23/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.08400	0.10600	0
23/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.55350	10.50900	24,699
23/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.46200	0.44300	0
23/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.43800	0.41900	0
23/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.48700	0.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.28400	0.30800	0
23/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.33500	0.36000	0
23/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.30900	0.33400	0
23/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.70450	10.65900	350
23/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.50700	0.48700	0
23/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.53100	0.51000	0
23/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.48400	0.46500	0
23/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.55500	0.58200	0
23/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.50200	0.52700	0
23/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.52800	0.55400	0
23/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.13170	11.08290	500
23/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.82100	0.80400	0
23/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.80600	0.78900	0
23/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.83700	0.81900	0
23/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.14800	1.17900	0
23/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.21700	1.24900	0
23/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.18200	1.21400	0
23/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.38430	8.33660	23,081
23/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.13700	1.09000	0
23/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.08700	1.04100	0
23/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.18700	1.14000	0
23/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.98800	0.94200	0
23/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.43500	1.38800	0
23/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.65000	0.60800	0
23/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93900	0.89300	0
23/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.38600	1.33800	0
23/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.18400	2.13700	0
23/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.51400	0.47400	0
23/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03000	0.03700	0
23/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00100	0
23/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00500	0.00600	0
23/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01600	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00500	0
23/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00300	0.00300	0
23/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00300	0.00400	0
23/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00300	0
23/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.41770	8.37080	6,933
23/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.82500	0.78600	0
23/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.78300	0.74500	0
23/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.86700	0.82800	0
23/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04900	0.05700	0
23/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06500	0.07400	0
23/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05700	0.06500	0
23/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.45820	8.41100	2,298
23/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.52200	0.49700	0
23/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.49600	0.47200	0
23/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.54900	0.52400	0
23/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.27700	0.29900	0
23/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.32400	0.34700	0
23/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.30000	0.32200	0
23/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.49120	9.43230	0
23/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.52800	2.47500	0
23/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.48600	2.43400	0
23/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.56900	2.51700	0
23/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.32800	0.33500	0
23/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34500	0.35200	0
23/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.33700	0.34300	0
23/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.93050	7.89790	10
23/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.40500	0.37800	0
23/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.36300	0.33800	0
23/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.45000	0.42100	0
23/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02000	0.02300	0
23/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03300	0.04000	0
23/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02500	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.02010	7.98740	0
23/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.20200	0.19300	0
23/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.21900	0.20900	0
23/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18600	0.17800	0
23/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36600	0.39100	0
23/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.29900	0.32200	0
23/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.33200	0.35600	0
23/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.19280	0.20890	100,000
23/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.12250	0.11510	100,000
23/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.07650	0.07650	12,500
23/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.10810	0.11630	12,500
23/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00920	0.01090	19,481
23/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05880	0.05390	12,987
23/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.62490	8.58760	25
23/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.21400	0.20100	0
23/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.19300	0.18200	0
23/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.23900	0.22500	0
23/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.16400	0.18700	0
23/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.21800	0.24400	0
23/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.18900	0.21300	0
23/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.75580	8.71910	0
23/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.26700	0.26100	0
23/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.28100	0.27500	0
23/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.25300	0.24900	0
23/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.64700	0.68000	0
23/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.57500	0.60600	0
23/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.61100	0.64200	0
23/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.48330	6.44350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23800	0.21200	0
23/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.23000	0.20500	0
23/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24600	0.21900	0
23/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03600	0.04900	0
23/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04000	0.05500	0
23/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03800	0.05200	0
23/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.53320	6.49400	0
23/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.35200	0.32800	0
23/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.32000	0.29800	0
23/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38500	0.35900	0
23/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10200	0.11500	0
23/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13700	0.15400	0
23/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11900	0.13400	0
23/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
23/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
23/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
23/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
23/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
23/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.25870	1.26430	0
23/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.06800	0.07350	0
23/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.11090	0.11650	0
23/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.03590	0.04030	0
23/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02720	0.02600	0
23/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00220	0.00220	0
23/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00930	0.00920	0
23/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.27540	1.28050	0
23/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.13540	0.14000	0
23/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.18030	0.18520	0
23/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.09800	0.10220	0
23/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02260	0.02170	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00490	0.00470	0
23/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01000	0.00950	0
24/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.05730	7.98490	245,489
24/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.02500	0.95400	0
24/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.97600	0.90400	0
24/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.07400	1.00300	0
24/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.06100	0.98900	0
24/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.91300	0.84200	30,100
24/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.81500	0.74500	0
24/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.25900	1.18700	0
24/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.86400	0.79300	0
24/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.30900	1.23700	0
24/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.53700	0.47500	0
24/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.25300	0.21500	0
24/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.67300	0.60600	0
24/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.12200	0.10400	0
24/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.35900	1.28600	0
24/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.11000	0.09400	0
24/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.20900	1.13700	0
24/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.22700	0.19300	4,350
24/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.96200	0.89100	10,000
24/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.40800	1.33600	0
24/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.62700	0.56100	0
24/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.14900	0.12800	0
24/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.31100	0.26700	0
24/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.01100	0.94000	0
24/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.45800	1.38600	0
24/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.34300	0.29600	0
24/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.20300	0.17400	0
24/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.28100	0.24000	0
24/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.16600	0.14100	0
24/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.71900	0.65200	0
24/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.76700	0.69800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.16000	1.08800	0
24/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.41400	0.36100	0
24/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.18300	0.15700	0
24/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.58200	0.51800	5,000
24/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.65800	1.58600	0
24/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.90800	1.83500	0
24/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.49400	0.43400	0
24/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.13500	0.11500	6,620
24/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.85800	1.78500	0
24/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.11000	1.03800	0
24/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.37800	0.32800	0
24/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.10000	0.08500	4,850
24/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01700	0.01500	2,000
24/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.05700	0.05000	0
24/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.02400	0.02100	2,000
24/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.04800	0.04200	3
24/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.03500	0.03000	6,700
24/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.06800	0.05900	0
24/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06200	0.05400	0
24/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.05200	0.04600	15,860
24/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.60800	1.53600	0
24/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.45200	0.39600	0
24/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.50800	1.43600	0
24/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.55800	1.48600	0
24/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.70800	1.63500	0
24/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.95700	1.88500	0
24/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.09000	0.07800	0
24/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.08200	0.07100	8,500
24/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.52500	0.58600	190
24/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.48300	0.54300	250
24/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
24/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
24/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.04500	0.06100	100
24/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
24/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.70000	0.76500	0
24/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.65500	0.71900	176
24/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.74500	0.81100	0
24/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.61100	0.67400	0
24/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.79100	0.85700	0
24/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.97800	1.04500	0
24/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.46000	1.53000	0
24/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.21700	1.28600	0
24/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.44300	0.50000	0
24/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.07100	0.09300	0
24/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00300	0
24/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
24/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.32800	0.38000	0
24/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03700	0.04900	13,860
24/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
24/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
24/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02500	0.03300	2,920
24/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.22600	0.27200	366
24/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.05700	0.07600	0
24/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
24/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01000	0.01300	0
24/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01200	0.01700	0
24/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.25900	0.30600	0
24/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.12400	0.15500	0
24/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.19600	0.23900	4,620
24/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.08600	0.11100	250
24/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
24/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00400	0.00500	0
24/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.10400	0.13200	0
24/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.29200	0.34300	0
24/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02000	0.02600	0
24/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00500	0.00600	0
24/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17000	0.20800	7,051
24/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00200	0
24/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.40300	0.45900	250
24/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
24/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.36500	0.41900	0
24/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01600	0.02100	0
24/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.14600	0.18000	0
24/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03000	0.04000	0
24/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
24/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.00800	0
24/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
24/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.01000	0
24/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00600	0.00700	0
24/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00400	1,000
24/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00300	0.00400	0
24/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00500	0
24/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00400	0.00500	0
24/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.16500	8.09180	39,373
24/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.95900	0.89400	0
24/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.91500	0.85000	0
24/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.00400	0.93800	0
24/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.38800	0.35600	0
24/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.42700	1.35700	4,850
24/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.25300	0.23300	0
24/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.21800	0.20100	0
24/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.19700	0.18200	0
24/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.18900	1.12000	0
24/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.75000	0.69200	0
24/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.43300	0.39800	0
24/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.17900	0.16600	5,000
24/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.34800	0.32000	0
24/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.56900	0.52300	0
24/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.15400	0.18100	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.86400	0.92400	0
24/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.38300	0.42800	132
24/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.26800	0.30600	2,000
24/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.08500	0.10000	4,000
24/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02400	0.02800	2,000
24/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.78200	0.84000	132
24/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.70300	0.75900	0
24/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.58800	0.64100	100
24/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.32300	0.36400	132
24/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01200	0.01500	0
24/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03900	0.04600	0
24/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.05000	0.05800	0
24/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.04400	0.05200	0
24/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.27280	8.19980	6,256
24/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.14400	1.08100	0
24/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.10100	1.04000	0
24/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.18700	1.12400	16,000
24/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.05900	0.99800	37,000
24/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.26600	0.25100	360
24/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.64600	0.60900	0
24/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.37800	0.35600	0
24/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.32700	0.30900	0
24/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.24800	0.23500	5,500
24/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.85400	0.90900	1,500
24/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.70500	0.75600	4,000
24/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.17500	1.23500	0
24/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.27300	0.30900	360
24/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.09300	1.15100	0
24/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.06400	0.07400	0
24/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.08600	0.09800	0
24/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.07800	0.09000	0
24/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.07100	0.08100	0
24/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.37830	8.30650	0
24/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.91100	0.86500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.38700	0.36900	540
24/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.74600	0.71000	300
24/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.88100	0.83700	0
24/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.94200	0.89500	0
24/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.21400	0.23900	0
24/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.36800	0.40400	540
24/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.25300	0.28100	0
24/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.10900	1.16300	0
24/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.23300	0.25900	0
24/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.47330	8.40140	0
24/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.90400	0.86300	0
24/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.87900	0.84000	0
24/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.93000	0.88800	0
24/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.50200	0.48000	180
24/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.83300	0.79600	0
24/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.46000	0.49500	180
24/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.35700	0.38700	0
24/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.12900	1.17900	0
24/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.40600	0.43900	0
24/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.38100	0.41200	0
24/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.69820	8.62690	659
24/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.81200	0.78300	0
24/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.79700	0.76900	0
24/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.82700	0.79800	0
24/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.05700	1.09900	0
24/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.12700	1.17000	0
24/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.09200	1.13400	0
24/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.24310	9.17080	0
24/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.49600	1.46000	0
24/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.47800	1.44300	0
24/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.51500	1.47900	0
24/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.73500	1.68500	200
24/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.72200	0.75800	0
24/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.49200	0.51400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.78500	0.82200	0
24/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.75300	0.78900	0
24/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.31720	10.24490	0
24/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.10700	2.06400	0
24/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.12700	2.08200	0
24/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.08900	2.04500	0
24/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.02200	1.05000	0
24/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.96000	0.98700	0
24/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.99000	1.01900	0
24/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.05730	7.98490	801
24/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.53734	0.47506	0
24/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.49427	0.43388	0
24/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.58152	0.51757	0
24/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.14941	0.12762	80
24/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.02422	0.03267	0
24/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.29211	0.34272	0
24/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.03697	0.04898	0
24/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.03004	0.04016	0
24/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.16500	8.09180	83
24/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.29656	0.27253	0
24/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.28132	0.25865	0
24/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.31275	0.28730	0
24/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.44775	0.49550	0
24/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.51632	0.56685	0
24/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.48156	0.53073	0
24/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.54480	12.43930	11,055
24/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.11400	1.01500	0
24/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.06600	0.96700	0
24/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.16200	1.06300	0
24/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.01800	0.92000	0
24/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.68900	0.60600	0
24/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.55400	1.45100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.78100	0.69000	0
24/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.04900	0.04200	9,000
24/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.16400	0.14100	3,000
24/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.39800	0.34000	0
24/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.21100	1.11000	0
24/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.65200	1.54900	0
24/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.87500	0.78100	0
24/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.45500	1.35300	0
24/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.60800	0.53100	0
24/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.64700	0.56800	0
24/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.26500	0.22700	0
24/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.27000	0.33800	3,000
24/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.46900	0.55200	0
24/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.05200	0.07900	9,000
24/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.06300	0.09200	768
24/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01000	0.01400	0
24/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03000	0.04200	0
24/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00700	0.01000	0
24/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01600	0.02100	0
24/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.15300	0.20100	0
24/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.05400	1.15300	0
24/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.03600	0.05100	0
24/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00900	0.01200	768
24/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.04400	0.06700	0
24/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02300	0.03100	0
24/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01700	0.02400	0
24/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02100	0.02800	0
24/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01900	0.02600	0
24/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.70100	12.59410	2,865
24/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.98600	0.91000	0
24/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.02400	0.94600	0
24/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.94900	0.87500	0
24/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.14800	0.18100	0
24/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.12300	0.15200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.13500	0.16600	0
24/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.85660	12.75030	0
24/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.48000	0.44900	0
24/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.46600	0.43700	0
24/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.49400	0.46200	0
24/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.03700	1.11200	0
24/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.10900	1.18700	0
24/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.07300	1.14900	0
24/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10360	0.10370	3,828
24/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01364	0.01374	0
24/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00442	0.00450	0
24/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02360	0.02370	0
24/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00082	0.00080	0
24/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
24/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10510	0.10530	25
24/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00360	0.00367	0
24/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00157	0.00161	0
24/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00862	0.00876	0
24/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00152	0.00146	0
24/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01447	0.01431	0
24/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00650	0.00637	0
24/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.45000	10.40720	23,220
24/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.42100	0.39100	0
24/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.38400	0.35700	0
24/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.45800	0.42800	0
24/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.40300	1.36000	0
24/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.31700	0.29300	0
24/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.67400	0.63600	0
24/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.45200	1.41000	0
24/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.58300	0.54700	0
24/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.15200	0.14100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.11200	0.10400	0
24/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.28700	0.26400	0
24/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.05700	0.05400	0
24/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.02900	0.02800	0
24/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.08300	0.07700	0
24/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.01800	0.01800	0
24/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.07500	0.07000	0
24/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.91000	0.87000	0
24/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.04000	0.03800	0
24/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.10100	0.09400	0
24/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.06800	0.06400	3,400
24/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02400	0.02300	10,200
24/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.17400	1.21600	0
24/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.45100	0.48700	3,400
24/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.61800	0.65700	0
24/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.89000	0.93100	0
24/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01000	0.01300	0
24/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.57500	0.61300	0
24/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.31800	1.36100	0
24/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.53300	0.57000	0
24/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.07900	1.12100	0
24/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.70700	0.74700	0
24/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.13700	0.15700	10,200
24/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.41200	0.44700	0
24/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.30200	0.33400	0
24/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.03300	0.04000	0
24/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00300	0
24/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02400	0.02900	0
24/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.11700	0.13600	0
24/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
24/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.05800	0.07100	0
24/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08400	0.10000	0
24/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07100	0.08400	0
24/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.59600	10.55350	24,649

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.48100	0.46200	0
24/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.45700	0.43800	0
24/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.50700	0.48700	0
24/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.26100	0.28400	0
24/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.31100	0.33500	0
24/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28500	0.30900	0
24/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.74480	10.70450	350
24/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.56100	0.50700	0
24/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.58600	0.53100	0
24/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.53800	0.48400	0
24/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.56900	0.55500	0
24/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.51700	0.50200	0
24/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.54200	0.52800	0
24/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.16020	11.13170	500
24/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.83200	0.82100	0
24/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.81700	0.80600	0
24/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.84800	0.83700	0
24/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.13100	1.14800	0
24/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.20000	1.21700	0
24/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.16500	1.18200	0
24/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.36540	8.38430	23,181
24/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.11800	1.13700	0
24/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06900	1.08700	0
24/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.16800	1.18700	0
24/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97000	0.98800	0
24/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.41700	1.43500	0
24/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.63300	0.65000	0
24/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.92100	0.93900	0
24/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.36700	1.38600	0
24/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.49600	0.51400	0
24/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.16500	2.18400	0
24/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03100	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00200	0
24/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00600	0.00500	0
24/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01800	0.01600	0
24/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00100	0
24/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00500	0.00400	0
24/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00300	0.00300	0
24/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00400	0.00300	0
24/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00300	0
24/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.39960	8.41770	6,933
24/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.80800	0.82500	0
24/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.85100	0.86700	0
24/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.76600	0.78300	0
24/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06600	0.06500	0
24/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05100	0.04900	0
24/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05800	0.05700	0
24/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.43950	8.45820	2,298
24/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.50900	0.52200	0
24/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.48300	0.49600	0
24/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.53600	0.54900	0
24/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.28300	0.27700	0
24/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.33000	0.32400	0
24/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.30600	0.30000	0
24/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.46750	9.49120	0
24/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.50600	2.52800	0
24/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.46400	2.48600	0
24/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.54700	2.56900	0
24/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33000	0.32800	0
24/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34700	0.34500	0
24/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.33900	0.33700	0
24/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.95040	7.93050	10
24/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.42200	0.40500	0
24/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.46700	0.45000	0
24/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.37900	0.36300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02900	0.03300	0
24/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01700	0.02000	0
24/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02200	0.02500	0
24/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.04090	8.02010	0
24/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.20400	0.20200	0
24/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18800	0.18600	0
24/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.22200	0.21900	0
24/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.28100	0.29900	0
24/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.34700	0.36600	0
24/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.31300	0.33200	0
24/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.21870	0.19280	100,000
24/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.10450	0.12250	100,000
24/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.00310	0.07650	12,500
24/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.12930	0.10810	12,500
24/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00250	0.00920	19,481
24/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04030	0.05880	12,987
24/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.66870	8.62490	25
24/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.22700	0.21400	0
24/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.25500	0.23900	0
24/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.20200	0.19300	0
24/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.18300	0.21800	0
24/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.13600	0.16400	0
24/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.15800	0.18900	0
24/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.80010	8.75580	0
24/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.27000	0.26700	0
24/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.25600	0.25300	0
24/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.28500	0.28100	0
24/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.53500	0.57500	0
24/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.60600	0.64700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.57000	0.61100	0
24/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.48760	6.48330	0
24/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.24100	0.23800	0
24/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.23400	0.23000	0
24/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24900	0.24600	0
24/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03500	0.03600	0
24/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04000	0.04000	0
24/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03700	0.03800	0
24/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.53680	6.53320	0
24/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.35400	0.35200	0
24/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.32300	0.32000	0
24/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38800	0.38500	0
24/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10100	0.10200	0
24/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13600	0.13700	0
24/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11700	0.11900	0
24/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
24/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
24/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
24/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
24/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
24/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27010	1.25870	0
24/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.07710	0.06800	0
24/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.04200	0.03590	0
24/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.12190	0.11090	0
24/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00180	0.00220	0
24/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02190	0.02720	0
24/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00700	0.00930	0
24/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.28690	1.27540	0
24/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.14520	0.13540	0
24/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.10620	0.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.19100	0.18030	0
24/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00410	0.00490	0
24/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01930	0.02260	0
24/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00830	0.01000	0
25/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	8.11500	8.05730	245,800
25/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.06300	0.05700	0
25/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.02600	0.02400	2,000
25/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01800	0.01700	2,000
25/01/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.02800	0.00000	4,850
25/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.91500	1.85800	0
25/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.16700	1.11000	0
25/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.42100	0.37800	0
25/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.11200	0.10000	4,850
25/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.66600	1.60800	0
25/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.50100	0.45200	0
25/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.56600	1.50800	0
25/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.61600	1.55800	0
25/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.76500	1.70800	0
25/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.01500	1.95700	0
25/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.10100	0.09000	0
25/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.09200	0.08200	8,500
25/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.05300	0.04800	3
25/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.03800	0.03500	4,100
25/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.07600	0.06800	0
25/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06900	0.06200	0
25/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.05800	0.05200	15,860
25/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.08200	1.02500	0
25/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.03300	0.97600	0
25/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.13200	1.07400	0
25/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.11800	1.06100	0
25/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.96900	0.91300	30,100
25/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.87100	0.81500	0
25/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.31700	1.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.92000	0.86400	0
25/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.36600	1.30900	0
25/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.15200	0.13500	6,620
25/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.63400	0.58200	5,000
25/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.71500	1.65800	0
25/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.96500	1.90800	0
25/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.54500	0.49400	0
25/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.23200	0.20300	0
25/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.31700	0.28100	0
25/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.18700	0.16600	0
25/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.77400	0.71900	0
25/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.82200	0.76700	0
25/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.21700	1.16000	0
25/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.45900	0.41400	0
25/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.20700	0.18300	0
25/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.58900	0.53700	0
25/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.28600	0.25300	0
25/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.72700	0.67300	0
25/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.13700	0.12200	0
25/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.41600	1.35900	0
25/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.12400	0.11000	0
25/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.26700	1.20900	0
25/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.25800	0.22700	4,350
25/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.01900	0.96200	10,000
25/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.46600	1.40800	0
25/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.68000	0.62700	0
25/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.16900	0.14900	0
25/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.34900	0.31100	0
25/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.06800	1.01100	0
25/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.51600	1.45800	0
25/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.38400	0.34300	0
25/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.64800	0.70000	0
25/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.60400	0.65500	176
25/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.69300	0.74500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.56100	0.61100	0
25/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.73800	0.79100	0
25/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.92300	0.97800	0
25/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.47700	0.52500	190
25/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.43600	0.48300	250
25/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
25/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.03600	0.04500	100
25/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.39700	0.44300	0
25/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.05600	0.07100	0
25/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00300	0
25/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.28700	0.32800	0
25/01/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.11300	0.00000	0
25/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.40300	1.46000	0
25/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.16100	1.21700	0
25/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.06900	0.08600	250
25/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00300	0.00400	0
25/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.08400	0.10400	0
25/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.25400	0.29200	0
25/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.01500	0.02000	0
25/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00400	0.00500	0
25/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.14300	0.17000	7,051
25/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.35900	0.40300	250
25/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
25/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.32200	0.36500	0
25/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01200	0.01600	0
25/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.12100	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02400	0.03000	0
25/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.19200	0.22600	366
25/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.04400	0.05700	0
25/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00200	0.00300	0
25/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00700	0.01000	0
25/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.00900	0.01200	0
25/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.22200	0.25900	0
25/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.10200	0.12400	0
25/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.16700	0.19600	4,620
25/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03000	0.03700	13,860
25/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01900	0.02500	2,920
25/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
25/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00500	0.00700	0
25/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00600	0.00800	0
25/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00400	0.00600	0
25/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00300	0.00400	1,000
25/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00400	0.00500	0
25/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00300	0.00400	0
25/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.22260	8.16500	50,935
25/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.01100	0.95900	0
25/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.19000	0.17900	5,000
25/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.60800	0.56900	0
25/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.46300	0.43300	0
25/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.37100	0.34800	0
25/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.96600	0.91500	0
25/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.05700	1.00400	0
25/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.41500	0.38800	0
25/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.48400	1.42700	4,850
25/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.27000	0.25300	0
25/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.23200	0.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.21000	0.19700	0
25/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.24400	1.18900	0
25/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.79500	0.75000	0
25/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.07200	0.08500	4,000
25/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02100	0.02400	2,000
25/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.73700	0.78200	132
25/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.65900	0.70300	0
25/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.54700	0.58800	100
25/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.29200	0.32300	132
25/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01100	0.01200	0
25/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.03400	0.03900	0
25/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.04300	0.05000	0
25/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.34800	0.38300	132
25/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.24000	0.26800	2,000
25/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.13500	0.15400	5,000
25/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.81700	0.86400	0
25/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.03800	0.04400	0
25/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.33100	8.27280	7,456
25/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.19600	1.14400	0
25/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.34500	0.32700	0
25/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.39900	0.37800	0
25/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.26200	0.24800	5,500
25/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.15300	1.10100	0
25/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.24000	1.18700	16,000
25/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.11100	1.05900	37,000
25/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.28000	0.26600	360
25/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.68400	0.64600	0
25/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.25300	0.27300	360
25/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.04900	1.09300	0
25/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.05900	0.06400	0
25/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.08000	0.08600	0
25/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.07200	0.07800	0
25/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.81400	0.85400	1,500
25/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.66800	0.70500	4,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.13100	1.17500	0
25/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.06500	0.07100	0
25/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.43780	8.37830	5,000
25/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.95200	0.91100	0
25/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.92100	0.88100	0
25/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.98400	0.94200	0
25/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.78100	0.74600	300
25/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.40400	0.38700	540
25/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.06600	1.10900	0
25/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.19600	0.21400	0
25/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.34300	0.36800	540
25/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.23300	0.25300	0
25/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.21400	0.23300	0
25/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.53380	8.47330	0
25/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.94000	0.90400	0
25/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.52100	0.50200	180
25/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.86500	0.83300	0
25/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.91400	0.87900	0
25/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.96700	0.93000	0
25/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.33300	0.35700	0
25/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.08700	1.12900	0
25/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.38000	0.40600	0
25/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.43100	0.46000	180
25/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.35600	0.38100	0
25/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.75840	8.69820	659
25/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.84100	0.81200	0
25/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.82600	0.79700	0
25/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.85700	0.82700	0
25/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.02700	1.05700	0
25/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.09600	1.12700	0
25/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.06100	1.09200	0
25/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.30240	9.24310	0
25/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.53000	1.49600	0
25/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.51100	1.47800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.77300	1.73500	200
25/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.54900	1.51500	0
25/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.69700	0.72200	0
25/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.47100	0.49200	0
25/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.75900	0.78500	0
25/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.72800	0.75300	0
25/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.37650	10.31720	0
25/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.14300	2.10700	0
25/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.12400	2.08900	0
25/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.16200	2.12700	0
25/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.93600	0.96000	0
25/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	0.99800	1.02200	0
25/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.96700	0.99000	0
25/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.11500	8.05730	801
25/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.58879	0.53734	0
25/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.54450	0.49427	0
25/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.63404	0.58152	0
25/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.16884	0.14941	80
25/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.01904	0.02422	0
25/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.25384	0.29211	0
25/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.02950	0.03697	0
25/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.02379	0.03004	0
25/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.22260	8.16500	83
25/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.31633	0.29656	0
25/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.30001	0.28132	0
25/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.33365	0.31275	0
25/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.41105	0.44775	0
25/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.47741	0.51632	0
25/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.44373	0.48156	0
25/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.63530	12.54480	11,027
25/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.20200	1.11400	0
25/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.15300	1.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.31000	0.26500	0
25/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.19100	0.16400	3,000
25/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.96100	0.87500	0
25/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.54400	1.45500	0
25/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.68100	0.60800	0
25/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.72700	0.64700	0
25/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.25100	1.16200	0
25/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.10500	1.01800	0
25/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.77300	0.68900	0
25/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.64300	1.55400	0
25/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.86600	0.78100	0
25/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.45600	0.39800	0
25/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.29900	1.21100	0
25/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.74100	1.65200	0
25/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.05900	0.04900	9,000
25/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00600	0.00700	0
25/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01400	0.01600	0
25/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.12100	0.15300	0
25/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.03100	0.03600	0
25/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00800	0.00900	768
25/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.03800	0.04400	0
25/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02000	0.02300	0
25/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01600	0.01700	0
25/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.04200	0.05200	9,000
25/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.04600	0.06300	768
25/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00900	0.01000	0
25/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.02600	0.03000	0
25/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.97400	1.05400	0
25/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.22500	0.27000	3,000
25/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.40600	0.46900	0
25/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01800	0.02100	0
25/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01700	0.01900	0
25/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.79140	12.70100	2,865
25/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.05700	0.98600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.01900	0.94900	0
25/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.09600	1.02400	0
25/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.10500	0.12300	0
25/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.12800	0.14800	0
25/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.11600	0.13500	0
25/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.94820	12.85660	0
25/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.51300	0.48000	0
25/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.49900	0.46600	0
25/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.52700	0.49400	0
25/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	0.97900	1.03700	0
25/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.05100	1.10900	0
25/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.01500	1.07300	0
25/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10380	0.10360	3,828
25/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01384	0.01364	0
25/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02380	0.02360	0
25/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00460	0.00442	0
25/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00080	0.00082	0
25/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
25/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10530	0.10510	25
25/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00370	0.00360	0
25/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00880	0.00862	0
25/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00162	0.00157	0
25/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01432	0.01447	0
25/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00150	0.00152	0
25/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00640	0.00650	0
25/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.51390	10.45000	22,771
25/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.46800	0.42100	0
25/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.43000	0.38400	0
25/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.50800	0.45800	0
25/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.46600	1.40300	0
25/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.35800	0.31700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.73300	0.67400	0
25/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.51600	1.45200	0
25/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.64000	0.58300	0
25/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.17200	0.15200	0
25/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.12600	0.11200	0
25/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.32500	0.28700	0
25/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.06300	0.05700	0
25/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.03200	0.02900	0
25/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.09300	0.08300	0
25/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.02000	0.01800	0
25/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.08400	0.07500	0
25/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.97200	0.91000	0
25/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.04400	0.04000	0
25/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.11400	0.10100	0
25/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.02600	0.02400	10,200
25/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.07600	0.06800	3,400
25/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.11200	1.17400	0
25/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.40000	0.45100	3,400
25/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.56200	0.61800	0
25/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.83000	0.89000	0
25/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00800	0.01000	0
25/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.52000	0.57500	0
25/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.25600	1.31800	0
25/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.47900	0.53300	0
25/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.01800	1.07900	0
25/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.64900	0.70700	0
25/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.11100	0.13700	10,200
25/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.36200	0.41200	0
25/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.25800	0.30200	0
25/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.02600	0.03300	0
25/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.01900	0.02400	0
25/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.09400	0.11700	0
25/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00200	0.00300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.04400	0.05800	0
25/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.06600	0.08400	0
25/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.05400	0.07100	0
25/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.65910	10.59600	24,649
25/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.51600	0.48100	0
25/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.49000	0.45700	0
25/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.54400	0.50700	0
25/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.23500	0.26100	0
25/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.28100	0.31100	0
25/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.25700	0.28500	0
25/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.80830	10.74480	350
25/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.56000	0.56100	0
25/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.53600	0.53800	0
25/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.58600	0.58600	0
25/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.45300	0.51700	0
25/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.50300	0.56900	0
25/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.47700	0.54200	0
25/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.22570	11.16020	500
25/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.85700	0.83200	0
25/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.84100	0.81700	0
25/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.87300	0.84800	0
25/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.09000	1.13100	0
25/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.15800	1.20000	0
25/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.12400	1.16500	0
25/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.43510	8.36540	23,381
25/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.18700	1.11800	0
25/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.13700	1.06900	0
25/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.23700	1.16800	0
25/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.03800	0.97000	0
25/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.48600	1.41700	0
25/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.69700	0.63300	0
25/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.98900	0.92100	0
25/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.43600	1.36700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.23500	2.16500	0
25/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.55700	0.49600	0
25/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02200	0.03100	0
25/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00200	0
25/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00400	0.00600	0
25/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01200	0.01800	0
25/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00200	0
25/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00300	0.00500	0
25/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00300	0
25/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00400	0
25/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00300	0
25/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.46740	8.39960	8,993
25/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.86400	0.80800	0
25/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.82100	0.76600	0
25/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.90800	0.85100	0
25/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04100	0.05100	0
25/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05400	0.06600	0
25/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04700	0.05800	0
25/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.50560	8.43950	2,298
25/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.54200	0.50900	0
25/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.51500	0.48300	0
25/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.57000	0.53600	0
25/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.25100	0.28300	0
25/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.29600	0.33000	0
25/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.27300	0.30600	0
25/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.48240	9.46750	0
25/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.51300	2.50600	0
25/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.47200	2.46400	0
25/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.55500	2.54700	0
25/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.32300	0.33000	0
25/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34000	0.34700	0
25/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.33100	0.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.99830	7.95040	10
25/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.46500	0.42200	0
25/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.41900	0.37900	0
25/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.51100	0.46700	0
25/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01300	0.01700	0
25/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02100	0.02900	0
25/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.01700	0.02200	0
25/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	8.08780	8.04090	0
25/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.21800	0.20400	0
25/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.23600	0.22200	0
25/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.20000	0.18800	0
25/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.31200	0.34700	0
25/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.24800	0.28100	0
25/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.28000	0.31300	0
25/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.24220	0.21870	100,000
25/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09050	0.10450	100,000
25/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.02810	0.00310	12,500
25/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.14890	0.12930	12,500
25/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00050	0.00250	19,481
25/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.02870	0.04030	12,987
25/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.70760	8.66870	25
25/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.25600	0.22700	0
25/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.22900	0.20200	0
25/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.28500	0.25500	0
25/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.12700	0.13600	0
25/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.17100	0.18300	0
25/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.14800	0.15800	0
25/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.83830	8.80010	0
25/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.28600	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.27100	0.25600	0
25/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.30200	0.28500	0
25/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.51400	0.53500	0
25/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.58300	0.60600	0
25/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.54800	0.57000	0
25/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.51630	6.48760	0
25/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.26400	0.24100	0
25/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.25600	0.23400	0
25/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.27200	0.24900	0
25/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.02900	0.03500	0
25/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.03300	0.04000	0
25/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03100	0.03700	0
25/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.56550	6.53680	0
25/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37400	0.35400	0
25/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34100	0.32300	0
25/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.40900	0.38800	0
25/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09400	0.10100	0
25/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.12600	0.13600	0
25/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.10900	0.11700	0
25/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
25/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
25/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
25/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27930	1.27010	0
25/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.08540	0.07710	0
25/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.13090	0.12190	0
25/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.04750	0.04200	0
25/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01820	0.02190	0
25/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00160	0.00180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00610	0.00700	0
25/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.29600	1.28690	0
25/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.15310	0.14520	0
25/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.19960	0.19100	0
25/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.11290	0.10620	0
25/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.01690	0.01930	0
25/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00360	0.00410	0
25/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.00710	0.00830	0
26/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.85130	8.11500	245,943
26/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.82100	1.08200	0
26/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.77300	1.03300	0
26/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.87000	1.13200	0
26/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.85700	1.11800	0
26/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.71200	0.96900	30,100
26/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.61800	0.87100	0
26/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.05400	1.31700	0
26/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.66500	0.92000	0
26/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.10400	1.36600	0
26/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.36600	0.58900	0
26/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.15100	0.28600	0
26/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.48500	0.72700	0
26/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.07000	0.13700	0
26/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.15300	1.41600	0
26/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.06400	0.12400	0
26/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.00500	1.26700	0
26/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.13500	0.25800	4,350
26/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.76000	1.01900	10,000
26/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.20300	1.46600	0
26/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.44200	0.68000	0
26/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.08700	0.16900	0
26/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.18800	0.34900	0
26/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.80800	1.06800	0
26/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.25300	1.51600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.21200	0.38400	0
26/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.12100	0.23200	0
26/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.16900	0.31700	0
26/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.09700	0.18700	0
26/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.52800	0.77400	0
26/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.57300	0.82200	0
26/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.95500	1.21700	0
26/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.26700	0.45900	0
26/01/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.01500	0.02800	4,850
26/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01000	0.01800	2,000
26/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.05200	0.10100	0
26/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.04800	0.09200	8,600
26/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.02800	0.05300	3
26/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.02000	0.03800	4,100
26/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.04000	0.07600	0
26/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.03600	0.06900	0
26/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.03000	0.05800	15,860
26/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.03300	0.06300	0
26/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.01400	0.02600	2,000
26/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.10800	0.20700	0
26/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.40300	0.63400	5,000
26/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.45200	1.71500	0
26/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.70200	1.96500	0
26/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.33100	0.54500	0
26/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.07800	0.15200	6,620
26/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.65200	1.91500	0
26/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.90600	1.16700	0
26/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23900	0.42100	0
26/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.05800	0.11200	4,850
26/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.40200	1.66600	0
26/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.29800	0.50100	0
26/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.30300	1.56600	0
26/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.35200	1.61600	0
26/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.50200	1.76500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.75200	2.01500	0
26/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
26/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00200	0.00100	0
26/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09700	0.03600	100
26/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.60700	0.39700	0
26/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13800	0.05600	0
26/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00500	0.00200	0
26/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.47700	0.28700	0
26/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08000	0.03000	13,860
26/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05200	0.01900	3,020
26/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.35700	0.19200	366
26/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.65900	1.40300	0
26/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.41300	1.16100	0
26/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.88200	0.64800	0
26/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.83500	0.60400	176
26/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.92900	0.69300	0
26/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.78900	0.56100	0
26/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.97700	0.73800	0
26/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.16900	0.92300	0
26/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.69700	0.47700	190
26/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.65100	0.43600	250
26/01/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.36400	1.11300	0
26/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.11600	0.04400	0
26/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00400	0.00200	0
26/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02200	0.00700	0
26/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02700	0.00900	0
26/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.39600	0.22200	0
26/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.21800	0.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.32000	0.16700	4,620
26/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.16100	0.06900	250
26/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00100	0
26/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00700	0.00300	0
26/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.18700	0.08400	0
26/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.43600	0.25400	0
26/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04100	0.01500	0
26/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
26/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00900	0.00400	0
26/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.28400	0.14300	7,051
26/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00200	0
26/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.56300	0.35900	250
26/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
26/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.51900	0.32200	0
26/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03400	0.01200	0
26/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.25000	0.12100	0
26/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06500	0.02400	0
26/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00100	0
26/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01400	0.00500	0
26/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00200	0
26/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01700	0.00600	0
26/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01100	0.00400	0
26/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00600	0.00300	1,000
26/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00300	0
26/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00800	0.00400	0
26/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00600	0.00300	0
26/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.95480	8.22260	53,812
26/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.76700	1.01100	0
26/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.72700	0.96600	0
26/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.12800	0.19000	5,000
26/01/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.45400	0.00000	0
26/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.25200	0.37100	10,000
26/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.42800	0.60800	0
26/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.80900	1.05700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.28300	0.41500	0
26/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.22200	1.48400	4,850
26/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.18200	0.27000	0
26/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.15600	0.23200	0
26/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.14100	0.21000	0
26/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.98700	1.24400	0
26/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.57600	0.79500	0
26/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.31700	0.46300	0
26/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.36200	0.24000	2,000
26/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.12100	0.07200	14,000
26/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03200	0.02100	2,000
26/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.93600	0.73700	132
26/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.85100	0.65900	0
26/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.72700	0.54700	100
26/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.42800	0.29200	132
26/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01700	0.01100	0
26/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05400	0.03400	0
26/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.22300	0.13500	5,000
26/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.02300	0.81700	0
26/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.49700	0.34800	132
26/01/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.19900	0.00000	10,000
26/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07200	0.04300	0
26/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06200	0.03800	0
26/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.05960	8.33100	7,256
26/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.95100	1.19600	0
26/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.91000	1.15300	0
26/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.99200	1.24000	16,000
26/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.25400	0.34500	0
26/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.87200	1.11100	37,000
26/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.20500	0.28000	360
26/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.51700	0.68400	0
26/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.29400	0.39900	0
26/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.19200	0.26200	5,500
26/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.99400	0.81400	1,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.83400	0.66800	4,000
26/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.33200	1.13100	0
26/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.35700	0.25300	360
26/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.24500	1.04900	0
26/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08200	0.05900	0
26/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11200	0.08000	0
26/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10000	0.07200	0
26/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09100	0.06500	0
26/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.16170	8.43780	5,000
26/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.75200	0.95200	0
26/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.72500	0.92100	0
26/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.78000	0.98400	0
26/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.61300	0.78100	300
26/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.31000	0.40400	540
26/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.29000	0.21400	0
26/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.24800	1.06600	0
26/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.26800	0.19600	0
26/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45100	0.34300	540
26/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.31300	0.23300	0
26/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.25620	8.53380	0
26/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.75800	0.94000	0
26/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.41100	0.52100	180
26/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.69800	0.86500	0
26/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.73700	0.91400	0
26/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.77900	0.96700	0
26/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.42300	0.33300	0
26/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.25500	1.08700	0
26/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.48100	0.38000	0
26/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.54200	0.43100	180
26/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.45200	0.35600	0
26/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.48610	8.75840	659
26/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.69300	0.84100	0
26/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.68000	0.82600	0
26/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.70700	0.85700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.14900	1.02700	0
26/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.22200	1.09600	0
26/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.18500	1.06100	0
26/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.04480	9.30240	0
26/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.34900	1.53000	0
26/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.33200	1.51100	0
26/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.36600	1.54900	0
26/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.55800	1.77300	200
26/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.77100	0.69700	0
26/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.51300	0.47100	0
26/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.83700	0.75900	0
26/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.80400	0.72800	0
26/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.11890	10.37650	0
26/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.93400	2.14300	0
26/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.91200	2.12400	0
26/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.95600	2.16200	0
26/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.98700	0.93600	0
26/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.04300	0.99800	0
26/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.01500	0.96700	0
26/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.85130	8.11500	804
26/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.36601	0.58879	0
26/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.33095	0.54450	0
26/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.40311	0.63404	0
26/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.08684	0.16884	80
26/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05181	0.01904	0
26/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.43554	0.25384	0
26/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.07965	0.02950	0
26/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06471	0.02379	0
26/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.95480	8.22260	83
26/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.21350	0.31633	0
26/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.20227	0.30001	0
26/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.22560	0.33365	0
26/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.57080	0.41105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.64747	0.47741	0
26/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.60870	0.44373	0
26/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.31550	12.63530	10,975
26/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.89300	1.20200	0
26/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.84500	1.15300	0
26/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.94000	1.25100	0
26/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.02500	0.05900	9,000
26/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.10200	0.19100	3,000
26/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.23000	1.54400	0
26/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.43300	0.68100	0
26/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.46700	0.72700	0
26/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.17100	0.31000	0
26/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.79800	1.10500	0
26/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.50300	0.77300	0
26/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.32800	1.64300	0
26/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.57800	0.86600	0
26/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.26200	0.45600	0
26/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.98800	1.29900	0
26/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.42600	1.74100	0
26/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.65900	0.96100	0
26/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04400	0.02600	0
26/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01100	0.00600	0
26/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02300	0.01400	0
26/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.24700	0.12100	0
26/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06300	0.03100	0
26/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01300	0.00800	768
26/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.08800	0.03800	0
26/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03300	0.02000	0
26/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.40600	0.22500	3,000
26/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.63700	0.40600	0
26/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.10200	0.04200	9,000
26/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.11800	0.04600	768
26/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01500	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.26000	0.97400	0
26/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02500	0.01600	0
26/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03000	0.01800	0
26/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02800	0.01700	0
26/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.46660	12.79140	2,865
26/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.80600	1.05700	0
26/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.84100	1.09600	0
26/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.77300	1.01900	0
26/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.20600	0.12800	0
26/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17400	0.10500	0
26/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18900	0.11600	0
26/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.61900	12.94820	0
26/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.40100	0.51300	0
26/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.39000	0.49900	0
26/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.41200	0.52700	0
26/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.19300	0.97900	0
26/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.27100	1.05100	0
26/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.23200	1.01500	0
26/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10140	0.10380	3,828
26/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01145	0.01384	0
26/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00292	0.00460	0
26/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02140	0.02380	0
26/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00152	0.00080	0
26/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00005	0.00004	0
26/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10280	0.10530	25
26/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00267	0.00370	0
26/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00687	0.00880	0
26/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00111	0.00162	0
26/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01631	0.01432	0
26/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00207	0.00150	0
26/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00787	0.00640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.33840	10.51390	21,746
26/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.34400	0.46800	0
26/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.31100	0.43000	0
26/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.37800	0.50800	0
26/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.29200	1.46600	0
26/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.25200	0.35800	0
26/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.57500	0.73300	0
26/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.34200	1.51600	0
26/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.49100	0.64000	0
26/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.11800	0.17200	0
26/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.08500	0.12600	0
26/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.22500	0.32500	3,400
26/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.04200	0.06300	0
26/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.01900	0.03200	0
26/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.06200	0.09300	0
26/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.01100	0.02000	0
26/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.05600	0.08400	0
26/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.80500	0.97200	0
26/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.02900	0.04400	0
26/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.07600	0.11400	3,400
26/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.05100	0.07600	6,800
26/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.01500	0.02600	10,200
26/01/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.41400	0.00000	0
26/01/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.07600	0.00000	3,400
26/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.27700	1.11200	0
26/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.53800	0.40000	3,400
26/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.71300	0.56200	0
26/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.99100	0.83000	0
26/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01700	0.00800	0
26/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.66800	0.52000	0
26/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.42300	1.25600	0
26/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.62400	0.47900	0
26/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.18100	1.01800	0
26/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.80400	0.64900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.18700	0.11100	10,200
26/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.49700	0.36200	0
26/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.38000	0.25800	0
26/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05300	0.02600	0
26/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00400	0.00200	0
26/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03700	0.01900	0
26/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16400	0.09400	0
26/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00400	0.00200	0
26/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09000	0.04400	0
26/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12300	0.06600	0
26/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10600	0.05400	0
26/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.47860	10.65910	24,649
26/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.42100	0.51600	0
26/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.39800	0.49000	0
26/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.44400	0.54400	0
26/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31500	0.23500	0
26/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.36900	0.28100	0
26/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34200	0.25700	0
26/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.62240	10.80830	350
26/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.46200	0.56000	0
26/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.44000	0.53600	0
26/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.48500	0.58600	0
26/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.53800	0.45300	0
26/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.59300	0.50300	0
26/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.56500	0.47700	0
26/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.03360	11.22570	500
26/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.78700	0.85700	0
26/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.77200	0.84100	0
26/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.80200	0.87300	0
26/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.21100	1.09000	0
26/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.28100	1.15800	0
26/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.24600	1.12400	0
26/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.33880	8.43510	23,081

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.09200	1.18700	0
26/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.04200	1.13700	0
26/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.14100	1.23700	0
26/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.94300	1.03800	0
26/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.39000	1.48600	0
26/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.60600	0.69700	0
26/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.89400	0.98900	0
26/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.34000	1.43600	0
26/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.47000	0.55700	0
26/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.13900	2.23500	0
26/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03100	0.02200	0
26/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00500	0.00400	0
26/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01700	0.01200	0
26/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00300	0
26/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00300	0.00200	0
26/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00200	0
26/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.36960	8.46740	8,993
26/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.77900	0.86400	0
26/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.82100	0.90800	0
26/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.73700	0.82100	0
26/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06700	0.05400	0
26/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.05100	0.04100	0
26/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05900	0.04700	0
26/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.40580	8.50560	2,298
26/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.48300	0.54200	0
26/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.45700	0.51500	0
26/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.50900	0.57000	0
26/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.29000	0.25100	0
26/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.33800	0.29600	0
26/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31400	0.27300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.41400	9.48240	0
26/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.45100	2.51300	0
26/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.41000	2.47200	0
26/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.49300	2.55500	0
26/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.32900	0.32300	0
26/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34600	0.34000	0
26/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.33700	0.33100	0
26/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.84590	7.99830	10
26/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.32900	0.46500	0
26/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.37100	0.51100	0
26/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.29000	0.41900	0
26/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04400	0.02100	0
26/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02500	0.01300	0
26/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03300	0.01700	0
26/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.93260	8.08780	0
26/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.15500	0.21800	0
26/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.16900	0.23600	0
26/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.14200	0.20000	0
26/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.40900	0.31200	0
26/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.33600	0.24800	0
26/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.37200	0.28000	0
26/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.13580	0.24220	0
26/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15150	0.09050	100,000
26/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.00000	0.02810	12,500
26/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.07350	0.14890	12,500
26/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.02160	0.00050	19,481
26/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.09410	0.02870	12,987
26/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.56840	8.70760	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.18000	0.25600	0
26/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.20100	0.28500	0
26/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.16100	0.22900	0
26/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24300	0.17100	0
26/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.18300	0.12700	0
26/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21200	0.14800	0
26/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.69520	8.83830	0
26/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.23000	0.28600	0
26/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.21800	0.27100	0
26/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.24300	0.30200	0
26/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.59800	0.51400	0
26/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.67300	0.58300	0
26/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.63500	0.54800	0
26/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.44970	6.51630	0
26/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20900	0.26400	0
26/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.20200	0.25600	0
26/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.21700	0.27200	0
26/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04100	0.02900	0
26/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04600	0.03300	0
26/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04300	0.03100	0
26/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.49820	6.56550	0
26/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.32000	0.37400	0
26/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.28900	0.34100	0
26/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.35200	0.40900	0
26/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10400	0.09400	0
26/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.14100	0.12600	0
26/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.12200	0.10900	0
26/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
26/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
26/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
26/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23780	1.27930	0
26/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.05130	0.08540	0
26/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.02460	0.04750	0
26/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.09110	0.13090	0
26/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00330	0.00160	0
26/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03680	0.01820	0
26/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01350	0.00610	0
26/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.25380	1.29600	0
26/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.11620	0.15310	0
26/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.16010	0.19960	0
26/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.08060	0.11290	0
26/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02680	0.01690	0
26/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00630	0.00360	0
26/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01240	0.00710	0
27/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.83520	7.85130	245,459
27/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.80600	0.82100	0
27/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.75700	0.77300	0
27/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.85500	0.87000	0
27/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.84100	0.85700	0
27/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.69600	0.71200	30,100
27/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.60300	0.61800	0
27/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.03800	1.05400	0
27/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.64900	0.66500	0
27/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.08800	1.10400	0
27/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.35100	0.36600	0
27/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.14200	0.15100	0
27/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.46900	0.48500	0
27/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.06600	0.07000	0
27/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.13700	1.15300	0
27/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.06000	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.98900	1.00500	0
27/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.12700	0.13500	4,350
27/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.74400	0.76000	10,000
27/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.18700	1.20300	0
27/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.42700	0.44200	0
27/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.08100	0.08700	0
27/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.17700	0.18800	0
27/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.79200	0.80800	0
27/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.23700	1.25300	0
27/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.20100	0.21200	0
27/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.11300	0.12100	0
27/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.15800	0.16900	0
27/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.09100	0.09700	0
27/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.51300	0.52800	0
27/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.55700	0.57300	0
27/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.93900	0.95500	0
27/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.25400	0.26700	0
27/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.10100	0.10800	0
27/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.38800	0.40300	5,000
27/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.43600	1.45200	0
27/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.68600	1.70200	0
27/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.31700	0.33100	0
27/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.07300	0.07800	6,620
27/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.63600	1.65200	0
27/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.89000	0.90600	0
27/01/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.01400	0.01500	4,850
27/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01000	0.01000	2,000
27/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.22600	0.23900	0
27/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.05400	0.05800	4,850
27/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.38600	1.40200	0
27/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.28400	0.29800	0
27/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.28600	1.30300	0
27/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.33600	1.35200	0
27/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.48600	1.50200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.73500	1.75200	0
27/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.04900	0.05200	0
27/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.04500	0.04800	8,600
27/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.02700	0.02800	3
27/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.01900	0.02000	4,100
27/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.03800	0.04000	0
27/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.03500	0.03600	0
27/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.02900	0.03000	15,860
27/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.03200	0.03300	0
27/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.01400	0.01400	2,000
27/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.67500	1.65900	0
27/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.42900	1.41300	0
27/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.89700	0.88200	0
27/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.85000	0.83500	176
27/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.94400	0.92900	0
27/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.80300	0.78900	0
27/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.99200	0.97700	0
27/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.18400	1.16900	0
27/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.71000	0.69700	190
27/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.66400	0.65100	250
27/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
27/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09900	0.09700	100
27/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.61900	0.60700	0
27/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14100	0.13800	0
27/01/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.37900	1.36400	0
27/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00500	0.00500	0
27/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.48800	0.47700	0
27/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08200	0.08000	13,860
27/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05300	0.05200	3,020
27/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.36600	0.35700	366
27/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.11900	0.11600	0
27/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00400	0.00400	0
27/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02200	0.02200	0
27/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02800	0.02700	0
27/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.40600	0.39600	0
27/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.22300	0.21800	0
27/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.32800	0.32000	4,620
27/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.16600	0.16100	250
27/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00700	0.00700	0
27/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.19200	0.18700	0
27/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.44600	0.43600	0
27/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04200	0.04100	0
27/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00900	0.00900	0
27/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.29200	0.28400	7,051
27/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
27/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.57500	0.56300	250
27/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
27/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.53100	0.51900	0
27/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03400	0.03400	0
27/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.25700	0.25000	0
27/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06600	0.06500	0
27/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01400	0.01400	0
27/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01800	0.01700	0
27/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01100	0.01100	0
27/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00600	0.00600	1,000
27/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00600	0.00500	0
27/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00700	0.00600	0
27/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.93880	7.95480	55,196
27/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.75400	0.76700	0
27/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.30700	0.31700	0
27/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.24400	0.25200	10,000
27/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.41500	0.42800	0
27/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.12500	0.12800	5,000
27/01/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.44100	0.45400	0
27/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.71300	0.72700	0
27/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.79500	0.80900	0
27/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.27400	0.28300	0
27/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.20700	1.22200	4,850
27/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.17600	0.18200	0
27/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.15200	0.15600	0
27/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.13800	0.14100	0
27/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.97300	0.98700	0
27/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.56200	0.57600	0
27/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.12300	0.12100	14,000
27/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03400	0.03200	2,000
27/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.94900	0.93600	132
27/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.86300	0.85100	0
27/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.73700	0.72700	100
27/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.43500	0.42800	132
27/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01800	0.01700	0
27/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05600	0.05400	0
27/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07400	0.07200	0
27/01/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.20200	0.19900	10,000
27/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.22600	0.22300	5,000
27/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.03600	1.02300	0
27/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.50500	0.49700	132
27/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.36800	0.36200	2,000
27/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06500	0.06200	0
27/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.04300	8.05960	7,256
27/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.93600	0.95100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.24800	0.25400	0
27/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.28600	0.29400	0
27/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.18800	0.19200	5,500
27/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.89500	0.91000	0
27/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.97800	0.99200	16,000
27/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.85700	0.87200	37,000
27/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.20100	0.20500	360
27/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.50400	0.51700	0
27/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.36100	0.35700	360
27/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.25800	1.24500	0
27/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08500	0.08200	0
27/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11400	0.11200	0
27/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10200	0.10000	0
27/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.00500	0.99400	1,500
27/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.84300	0.83400	4,000
27/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.34500	1.33200	0
27/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09300	0.09100	0
27/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.14500	8.16170	5,000
27/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.73700	0.75200	0
27/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.71000	0.72500	0
27/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.76500	0.78000	0
27/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.59900	0.61300	300
27/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.30300	0.31000	540
27/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.25800	1.24800	0
27/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.27000	0.26800	0
27/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45400	0.45100	540
27/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.31500	0.31300	0
27/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.29200	0.29000	0
27/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.24010	8.25620	0
27/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.74300	0.75800	0
27/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.72300	0.73700	0
27/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.76500	0.77900	0
27/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.40200	0.41100	180
27/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.68400	0.69800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.54400	0.54200	180
27/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.42500	0.42300	0
27/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.26200	1.25500	0
27/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.48300	0.48100	0
27/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.45300	0.45200	0
27/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.47040	8.48610	659
27/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.68000	0.69300	0
27/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.66700	0.68000	0
27/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.69400	0.70700	0
27/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.15200	1.14900	0
27/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.22500	1.22200	0
27/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.18800	1.18500	0
27/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.03010	9.04480	0
27/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.33300	1.34900	0
27/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.31600	1.33200	0
27/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.54400	1.55800	200
27/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.35000	1.36600	0
27/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.77000	0.77100	0
27/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.51400	0.51300	0
27/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.83600	0.83700	0
27/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.80300	0.80400	0
27/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.10420	10.11890	0
27/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.91200	1.93400	0
27/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.89000	1.91200	0
27/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.93400	1.95600	0
27/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.98000	0.98700	0
27/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.03600	1.04300	0
27/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.00800	1.01500	0
27/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.83520	7.85130	809
27/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.35131	0.36601	0
27/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.31671	0.33095	0
27/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.38802	0.40311	0
27/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.08133	0.08684	80

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05282	0.05181	0
27/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.44613	0.43554	0
27/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08151	0.07965	0
27/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06611	0.06471	0
27/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.93880	7.95480	88
27/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.20675	0.21350	0
27/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.19594	0.20227	0
27/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.21841	0.22560	0
27/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.57961	0.57080	0
27/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.65714	0.64747	0
27/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.61795	0.60870	0
27/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.30780	12.31550	10,945
27/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.88400	0.89300	0
27/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.02200	0.02500	9,000
27/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.09800	0.10200	3,000
27/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.45900	0.46700	0
27/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.16600	0.17100	0
27/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.41700	1.42600	0
27/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.65100	0.65900	0
27/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.22100	1.23000	0
27/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.42500	0.43300	0
27/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.83600	0.84500	0
27/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.93100	0.94000	0
27/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.78900	0.79800	0
27/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.49400	0.50300	0
27/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.31900	1.32800	0
27/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.57000	0.57800	0
27/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.25500	0.26200	0
27/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.97900	0.98800	0
27/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02100	0.02300	0
27/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.24700	0.24700	0
27/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06200	0.06300	0
27/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01100	0.01300	768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.08600	0.08800	0
27/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03100	0.03300	0
27/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02300	0.02500	0
27/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02800	0.03000	0
27/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.11700	0.11800	768
27/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01300	0.01500	0
27/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04300	0.04400	0
27/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00900	0.01100	0
27/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.40800	0.40600	3,000
27/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.64000	0.63700	0
27/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.10100	0.10200	9,000
27/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.26400	1.26000	0
27/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02600	0.02800	0
27/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.45980	12.46660	2,875
27/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.79500	0.80600	0
27/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.76200	0.77300	0
27/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.83000	0.84100	0
27/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17000	0.17400	0
27/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.20200	0.20600	0
27/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18500	0.18900	0
27/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.61210	12.61900	0
27/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.37900	0.40100	0
27/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.36900	0.39000	0
27/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.39100	0.41200	0
27/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.17900	1.19300	0
27/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.25700	1.27100	0
27/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.21700	1.23200	0
27/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10200	0.10140	3,828
27/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01204	0.01145	0
27/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00327	0.00292	0
27/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02200	0.02140	0
27/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00127	0.00152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00005	0
27/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10350	0.10280	25
27/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00288	0.00267	0
27/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00121	0.00111	0
27/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00735	0.00687	0
27/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00185	0.00207	0
27/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01571	0.01631	0
27/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00738	0.00787	0
27/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.29570	10.33840	21,753
27/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.30200	0.34400	0
27/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.27100	0.31100	0
27/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.33600	0.37800	0
27/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.24900	1.29200	0
27/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.21500	0.25200	0
27/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.52900	0.57500	0
27/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.29800	1.34200	0
27/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.44600	0.49100	0
27/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.09800	0.11800	0
27/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.07100	0.08500	0
27/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.19000	0.22500	3,400
27/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.03600	0.04200	0
27/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.01600	0.01900	0
27/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.05300	0.06200	0
27/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00800	0.01100	0
27/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.04800	0.05600	0
27/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.76000	0.80500	0
27/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.02600	0.02900	0
27/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.06400	0.07600	3,400
27/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.04400	0.05100	6,800
27/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.01200	0.01500	10,200
27/01/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.37100	0.41400	0
27/01/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.07500	0.07600	3,400
27/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.31600	1.27700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.56800	0.53800	3,400
27/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.74800	0.71300	0
27/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.03000	0.99100	0
27/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01400	0.01700	0
27/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.70200	0.66800	0
27/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.46200	1.42300	0
27/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.65700	0.62400	0
27/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.22000	1.18100	0
27/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.84000	0.80400	0
27/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.19400	0.18700	10,200
27/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.52500	0.49700	0
27/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.40200	0.38000	0
27/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05000	0.05300	0
27/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00400	0
27/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03300	0.03700	0
27/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16900	0.16400	0
27/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
27/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09000	0.09000	0
27/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12500	0.12300	0
27/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10600	0.10600	0
27/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.43610	10.47860	24,649
27/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.37800	0.42100	0
27/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.35700	0.39800	0
27/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.40100	0.44400	0
27/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31500	0.31500	0
27/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.37100	0.36900	0
27/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34200	0.34200	0
27/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.57900	10.62240	350
27/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.44000	0.46200	0
27/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.46200	0.48500	0
27/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.41900	0.44000	0
27/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.61600	0.59300	0
27/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.55900	0.53800	0
27/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.58700	0.56500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.98700	11.03360	500
27/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.71700	0.78700	0
27/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.70300	0.77200	0
27/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.73200	0.80200	0
27/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.18800	1.21100	0
27/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.25900	1.28100	0
27/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.22300	1.24600	0
27/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.29170	8.33880	23,081
27/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.04400	1.09200	0
27/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.99400	1.04200	0
27/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.09400	1.14100	0
27/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.89600	0.94300	0
27/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34300	1.39000	0
27/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.55800	0.60600	0
27/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.84600	0.89400	0
27/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.29300	1.34000	0
27/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.42200	0.47000	0
27/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.09200	2.13900	0
27/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03000	0.03100	0
27/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00400	0.00500	0
27/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01600	0.01700	0
27/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00400	0
27/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32330	8.36960	8,993
27/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.72300	0.77900	0
27/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.76500	0.82100	0
27/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.68100	0.73700	0
27/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05800	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04200	0.05100	0
27/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05000	0.05900	0
27/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.35990	8.40580	2,298
27/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.42600	0.48300	0
27/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.40100	0.45700	0
27/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.45100	0.50900	0
27/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.27800	0.29000	0
27/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.32800	0.33800	0
27/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.30300	0.31400	0
27/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.37950	9.41400	0
27/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.39500	2.45100	0
27/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.35300	2.41000	0
27/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.43700	2.49300	0
27/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.30800	0.32900	0
27/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.32400	0.34600	0
27/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.31600	0.33700	0
27/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.82130	7.84590	10
27/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.30900	0.32900	0
27/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.35000	0.37100	0
27/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.27000	0.29000	0
27/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04900	0.04400	0
27/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02900	0.02500	0
27/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03800	0.03300	0
27/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.90820	7.93260	0
27/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.14600	0.15500	0
27/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.13400	0.14200	0
27/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.15900	0.16900	0
27/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.35100	0.33600	0
27/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.42600	0.40900	0
27/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.38800	0.37200	0
27/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.12880	0.13580	0
27/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15510	0.15150	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.00000	0.00000	12,500
27/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.06880	0.07350	12,500
27/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.02060	0.02160	19,481
27/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.09760	0.09410	12,987
27/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.53160	8.56840	25
27/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.16200	0.18000	0
27/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.18200	0.20100	0
27/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.14500	0.16100	0
27/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.26300	0.24300	0
27/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20000	0.18300	0
27/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23000	0.21200	0
27/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.65810	8.69520	0
27/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.22000	0.23000	0
27/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.20800	0.21800	0
27/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.23200	0.24300	0
27/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.62400	0.59800	0
27/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70000	0.67300	0
27/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.66200	0.63500	0
27/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.43710	6.44970	0
27/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.19800	0.20900	0
27/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.19100	0.20200	0
27/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.20600	0.21700	0
27/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04300	0.04100	0
27/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04800	0.04600	0
27/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04500	0.04300	0
27/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.48670	6.49820	0
27/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.31000	0.32000	0
27/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.27900	0.28900	0
27/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.34200	0.35200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10500	0.10400	0
27/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.14200	0.14100	0
27/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.12300	0.12200	0
27/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
27/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
27/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
27/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23520	1.23780	0
27/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.04880	0.05130	0
27/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.02280	0.02460	0
27/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08850	0.09110	0
27/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00330	0.00330	0
27/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03760	0.03680	0
27/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01360	0.01350	0
27/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.25130	1.25380	0
27/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.11390	0.11620	0
27/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07830	0.08060	0
27/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.15770	0.16010	0
27/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00640	0.00630	0
27/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02700	0.02680	0
27/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01260	0.01240	0
30/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.91810	7.83520	249,010
30/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.88700	0.80600	0
30/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.83700	0.75700	0
30/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.93600	0.85500	0
30/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.92200	0.84100	0
30/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.77500	0.69600	30,100
30/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.68000	0.60300	0
30/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.12000	1.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.72700	0.64900	0
30/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.17000	1.08800	0
30/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.41300	0.35100	0
30/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.16800	0.14200	0
30/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.54100	0.46900	0
30/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.07600	0.06600	0
30/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.22000	1.13700	0
30/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.06800	0.06000	0
30/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.07000	0.98900	0
30/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.15000	0.12700	4,350
30/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.82400	0.74400	10,000
30/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.26900	1.18700	0
30/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.49700	0.42700	0
30/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.09500	0.08100	0
30/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.21400	0.17700	0
30/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.87300	0.79200	0
30/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.31900	1.23700	0
30/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.24200	0.20100	0
30/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.13400	0.11300	0
30/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.18900	0.15800	0
30/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.10600	0.09100	0
30/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.58700	0.51300	0
30/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.63300	0.55700	0
30/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.02100	0.93900	0
30/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.30400	0.25400	0
30/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.11900	0.10100	0
30/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.45300	0.38800	5,000
30/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.51900	1.43600	0
30/01/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.01500	0.01400	4,850
30/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.01400	0.01400	2,000
30/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.01000	0.01000	2,000
30/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.02100	0.01900	4,100
30/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.04200	0.03800	0
30/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.03800	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.03200	0.02900	15,860
30/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.03500	0.03200	0
30/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.76800	1.68600	0
30/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.37500	0.31700	0
30/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.08500	0.07300	6,620
30/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.71800	1.63600	0
30/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.97100	0.89000	0
30/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.27200	0.22600	0
30/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.06200	0.05400	4,850
30/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.46900	1.38600	0
30/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.33800	0.28400	0
30/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.36900	1.28600	0
30/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.41900	1.33600	0
30/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.56900	1.48600	0
30/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.81800	1.73500	0
30/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.05600	0.04900	0
30/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.05100	0.04500	8,600
30/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.02900	0.02700	3
30/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.91100	0.99200	0
30/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.10300	1.18400	0
30/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.63300	0.71000	190
30/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.58800	0.66400	250
30/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
30/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.07000	0.09900	100
30/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.54400	0.61900	0
30/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10400	0.14100	0
30/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00500	0
30/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
30/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.41700	0.48800	0
30/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05700	0.08200	13,860

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
30/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.34600	1.42900	0
30/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.81700	0.89700	0
30/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.77000	0.85000	176
30/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.86400	0.94400	0
30/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.72400	0.80300	0
30/01/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.29700	1.37900	0
30/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.59200	1.67500	0
30/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03500	0.05300	3,020
30/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.30100	0.36600	366
30/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.08600	0.11900	0
30/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
30/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01500	0.02200	0
30/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01900	0.02800	0
30/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.33800	0.40600	0
30/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.17100	0.22300	0
30/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.26600	0.32800	4,620
30/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.12400	0.16600	250
30/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
30/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00500	0.00700	0
30/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.14600	0.19200	0
30/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.37700	0.44600	0
30/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02900	0.04200	0
30/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
30/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00600	0.00900	0
30/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.23200	0.29200	7,051
30/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00400	0
30/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.50000	0.57500	250
30/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
30/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.45800	0.53100	0
30/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02300	0.03400	0
30/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.20000	0.25700	0
30/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04500	0.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
30/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.01400	0
30/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
30/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01200	0.01800	0
30/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00700	0.01100	0
30/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00600	1,000
30/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00600	0
30/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00800	0
30/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00700	0
30/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	8.02290	7.93880	56,280
30/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.82600	0.75400	0
30/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.78400	0.71300	0
30/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.86800	0.79500	0
30/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.30400	0.27400	0
30/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.28800	1.20700	4,850
30/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.19400	0.17600	0
30/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.16600	0.15200	0
30/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.15000	0.13800	0
30/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	1.05100	0.97300	0
30/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.62500	0.56200	0
30/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.34200	0.30700	0
30/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.27100	0.24400	10,000
30/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.46300	0.41500	0
30/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.13600	0.12500	5,000
30/01/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.49200	0.44100	0
30/01/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.16900	0.20200	10,000
30/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.19000	0.22600	5,000
30/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.96300	1.03600	0
30/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.44800	0.50500	132
30/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.31900	0.36800	2,000
30/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.10200	0.12300	14,000
30/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02800	0.03400	2,000
30/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.87700	0.94900	132
30/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.79300	0.86300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.67100	0.73700	100
30/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38100	0.43500	132
30/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01500	0.01800	0
30/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.04500	0.05600	0
30/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06100	0.07400	0
30/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05300	0.06500	0
30/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.12750	8.04300	7,256
30/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.00800	0.93600	0
30/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.96600	0.89500	0
30/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.05100	0.97800	16,000
30/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.92500	0.85700	37,000
30/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.26600	0.24800	0
30/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.20100	0.18800	5,500
30/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.21500	0.20100	360
30/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.54600	0.50400	0
30/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.30900	0.28600	0
30/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.78200	0.84300	4,000
30/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.27400	1.34500	0
30/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.31900	0.36100	360
30/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.93900	1.00500	1,500
30/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.18800	1.25800	0
30/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07400	0.08500	0
30/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.09800	0.11400	0
30/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.08900	0.10200	0
30/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08100	0.09300	0
30/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.23070	8.14500	5,000
30/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.79300	0.73700	0
30/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.76400	0.71000	0
30/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.32400	0.30300	540
30/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.82300	0.76500	0
30/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.64400	0.59900	300
30/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.19300	1.25800	0
30/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.24200	0.27000	0
30/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.41300	0.45400	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.28300	0.31500	0
30/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.26200	0.29200	0
30/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.32720	8.24010	0
30/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.79300	0.74300	0
30/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.77100	0.72300	0
30/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.81600	0.76500	0
30/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.42900	0.40200	180
30/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.73000	0.68400	0
30/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.50300	0.54400	180
30/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.38900	0.42500	0
30/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.20200	1.26200	0
30/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.44400	0.48300	0
30/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.41600	0.45300	0
30/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.55620	8.47040	659
30/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.71500	0.68000	0
30/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.72900	0.69400	0
30/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.70100	0.66700	0
30/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.17300	1.22500	0
30/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.10100	1.15200	0
30/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.13700	1.18800	0
30/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.11340	9.03010	0
30/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.37900	1.33300	0
30/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.60400	1.54400	200
30/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.36100	1.31600	0
30/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.39700	1.35000	0
30/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.73400	0.77000	0
30/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.49100	0.51400	0
30/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.79800	0.83600	0
30/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.76600	0.80300	0
30/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.18750	10.10420	0
30/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.97000	1.91200	0
30/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.94800	1.89000	0
30/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.98900	1.93400	0
30/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.95200	0.98000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.01100	1.03600	0
30/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	0.98300	1.00800	0
30/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.91810	7.83520	409
30/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.41295	0.35131	0
30/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.37454	0.31671	0
30/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.45320	0.38802	0
30/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.09500	0.08133	80
30/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03510	0.05282	0
30/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.37690	0.44613	0
30/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.05644	0.08151	0
30/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04485	0.06611	0
30/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.02290	7.93880	488
30/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.22845	0.20675	0
30/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.21609	0.19594	0
30/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.24165	0.21841	0
30/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.51875	0.57961	0
30/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.59319	0.65714	0
30/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.55555	0.61795	0
30/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.40410	12.30780	10,590
30/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.97400	0.88400	0
30/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.92600	0.83600	0
30/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.02200	0.93100	0
30/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.87800	0.78900	0
30/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.56000	0.49400	0
30/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.41300	1.31900	0
30/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.64200	0.57000	0
30/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.29500	0.25500	0
30/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.07100	0.97900	0
30/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.51100	1.41700	0
30/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.73500	0.65100	0
30/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.31500	1.22100	0
30/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.02400	0.02200	9,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.48400	0.42500	0
30/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.52100	0.45900	0
30/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.18800	0.16600	0
30/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.11000	0.09800	3,000
30/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.17000	1.26400	0
30/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.33400	0.40800	3,000
30/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.55600	0.64000	0
30/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.06700	0.10100	9,000
30/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.08000	0.11700	768
30/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01100	0.01300	0
30/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03100	0.04300	0
30/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00700	0.00900	0
30/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01700	0.02100	0
30/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.19100	0.24700	0
30/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.03800	0.06200	0
30/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00900	0.01100	768
30/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.05600	0.08600	0
30/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02400	0.03100	0
30/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01800	0.02300	0
30/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02200	0.02800	0
30/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02000	0.02600	0
30/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.55720	12.45980	2,875
30/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.86000	0.79500	0
30/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.89700	0.83000	0
30/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.82300	0.76200	0
30/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.16600	0.20200	0
30/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.14000	0.17000	0
30/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.15300	0.18500	0
30/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.70950	12.61210	0
30/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.39900	0.37900	0
30/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.38800	0.36900	0
30/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.41100	0.39100	0
30/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.10200	1.17900	0
30/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.17900	1.25700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.14000	1.21700	0
30/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10370	0.10200	3,828
30/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01374	0.01204	0
30/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02370	0.02200	0
30/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00453	0.00327	0
30/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00083	0.00127	0
30/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
30/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10520	0.10350	25
30/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00343	0.00288	0
30/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00143	0.00121	0
30/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00860	0.00735	0
30/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00140	0.00185	0
30/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01423	0.01571	0
30/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00623	0.00738	0
30/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.37890	10.29570	21,751
30/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.35600	0.30200	0
30/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.32100	0.27100	0
30/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.39300	0.33600	0
30/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.33100	1.24900	0
30/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.25600	0.21500	0
30/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.60300	0.52900	0
30/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.38100	1.29800	0
30/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.51400	0.44600	0
30/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.11400	0.09800	0
30/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.08100	0.07100	0
30/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.22700	0.19000	3,400
30/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.04000	0.03600	0
30/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.01900	0.01600	0
30/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.05800	0.05300	0
30/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.01100	0.00800	0
30/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.05300	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.84000	0.76000	0
30/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.02800	0.02600	0
30/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.07200	0.06400	3,400
30/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.01500	0.01200	10,200
30/01/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.43200	0.37100	0
30/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.04800	0.04400	6,800
30/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.23600	1.31600	0
30/01/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.05300	0.07500	3,400
30/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.49300	0.56800	3,400
30/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.66900	0.74800	0
30/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.94900	1.03000	0
30/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01100	0.01400	0
30/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.62400	0.70200	0
30/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.38200	1.46200	0
30/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.57900	0.65700	0
30/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.14000	1.22000	0
30/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.76100	0.84000	0
30/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.14800	0.19400	10,200
30/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.45200	0.52500	0
30/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.33500	0.40200	0
30/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.03500	0.05000	0
30/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
30/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02400	0.03300	0
30/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.12700	0.16900	0
30/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
30/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06400	0.09000	0
30/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.09200	0.12500	0
30/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07700	0.10600	0
30/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.52130	10.43610	24,649
30/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.41700	0.37800	0
30/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.39300	0.35700	0
30/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.44200	0.40100	0
30/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.27100	0.31500	0
30/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.32200	0.37100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.29600	0.34200	0
30/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.66560	10.57900	350
30/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.47900	0.44000	0
30/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.45700	0.41900	0
30/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.50300	0.46200	0
30/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.51300	0.55900	0
30/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.56700	0.61600	0
30/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.53900	0.58700	0
30/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.07870	10.98700	500
30/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.75300	0.71700	0
30/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.73800	0.70300	0
30/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.76700	0.73200	0
30/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.13100	1.18800	0
30/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.20200	1.25900	0
30/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.16700	1.22300	0
30/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.31370	8.29170	23,081
30/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06600	1.04400	0
30/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.01600	0.99400	0
30/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.11600	1.09400	0
30/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.91700	0.89600	0
30/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.36400	1.34300	0
30/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.57700	0.55800	0
30/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86800	0.84600	0
30/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.31500	1.29300	0
30/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.11400	2.09200	0
30/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.43800	0.42200	0
30/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02400	0.03000	0
30/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00400	0.00400	0
30/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01300	0.01600	0
30/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
30/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
30/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
30/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00200	0
30/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.34610	8.32330	8,993
30/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.74100	0.72300	0
30/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.69900	0.68100	0
30/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.78400	0.76500	0
30/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03800	0.04200	0
30/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05300	0.05800	0
30/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04500	0.05000	0
30/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.38330	8.35990	2,298
30/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.43500	0.42600	0
30/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.41000	0.40100	0
30/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.46200	0.45100	0
30/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.26500	0.27800	0
30/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.31300	0.32800	0
30/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.28800	0.30300	0
30/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.40920	9.37950	0
30/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.41800	2.39500	0
30/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.37600	2.35300	0
30/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.46100	2.43700	0
30/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.30200	0.30800	0
30/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31700	0.32400	0
30/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30900	0.31600	0
30/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.86660	7.82130	10
30/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.34600	0.30900	0
30/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.30500	0.27000	0
30/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.38900	0.35000	0
30/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02200	0.02900	0
30/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03800	0.04900	0
30/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02900	0.03800	0
30/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.95410	7.90820	0
30/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.15700	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.17200	0.15900	0
30/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.14400	0.13400	0
30/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.39000	0.42600	0
30/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.31800	0.35100	0
30/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.35300	0.38800	0
30/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.14490	0.12880	0
30/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.13110	0.15510	100,000
30/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	(0.80000)	0.00000	12,500
30/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.07520	0.06880	12,500
30/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00010	0.02060	19,481
30/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.06060	0.09760	12,987
30/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.62610	8.53160	25
30/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.19800	0.16200	0
30/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.17700	0.14500	0
30/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.22400	0.18200	0
30/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.14800	0.20000	0
30/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.20100	0.26300	0
30/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.17200	0.23000	0
30/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.75440	8.65810	0
30/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.23500	0.22000	0
30/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.24900	0.23200	0
30/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.22200	0.20800	0
30/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.61800	0.70000	0
30/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.54500	0.62400	0
30/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.58100	0.66200	0
30/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.45930	6.43710	0
30/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.21600	0.19800	0
30/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.20800	0.19100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.22400	0.20600	0
30/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03800	0.04300	0
30/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04200	0.04800	0
30/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04000	0.04500	0
30/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.50910	6.48670	0
30/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.32700	0.31000	0
30/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.29500	0.27900	0
30/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.36000	0.34200	0
30/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10100	0.10500	0
30/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13600	0.14200	0
30/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11800	0.12300	0
30/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
30/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
30/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
30/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.24910	1.23520	0
30/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.05900	0.04880	0
30/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.10130	0.08850	0
30/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.02860	0.02280	0
30/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02950	0.03760	0
30/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00220	0.00330	0
30/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00990	0.01360	0
30/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.26550	1.25130	0
30/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.12570	0.11390	0
30/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.17070	0.15770	0
30/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.08820	0.07830	0
30/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02270	0.02700	0
30/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00520	0.00640	0
30/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01020	0.01260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.84630	7.91810	249,930
31/01/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.81500	0.88700	0
31/01/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.76700	0.83700	0
31/01/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.86500	0.93600	0
31/01/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.85100	0.92200	0
31/01/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.70500	0.77500	30,100
31/01/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.61100	0.68000	0
31/01/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.04900	1.12000	0
31/01/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.65800	0.72700	0
31/01/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.09800	1.17000	0
31/01/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.35500	0.41300	0
31/01/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.13800	0.16800	0
31/01/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.47500	0.54100	0
31/01/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.06200	0.07600	0
31/01/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.14800	1.22000	0
31/01/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.05600	0.06800	0
31/01/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.99900	1.07000	0
31/01/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.12300	0.15000	4,350
31/01/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.75300	0.82400	10,000
31/01/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.19800	1.26900	0
31/01/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.43200	0.49700	0
31/01/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.07700	0.09500	0
31/01/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.17500	0.21400	0
31/01/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.80200	0.87300	0
31/01/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.24700	1.31900	0
31/01/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.19900	0.24200	0
31/01/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.10900	0.13400	0
31/01/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.15600	0.18900	0
31/01/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.08700	0.10600	0
31/01/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.51900	0.58700	0
31/01/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.56500	0.63300	0
31/01/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.94900	1.02100	0
31/01/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.01200	0.01500	4,850
31/01/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.01200	0.01400	2,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00800	0.01000	2,000
31/01/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.74700	1.81800	0
31/01/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.04500	0.05600	0
31/01/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.04100	0.05100	8,600
31/01/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.02400	0.02900	3
31/01/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.01700	0.02100	4,100
31/01/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.03400	0.04200	0
31/01/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.03100	0.03800	0
31/01/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.02600	0.03200	15,860
31/01/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.02800	0.03500	0
31/01/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.25400	0.30400	0
31/01/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.09700	0.11900	0
31/01/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.39200	0.45300	5,000
31/01/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.44700	1.51900	0
31/01/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.69700	1.76800	0
31/01/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.31900	0.37500	0
31/01/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.06900	0.08500	6,620
31/01/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.64700	1.71800	0
31/01/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.90000	0.97100	0
31/01/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.22600	0.27200	0
31/01/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.05000	0.06200	4,850
31/01/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.39700	1.46900	0
31/01/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.28600	0.33800	0
31/01/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.29700	1.36900	0
31/01/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.34700	1.41900	0
31/01/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.49700	1.56900	0
31/01/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
31/01/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09000	0.07000	100
31/01/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.60400	0.54400	0
31/01/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13000	0.10400	0
31/01/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.47300	0.41700	0
31/01/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07300	0.05700	13,860
31/01/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04600	0.03500	3,020
31/01/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.35100	0.30100	366
31/01/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.10800	0.08600	0
31/01/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.41600	1.34600	0
31/01/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.88200	0.81700	0
31/01/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.83500	0.77000	176
31/01/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.93000	0.86400	0
31/01/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.78800	0.72400	0
31/01/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.97800	0.91100	0
31/01/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.17100	1.10300	0
31/01/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.69500	0.63300	190
31/01/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.64900	0.58800	250
31/01/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.36600	1.29700	0
31/01/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.66200	1.59200	0
31/01/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
31/01/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01900	0.01500	0
31/01/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02300	0.01900	0
31/01/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.39100	0.33800	0
31/01/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.21000	0.17100	0
31/01/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.31300	0.26600	4,620
31/01/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.15300	0.12400	250
31/01/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.00500	0
31/01/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.17900	0.14600	0
31/01/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.43100	0.37700	0
31/01/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03600	0.02900	0
31/01/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
31/01/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00700	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.27700	0.23200	7,051
31/01/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00200	0
31/01/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.56000	0.50000	250
31/01/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
31/01/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.51600	0.45800	0
31/01/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02900	0.02300	0
31/01/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.24200	0.20000	0
31/01/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05900	0.04500	0
31/01/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
31/01/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01200	0.00900	0
31/01/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00200	0
31/01/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01500	0.01200	0
31/01/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00900	0.00700	0
31/01/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00400	1,000
31/01/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00400	0
31/01/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00700	0.00500	0
31/01/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00500	0
31/01/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.95010	8.02290	55,683
31/01/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.76100	0.82600	0
31/01/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.72000	0.78400	0
31/01/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.80300	0.86800	0
31/01/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.27200	0.30400	0
31/01/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.21700	1.28800	4,850
31/01/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.17300	0.19400	0
31/01/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.14800	0.16600	0
31/01/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.13400	0.15000	0
31/01/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.98200	1.05100	0
31/01/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.56700	0.62500	0
31/01/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.30600	0.34200	0
31/01/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.24200	0.27100	10,000
31/01/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.41700	0.46300	0
31/01/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.12200	0.13600	5,000
31/01/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.44400	0.49200	0
31/01/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.19400	0.16900	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.21700	0.19000	5,000
31/01/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.02200	0.96300	0
31/01/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.49200	0.44800	132
31/01/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.35600	0.31900	2,000
31/01/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.11700	0.10200	14,000
31/01/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03200	0.02800	2,000
31/01/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.93400	0.87700	132
31/01/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.84800	0.79300	0
31/01/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.72300	0.67100	100
31/01/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.42200	0.38100	132
31/01/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01700	0.01500	0
31/01/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05300	0.04500	0
31/01/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07000	0.06100	0
31/01/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06100	0.05300	0
31/01/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.05430	8.12750	7,319
31/01/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.94500	1.00800	0
31/01/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.90300	0.96600	0
31/01/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.98700	1.05100	16,000
31/01/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.86500	0.92500	37,000
31/01/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.24500	0.26600	0
31/01/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.18400	0.20100	5,500
31/01/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.19700	0.21500	360
31/01/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.50600	0.54600	0
31/01/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.28400	0.30900	0
31/01/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.83000	0.78200	4,000
31/01/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.33000	1.27400	0
31/01/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.35200	0.31900	360
31/01/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.99100	0.93900	1,500
31/01/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.24300	1.18800	0
31/01/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08300	0.07400	0
31/01/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11100	0.09800	0
31/01/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09900	0.08900	0
31/01/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09100	0.08100	0
31/01/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.15630	8.23070	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.74400	0.79300	0
31/01/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.71600	0.76400	0
31/01/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.77200	0.82300	0
31/01/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.60300	0.64400	300
31/01/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.30100	0.32400	540
31/01/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.24500	1.19300	0
31/01/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.26600	0.24200	0
31/01/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.44700	0.41300	540
31/01/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.31000	0.28300	0
31/01/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.28800	0.26200	0
31/01/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.25300	8.32720	0
31/01/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.75000	0.79300	0
31/01/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.72900	0.77100	0
31/01/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.77200	0.81600	0
31/01/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.40300	0.42900	180
31/01/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.68900	0.73000	0
31/01/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.53600	0.50300	180
31/01/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.41900	0.38900	0
31/01/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.25000	1.20200	0
31/01/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.47600	0.44400	0
31/01/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.44700	0.41600	0
31/01/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.48310	8.55620	659
31/01/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.68100	0.71500	0
31/01/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.66800	0.70100	0
31/01/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.69500	0.72900	0
31/01/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.14000	1.10100	0
31/01/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.21300	1.17300	0
31/01/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.17600	1.13700	0
31/01/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.04390	9.11340	0
31/01/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.33600	1.37900	0
31/01/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.54800	1.60400	200
31/01/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.31900	1.36100	0
31/01/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.35400	1.39700	0
31/01/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.76000	0.73400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.50400	0.49100	0
31/01/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.82500	0.79800	0
31/01/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.79200	0.76600	0
31/01/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.11800	10.18750	0
31/01/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.91900	1.97000	0
31/01/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.89700	1.94800	0
31/01/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.94100	1.98900	0
31/01/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	0.97300	0.95200	0
31/01/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.02900	1.01100	0
31/01/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.00100	0.98300	0
31/01/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.84630	7.91810	409
31/01/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.35462	0.41295	0
31/01/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.31898	0.37454	0
31/01/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.39237	0.45320	0
31/01/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.07713	0.09500	80
31/01/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.04607	0.03510	0
31/01/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.43083	0.37690	0
31/01/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.07268	0.05644	0
31/01/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05832	0.04485	0
31/01/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.95010	8.02290	488
31/01/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.20401	0.22845	0
31/01/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.19310	0.21609	0
31/01/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.21583	0.24165	0
31/01/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.56573	0.51875	0
31/01/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.64300	0.59319	0
31/01/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.60391	0.55555	0
31/01/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.37720	12.40410	10,590
31/01/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.94600	0.97400	0
31/01/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.89800	0.92600	0
31/01/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.99500	1.02200	0
31/01/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.85000	0.87800	0
31/01/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.53700	0.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.38600	1.41300	0
31/01/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.61800	0.64200	0
31/01/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.27700	0.29500	0
31/01/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.02200	0.02400	9,000
31/01/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.04300	1.07100	0
31/01/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.48400	1.51100	0
31/01/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.70700	0.73500	0
31/01/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.28800	1.31500	0
31/01/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.46200	0.48400	0
31/01/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.49900	0.52100	0
31/01/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.17600	0.18800	0
31/01/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.10100	0.11000	3,000
31/01/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.19500	1.17000	0
31/01/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.34900	0.33400	3,000
31/01/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.57400	0.55600	0
31/01/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07200	0.06700	9,000
31/01/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.08500	0.08000	768
31/01/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01100	0.01100	0
31/01/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03000	0.03100	0
31/01/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00700	0.00700	0
31/01/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01600	0.01700	0
31/01/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.20000	0.19100	0
31/01/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04100	0.03800	0
31/01/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00900	0.00900	768
31/01/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06000	0.05600	0
31/01/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02300	0.02400	0
31/01/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01800	0.01800	0
31/01/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02100	0.02200	0
31/01/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01900	0.02000	0
31/01/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.53050	12.55720	2,875
31/01/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.83500	0.86000	0
31/01/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.87300	0.89700	0
31/01/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.79900	0.82300	0
31/01/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.16900	0.16600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.14300	0.14000	0
31/01/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.15500	0.15300	0
31/01/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.68350	12.70950	0
31/01/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.38900	0.39900	0
31/01/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.37700	0.38800	0
31/01/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.40000	0.41100	0
31/01/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.11700	1.10200	0
31/01/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.19400	1.17900	0
31/01/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.15600	1.14000	0
31/01/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10300	0.10370	3,828
31/01/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01304	0.01374	0
31/01/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00405	0.00453	0
31/01/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02300	0.02370	0
31/01/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00105	0.00083	0
31/01/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
31/01/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10450	0.10520	25
31/01/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00318	0.00343	0
31/01/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00132	0.00143	0
31/01/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00807	0.00860	0
31/01/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00157	0.00140	0
31/01/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01482	0.01423	0
31/01/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00668	0.00623	0
31/01/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.30880	10.37890	21,604
31/01/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.30500	0.35600	0
31/01/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.27300	0.32100	0
31/01/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.34000	0.39300	0
31/01/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.26200	1.33100	0
31/01/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.21400	0.25600	0
31/01/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.53800	0.60300	0
31/01/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.31100	1.38100	0
31/01/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.45400	0.51400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.09400	0.11400	0
31/01/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.06600	0.08100	0
31/01/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.18800	0.22700	3,400
31/01/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.03200	0.04000	0
31/01/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.01400	0.01900	0
31/01/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.04800	0.05800	0
31/01/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00700	0.01100	0
31/01/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.04300	0.05300	0
31/01/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.77200	0.84000	0
31/01/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.02300	0.02800	0
31/01/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.05900	0.07200	3,400
31/01/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.01100	0.01500	10,200
31/01/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.37600	0.43200	0
31/01/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.03900	0.04800	6,800
31/01/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.30200	1.23600	0
31/01/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.06700	0.05300	3,400
31/01/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.55000	0.49300	3,400
31/01/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.73000	0.66900	0
31/01/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.01400	0.94900	0
31/01/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01300	0.01100	0
31/01/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.68400	0.62400	0
31/01/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.44800	1.38200	0
31/01/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.63900	0.57900	0
31/01/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.20500	1.14000	0
31/01/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.82300	0.76100	0
31/01/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17900	0.14800	10,200
31/01/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.50700	0.45200	0
31/01/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.38500	0.33500	0
31/01/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04500	0.03500	0
31/01/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
31/01/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02900	0.02400	0
31/01/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.15500	0.12700	0
31/01/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00200	0
31/01/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08100	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11400	0.09200	0
31/01/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09600	0.07700	0
31/01/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.45020	10.52130	24,649
31/01/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.38000	0.41700	0
31/01/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.35800	0.39300	0
31/01/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.40400	0.44200	0
31/01/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.30400	0.27100	0
31/01/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.35800	0.32200	0
31/01/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.33000	0.29600	0
31/01/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.59450	10.66560	350
31/01/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.44300	0.47900	0
31/01/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.46500	0.50300	0
31/01/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.42200	0.45700	0
31/01/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.60300	0.56700	0
31/01/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.54600	0.51300	0
31/01/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.57400	0.53900	0
31/01/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.00750	11.07870	500
31/01/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.72600	0.75300	0
31/01/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.71200	0.73800	0
31/01/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.74000	0.76700	0
31/01/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.17600	1.13100	0
31/01/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.24800	1.20200	0
31/01/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.21200	1.16700	0
31/01/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.31000	8.31370	22,416
31/01/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06200	1.06600	0
31/01/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.01200	1.01600	0
31/01/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.11200	1.11600	0
31/01/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.91300	0.91700	0
31/01/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.36100	1.36400	0
31/01/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.57300	0.57700	0
31/01/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86400	0.86800	0
31/01/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.31100	1.31500	0
31/01/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.11000	2.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.43400	0.43800	0
31/01/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02400	0.02400	0
31/01/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00400	0.00400	0
31/01/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01300	0.01300	0
31/01/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00300	0.00300	0
31/01/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
31/01/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
31/01/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00200	0
31/01/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.34180	8.34610	8,883
31/01/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.73700	0.74100	0
31/01/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.78000	0.78400	0
31/01/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.69400	0.69900	0
31/01/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05200	0.05300	0
31/01/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03800	0.03800	0
31/01/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04500	0.04500	0
31/01/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.37910	8.38330	2,328
31/01/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.43200	0.43500	0
31/01/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.40700	0.41000	0
31/01/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.45900	0.46200	0
31/01/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.26600	0.26500	0
31/01/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.31400	0.31300	0
31/01/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.28900	0.28800	0
31/01/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.44700	9.40920	0
31/01/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.45100	2.41800	0
31/01/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.40900	2.37600	0
31/01/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.49400	2.46100	0
31/01/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29700	0.30200	0
31/01/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31200	0.31700	0
31/01/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30400	0.30900	0
31/01/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.84740	7.86660	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.33000	0.34600	0
31/01/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.37100	0.38900	0
31/01/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.29000	0.30500	0
31/01/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04300	0.03800	0
31/01/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02400	0.02200	0
31/01/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03300	0.02900	0
31/01/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.93430	7.95410	0
31/01/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.15200	0.15700	0
31/01/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.13900	0.14400	0
31/01/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.16600	0.17200	0
31/01/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.33200	0.31800	0
31/01/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.40500	0.39000	0
31/01/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.36800	0.35300	0
31/01/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.12340	0.14490	0
31/01/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15030	0.13110	100,000
31/01/2012	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.00000	(0.80000)	0
31/01/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.05870	0.07520	12,500
31/01/2012	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.00000	0.00010	0
31/01/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08200	0.06060	12,987
31/01/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.09320	0.09320	12,500
31/01/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.08720	0.08720	12,500
31/01/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.56440	8.62610	25
31/01/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.16900	0.19800	0
31/01/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.19000	0.22400	0
31/01/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.15000	0.17700	0
31/01/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23600	0.20100	0
31/01/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.17600	0.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.20500	0.17200	0
31/01/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.69210	8.75440	0
31/01/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.20900	0.23500	0
31/01/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.19800	0.22200	0
31/01/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.22200	0.24900	0
31/01/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.58000	0.54500	0
31/01/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.65600	0.61800	0
31/01/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.61700	0.58100	0
31/01/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.47730	6.45930	0
31/01/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.22700	0.21600	0
31/01/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.21900	0.20800	0
31/01/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23500	0.22400	0
31/01/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03100	0.03800	0
31/01/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.03500	0.04200	0
31/01/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03300	0.04000	0
31/01/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.52740	6.50910	0
31/01/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.33600	0.32700	0
31/01/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.30400	0.29500	0
31/01/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.37100	0.36000	0
31/01/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09400	0.10100	0
31/01/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.12700	0.13600	0
31/01/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.10900	0.11800	0
31/01/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
31/01/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
31/01/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
31/01/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.24320	1.24910	0
31/01/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.05410	0.05900	0
31/01/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.02580	0.02860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.09560	0.10130	0
31/01/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00240	0.00220	0
31/01/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03260	0.02950	0
31/01/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01090	0.00990	0
31/01/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.25870	1.26550	0
31/01/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.11980	0.12570	0
31/01/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.08300	0.08820	0
31/01/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.16420	0.17070	0
31/01/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00550	0.00520	0
31/01/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02430	0.02270	0
31/01/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01110	0.01020	0
<b>Future Open Interest</b>							<b>568,058.00</b>
<b>Option Open Interest</b>							<b>328,308.00</b>
<b>Grand Total</b>							<b>896,366.00</b>