



# Currency Futures & Options Weekly Statistics

From: 30/01/2012 To: 31/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.18750	10.10420	0
30/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.81800	1.73500	0
30/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.76800	1.68600	0
30/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
30/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.71800	1.63600	0
30/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
30/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.56900	1.48600	0
30/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.51900	1.43600	0
30/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.46900	1.38600	0
30/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.41900	1.33600	0
30/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
30/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.36900	1.28600	0
30/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.31900	1.23700	0
30/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
30/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.26900	1.18700	0
30/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
30/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.22000	1.13700	0
30/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
30/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.28800	1.20700	4,850
30/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01500	0.01800	0
30/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.12000	1.03800	0
30/01/2012	\$ / R On 19-March-12	6.80	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
30/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.07000	0.98900	0
30/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00200	0.00400	0
30/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.02100	0.93900	0
30/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
30/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.97100	0.89000	0
30/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00300	0.00500	0
30/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.93600	0.85500	0
30/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00400	0.00600	0
30/01/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.05100	0.97300	0
30/01/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.02800	0.03400	2,000
30/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.88700	0.80600	0
30/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00500	0.00700	0
30/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.87300	0.79200	0
30/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00700	0
30/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.83700	0.75700	0
30/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00500	0.00800	0
30/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.82400	0.74400	10,000
30/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00600	0.00900	0
30/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.05100	0.97800	16,000
30/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.07400	0.08500	0
30/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.00800	0.93600	0
30/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.08100	0.09300	0
30/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.96600	0.89500	0
30/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.08900	0.10200	0
30/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.92500	0.85700	37,000
30/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.09800	0.11400	0
30/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.58700	0.51300	0
30/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.01900	0.02800	0
30/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.54100	0.46900	0
30/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02300	0.03400	0
30/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.49700	0.42700	0
30/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.02900	0.04200	0
30/01/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.62500	0.56200	0
30/01/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.10200	0.12300	14,000
30/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.41300	0.35100	0
30/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.04500	0.06600	0
30/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.37500	0.31700	0
30/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.05700	0.08200	13,860
30/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.82300	0.76500	0
30/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.24200	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.79300	0.73700	0
30/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.26200	0.29200	0
30/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.76400	0.71000	0
30/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.28300	0.31500	0
30/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.24200	0.20100	0
30/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.12400	0.16600	250
30/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.21400	0.17700	0
30/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.14600	0.19200	0
30/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.81600	0.76500	0
30/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.38900	0.42500	0
30/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.79300	0.74300	0
30/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.41600	0.45300	0
30/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.60400	1.54400	200
30/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.49100	0.51400	0
30/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.13400	0.11300	0
30/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.26600	0.32800	4,620
30/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.73000	0.68400	0
30/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.50300	0.54400	180
30/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.10600	0.09100	0
30/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.33800	0.40600	0
30/01/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.27100	0.24400	10,000
30/01/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.44800	0.50500	132
30/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.08500	0.07300	6,620
30/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.41700	0.48800	0
30/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.07600	0.06600	0
30/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.45800	0.53100	0
30/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.06800	0.06000	0
30/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.50000	0.57500	250
30/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.06200	0.05400	4,850
30/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.54400	0.61900	0
30/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.39700	1.35000	0
30/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.73400	0.77000	0
30/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.37900	1.33300	0
30/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.76600	0.80300	0
30/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.36100	1.31600	0
30/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.79800	0.83600	0
30/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.30900	0.28600	0
30/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.78200	0.84300	4,000
30/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.16600	0.15200	0
30/01/2012	\$ / R On 18-June-12	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 19-March-12	8.70	C	Foreign Exchange Future	0.03500	0.03200	0
30/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.81700	0.89700	0
30/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.15000	0.13800	0
30/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.87700	0.94900	132
30/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.26600	0.24800	0
30/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.93900	1.00500	1,500
30/01/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.13600	0.12500	5,000
30/01/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.96300	1.03600	0
30/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.72900	0.69400	0
30/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.10100	1.15200	0
30/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.71500	0.68000	0
30/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.13700	1.18800	0
30/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.02100	0.01900	4,100
30/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.10300	1.18400	0
30/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.70100	0.66700	0
30/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.17300	1.22500	0
30/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.42900	0.40200	180
30/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.20200	1.26200	0
30/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.98900	1.93400	0
30/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.95200	0.98000	0
30/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.97000	1.91200	0
30/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.98300	1.00800	0
30/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.94800	1.89000	0
30/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.01100	1.03600	0
30/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.01000	0.01000	2,000
30/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.59200	1.67500	0
30/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.02290	7.93880	488
30/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.45320	0.38802	0
30/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.03510	0.05282	0
30/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.41295	0.35131	0
30/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.04485	0.06611	0
30/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.37454	0.31671	0
30/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.05644	0.08151	0
30/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.09500	0.08133	80
30/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.37690	0.44613	0
30/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.24165	0.21841	0
30/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.51875	0.57961	0
30/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.22845	0.20675	0
30/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.55555	0.61795	0
30/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.21609	0.19594	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.59319	0.65714	0
30/01/2012	£ / R On 17-September-12			Foreign Exchange Future	12.70950	12.61210	0
30/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.51100	1.41700	0
30/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00700	0.00900	0
30/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.41300	1.31900	0
30/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00900	0.01100	768
30/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.31500	1.22100	0
30/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01100	0.01300	0
30/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.07100	0.97900	0
30/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.01700	0.02100	0
30/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.02200	0.93100	0
30/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01800	0.02300	0
30/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.97400	0.88400	0
30/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02000	0.02600	0
30/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.92600	0.83600	0
30/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02200	0.02800	0
30/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.87800	0.78900	0
30/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02400	0.03100	0
30/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.73500	0.65100	0
30/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03100	0.04300	0
30/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.89700	0.83000	0
30/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.14000	0.17000	0
30/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.86000	0.79500	0
30/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.15300	0.18500	0
30/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.82300	0.76200	0
30/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.16600	0.20200	0
30/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.52100	0.45900	0
30/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.06700	0.10100	9,000
30/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.48400	0.42500	0
30/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.08000	0.11700	768
30/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.29500	0.25500	0
30/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.19100	0.24700	0
30/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.18800	0.16600	0
30/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.33400	0.40800	3,000
30/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.11000	0.09800	3,000
30/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.55600	0.64000	0
30/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.41100	0.39100	0
30/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.10200	1.17900	0
30/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.39900	0.37900	0
30/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.14000	1.21700	0

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30/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.38800	0.36900	0
30/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.17900	1.25700	0
30/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.02400	0.02200	9,000
30/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.17000	1.26400	0
30/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10520	0.10350	25
30/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02370	0.02200	0
30/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01374	0.01204	0
30/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
30/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00860	0.00735	0
30/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00140	0.00185	0
30/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00453	0.00327	0
30/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00083	0.00127	0
30/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00343	0.00288	0
30/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00623	0.00738	0
30/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00143	0.00121	0
30/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01423	0.01571	0
30/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.07870	10.98700	500
30/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.38100	1.29800	0
30/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
30/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.33100	1.24900	0
30/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
30/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.84000	0.76000	0
30/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01100	0.01400	0
30/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.60300	0.52900	0
30/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.02400	0.03300	0
30/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.51400	0.44600	0
30/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.03500	0.05000	0
30/01/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.43200	0.37100	0
30/01/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.05300	0.07500	3,400
30/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.39300	0.33600	0
30/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06400	0.09000	0
30/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.35600	0.30200	0
30/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.07700	0.10600	0
30/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.32100	0.27100	0
30/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.09200	0.12500	0
30/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.25600	0.21500	0
30/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.12700	0.16900	0
30/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.22700	0.19000	3,400
30/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.14800	0.19400	10,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.44200	0.40100	0
30/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.27100	0.31500	0
30/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.41700	0.37800	0
30/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.29600	0.34200	0
30/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.39300	0.35700	0
30/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.32200	0.37100	0
30/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.11400	0.09800	0
30/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.33500	0.40200	0
30/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.50300	0.46200	0
30/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.51300	0.55900	0
30/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.47900	0.44000	0
30/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.53900	0.58700	0
30/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.08100	0.07100	0
30/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.45200	0.52500	0
30/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.45700	0.41900	0
30/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.56700	0.61600	0
30/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.07200	0.06400	3,400
30/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.49300	0.56800	3,400
30/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.05800	0.05300	0
30/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.57900	0.65700	0
30/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.05300	0.04800	0
30/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.62400	0.70200	0
30/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.04800	0.04400	6,800
30/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.66900	0.74800	0
30/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.04000	0.03600	0
30/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.76100	0.84000	0
30/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.02800	0.02600	0
30/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.94900	1.03000	0
30/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.76700	0.73200	0
30/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.13100	1.18800	0
30/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.75300	0.71700	0
30/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.16700	1.22300	0
30/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.01900	0.01600	0
30/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.14000	1.22000	0
30/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.73800	0.70300	0
30/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.20200	1.25900	0
30/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.01500	0.01200	10,200
30/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.23600	1.31600	0
30/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.01100	0.00800	0
30/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.38200	1.46200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.40920	9.37950	0
30/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.11400	2.09200	0
30/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.36400	1.34300	0
30/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
30/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.31500	1.29300	0
30/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.11600	1.09400	0
30/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
30/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.46100	2.43700	0
30/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.30200	0.30800	0
30/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.41800	2.39500	0
30/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30900	0.31600	0
30/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.37600	2.35300	0
30/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.31700	0.32400	0
30/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.91700	0.89600	0
30/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00300	0.00400	0
30/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.86800	0.84600	0
30/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00400	0.00400	0
30/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.78400	0.76500	0
30/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03800	0.04200	0
30/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.74100	0.72300	0
30/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04500	0.05000	0
30/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.69900	0.68100	0
30/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.05300	0.05800	0
30/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.57700	0.55800	0
30/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.01300	0.01600	0
30/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.43800	0.42200	0
30/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.02400	0.03000	0
30/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.46200	0.45100	0
30/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.26500	0.27800	0
30/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.43500	0.42600	0
30/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.28800	0.30300	0
30/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.41000	0.40100	0
30/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.31300	0.32800	0
30/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.95410	7.90820	0
30/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.38900	0.35000	0
30/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02200	0.02900	0
30/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.34600	0.30900	0
30/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.02900	0.03800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.30500	0.27000	0
30/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.03800	0.04900	0
30/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.17200	0.15900	0
30/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.31800	0.35100	0
30/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.15700	0.14600	0
30/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.35300	0.38800	0
30/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.14400	0.13400	0
30/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.39000	0.42600	0
30/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.14490	0.12880	0
30/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.13110	0.15510	100,000
30/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	(0.80000)	0.00000	12,500
30/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.07520	0.06880	12,500
30/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.00010	0.02060	19,481
30/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.06060	0.09760	12,987
30/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.75440	8.65810	0
30/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.22400	0.18200	0
30/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.14800	0.20000	0
30/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.19800	0.16200	0
30/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.17200	0.23000	0
30/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.17700	0.14500	0
30/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.20100	0.26300	0
30/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.24900	0.23200	0
30/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.54500	0.62400	0
30/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.23500	0.22000	0
30/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.58100	0.66200	0
30/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.22200	0.20800	0
30/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.61800	0.70000	0
30/01/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.50910	6.48670	0
30/01/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.36000	0.34200	0
30/01/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.10100	0.10500	0
30/01/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.22400	0.20600	0
30/01/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.03800	0.04300	0
30/01/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.21600	0.19800	0
30/01/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.04000	0.04500	0
30/01/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.20800	0.19100	0
30/01/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.04200	0.04800	0
30/01/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.32700	0.31000	0
30/01/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.11800	0.12300	0
30/01/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.29500	0.27900	0
30/01/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.13600	0.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
30/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
30/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
30/01/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
30/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
30/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.26550	1.25130	0
30/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.17070	0.15770	0
30/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00520	0.00640	0
30/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.12570	0.11390	0
30/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01020	0.01260	0
30/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.08820	0.07830	0
30/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02270	0.02700	0
30/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.02860	0.02280	0
30/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02950	0.03760	0
31/01/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.11800	10.18750	0
31/01/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.74700	1.81800	0
31/01/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.69700	1.76800	0
31/01/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.64700	1.71800	0
31/01/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.49700	1.56900	0
31/01/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.44700	1.51900	0
31/01/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.39700	1.46900	0
31/01/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.34700	1.41900	0
31/01/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
31/01/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.29700	1.36900	0
31/01/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.24700	1.31900	0
31/01/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.19800	1.26900	0
31/01/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
31/01/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.14800	1.22000	0
31/01/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
31/01/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.21700	1.28800	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01700	0.01500	0
31/01/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.04900	1.12000	0
31/01/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00300	0.00200	0
31/01/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.99900	1.07000	0
31/01/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00300	0.00200	0
31/01/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.94900	1.02100	0
31/01/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
31/01/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.90000	0.97100	0
31/01/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00400	0.00300	0
31/01/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.86500	0.93600	0
31/01/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00500	0.00400	0
31/01/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.98200	1.05100	0
31/01/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03200	0.02800	2,000
31/01/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.81500	0.88700	0
31/01/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00500	0.00500	0
31/01/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.80200	0.87300	0
31/01/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00600	0.00500	0
31/01/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.76700	0.83700	0
31/01/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00700	0.00500	0
31/01/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.75300	0.82400	10,000
31/01/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00700	0.00600	0
31/01/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.98700	1.05100	16,000
31/01/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.08300	0.07400	0
31/01/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.94500	1.00800	0
31/01/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.09100	0.08100	0
31/01/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.90300	0.96600	0
31/01/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.09900	0.08900	0
31/01/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.86500	0.92500	37,000
31/01/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.11100	0.09800	0
31/01/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.51900	0.58700	0
31/01/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02300	0.01900	0
31/01/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.47500	0.54100	0
31/01/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02900	0.02300	0
31/01/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.43200	0.49700	0
31/01/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03600	0.02900	0
31/01/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.56700	0.62500	0
31/01/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.11700	0.10200	14,000
31/01/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.35500	0.41300	0
31/01/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.05900	0.04500	0
31/01/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.31900	0.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.07300	0.05700	13,860
31/01/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.77200	0.82300	0
31/01/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.26600	0.24200	0
31/01/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.74400	0.79300	0
31/01/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.28800	0.26200	0
31/01/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.71600	0.76400	0
31/01/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.31000	0.28300	0
31/01/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.19900	0.24200	0
31/01/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.15300	0.12400	250
31/01/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.17500	0.21400	0
31/01/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.17900	0.14600	0
31/01/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.77200	0.81600	0
31/01/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.41900	0.38900	0
31/01/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.75000	0.79300	0
31/01/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.44700	0.41600	0
31/01/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.54800	1.60400	200
31/01/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.50400	0.49100	0
31/01/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.10900	0.13400	0
31/01/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.31300	0.26600	4,620
31/01/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.68900	0.73000	0
31/01/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.53600	0.50300	180
31/01/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.08700	0.10600	0
31/01/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.39100	0.33800	0
31/01/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.24200	0.27100	10,000
31/01/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.49200	0.44800	132
31/01/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.06900	0.08500	6,620
31/01/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.47300	0.41700	0
31/01/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.06200	0.07600	0
31/01/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.51600	0.45800	0
31/01/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.05600	0.06800	0
31/01/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.56000	0.50000	250
31/01/2012	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.05000	0.06200	4,850
31/01/2012	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.60400	0.54400	0
31/01/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.35400	1.39700	0
31/01/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.76000	0.73400	0
31/01/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.33600	1.37900	0
31/01/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.79200	0.76600	0
31/01/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.31900	1.36100	0
31/01/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.82500	0.79800	0
31/01/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.28400	0.30900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.83000	0.78200	4,000
31/01/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.14800	0.16600	0
31/01/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.84800	0.79300	0
31/01/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.02800	0.03500	0
31/01/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.88200	0.81700	0
31/01/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.13400	0.15000	0
31/01/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.93400	0.87700	132
31/01/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.24500	0.26600	0
31/01/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.99100	0.93900	1,500
31/01/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.12200	0.13600	5,000
31/01/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.02200	0.96300	0
31/01/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.69500	0.72900	0
31/01/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.14000	1.10100	0
31/01/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.68100	0.71500	0
31/01/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.17600	1.13700	0
31/01/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.01700	0.02100	4,100
31/01/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.17100	1.10300	0
31/01/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.66800	0.70100	0
31/01/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.21300	1.17300	0
31/01/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.40300	0.42900	180
31/01/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.25000	1.20200	0
31/01/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.94100	1.98900	0
31/01/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.97300	0.95200	0
31/01/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.91900	1.97000	0
31/01/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.00100	0.98300	0
31/01/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.89700	1.94800	0
31/01/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.02900	1.01100	0
31/01/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00800	0.01000	2,000
31/01/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.66200	1.59200	0
31/01/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.95010	8.02290	488
31/01/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.39237	0.45320	0
31/01/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.04607	0.03510	0
31/01/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.35462	0.41295	0
31/01/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.05832	0.04485	0
31/01/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.31898	0.37454	0
31/01/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.07268	0.05644	0
31/01/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.07713	0.09500	80
31/01/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.43083	0.37690	0
31/01/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.21583	0.24165	0
31/01/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.56573	0.51875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.20401	0.22845	0
31/01/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.60391	0.55555	0
31/01/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.19310	0.21609	0
31/01/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.64300	0.59319	0
31/01/2012	£ / R On 17-September-12			Foreign Exchange Future	12.68350	12.70950	0
31/01/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.48400	1.51100	0
31/01/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00700	0.00700	0
31/01/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.38600	1.41300	0
31/01/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00900	0.00900	768
31/01/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.28800	1.31500	0
31/01/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01100	0.01100	0
31/01/2012	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.04300	1.07100	0
31/01/2012	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.01600	0.01700	0
31/01/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.99500	1.02200	0
31/01/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01800	0.01800	0
31/01/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.94600	0.97400	0
31/01/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.01900	0.02000	0
31/01/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.89800	0.92600	0
31/01/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02100	0.02200	0
31/01/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.85000	0.87800	0
31/01/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02300	0.02400	0
31/01/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.70700	0.73500	0
31/01/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03000	0.03100	0
31/01/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.87300	0.89700	0
31/01/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.14300	0.14000	0
31/01/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.83500	0.86000	0
31/01/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.15500	0.15300	0
31/01/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.79900	0.82300	0
31/01/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.16900	0.16600	0
31/01/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.49900	0.52100	0
31/01/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.07200	0.06700	9,000
31/01/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.46200	0.48400	0
31/01/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.08500	0.08000	768
31/01/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.27700	0.29500	0
31/01/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.20000	0.19100	0
31/01/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.17600	0.18800	0
31/01/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.34900	0.33400	3,000
31/01/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.10100	0.11000	3,000
31/01/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.57400	0.55600	0
31/01/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.40000	0.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.11700	1.10200	0
31/01/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.38900	0.39900	0
31/01/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.15600	1.14000	0
31/01/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.37700	0.38800	0
31/01/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.19400	1.17900	0
31/01/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.02200	0.02400	9,000
31/01/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.19500	1.17000	0
31/01/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.10450	0.10520	25
31/01/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02300	0.02370	0
31/01/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01304	0.01374	0
31/01/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
31/01/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00807	0.00860	0
31/01/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00157	0.00140	0
31/01/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00405	0.00453	0
31/01/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00105	0.00083	0
31/01/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00318	0.00343	0
31/01/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00668	0.00623	0
31/01/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00132	0.00143	0
31/01/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01482	0.01423	0
31/01/2012	€ / R On 13-December-13			Foreign Exchange Future	11.00750	11.07870	500
31/01/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.31100	1.38100	0
31/01/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
31/01/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.26200	1.33100	0
31/01/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00300	0.00200	0
31/01/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.77200	0.84000	0
31/01/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01300	0.01100	0
31/01/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.53800	0.60300	0
31/01/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.02900	0.02400	0
31/01/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.45400	0.51400	0
31/01/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04500	0.03500	0
31/01/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.37600	0.43200	0
31/01/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.06700	0.05300	3,400
31/01/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.34000	0.39300	0
31/01/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.08100	0.06400	0
31/01/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.30500	0.35600	0
31/01/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09600	0.07700	0
31/01/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.27300	0.32100	0
31/01/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.11400	0.09200	0
31/01/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.21400	0.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.15500	0.12700	0
31/01/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.18800	0.22700	3,400
31/01/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.17900	0.14800	10,200
31/01/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.40400	0.44200	0
31/01/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.30400	0.27100	0
31/01/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.38000	0.41700	0
31/01/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.33000	0.29600	0
31/01/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.35800	0.39300	0
31/01/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.35800	0.32200	0
31/01/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.09400	0.11400	0
31/01/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.38500	0.33500	0
31/01/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.46500	0.50300	0
31/01/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.54600	0.51300	0
31/01/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.44300	0.47900	0
31/01/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.57400	0.53900	0
31/01/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.06600	0.08100	0
31/01/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.50700	0.45200	0
31/01/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.42200	0.45700	0
31/01/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.60300	0.56700	0
31/01/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.05900	0.07200	3,400
31/01/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.55000	0.49300	3,400
31/01/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.04800	0.05800	0
31/01/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.63900	0.57900	0
31/01/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.04300	0.05300	0
31/01/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.68400	0.62400	0
31/01/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.03900	0.04800	6,800
31/01/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.73000	0.66900	0
31/01/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.03200	0.04000	0
31/01/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.82300	0.76100	0
31/01/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.02300	0.02800	0
31/01/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.01400	0.94900	0
31/01/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.74000	0.76700	0
31/01/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.17600	1.13100	0
31/01/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.72600	0.75300	0
31/01/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.21200	1.16700	0
31/01/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.01400	0.01900	0
31/01/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.20500	1.14000	0
31/01/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.71200	0.73800	0
31/01/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.24800	1.20200	0
31/01/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.01100	0.01500	10,200



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.30200	1.23600	0
31/01/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00700	0.01100	0
31/01/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.44800	1.38200	0
31/01/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.44700	9.40920	0
31/01/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.11000	2.11400	0
31/01/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.36100	1.36400	0
31/01/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00100	0.00000	0
31/01/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.31100	1.31500	0
31/01/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.11200	1.11600	0
31/01/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
31/01/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.49400	2.46100	0
31/01/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29700	0.30200	0
31/01/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.45100	2.41800	0
31/01/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30400	0.30900	0
31/01/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.40900	2.37600	0
31/01/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.31200	0.31700	0
31/01/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.91300	0.91700	0
31/01/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00300	0.00300	0
31/01/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.86400	0.86800	0
31/01/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00400	0.00400	0
31/01/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.78000	0.78400	0
31/01/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03800	0.03800	0
31/01/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.73700	0.74100	0
31/01/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04500	0.04500	0
31/01/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.69400	0.69900	0
31/01/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.05200	0.05300	0
31/01/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.57300	0.57700	0
31/01/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.01300	0.01300	0
31/01/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.43400	0.43800	0
31/01/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.02400	0.02400	0
31/01/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.45900	0.46200	0
31/01/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.26600	0.26500	0
31/01/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.43200	0.43500	0
31/01/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.28900	0.28800	0
31/01/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.40700	0.41000	0
31/01/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.31400	0.31300	0
31/01/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.93430	7.95410	0
31/01/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.37100	0.38900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.02400	0.02200	0
31/01/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.33000	0.34600	0
31/01/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.03300	0.02900	0
31/01/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.29000	0.30500	0
31/01/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.04300	0.03800	0
31/01/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.16600	0.17200	0
31/01/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.33200	0.31800	0
31/01/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.15200	0.15700	0
31/01/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.36800	0.35300	0
31/01/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.13900	0.14400	0
31/01/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.40500	0.39000	0
31/01/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.12340	0.14490	0
31/01/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.15030	0.13110	100,000
31/01/2012	CF CANDO CAAS On 31-January-12			Can-Do Future	0.00000	(0.80000)	0
31/01/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.05870	0.07520	12,500
31/01/2012	CF CANDO CAAU On 31-January-12			Can-Do Future	0.00000	0.00010	0
31/01/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.08200	0.06060	12,987
31/01/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.09320	0.09320	12,500
31/01/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.08720	0.08720	12,500
31/01/2012	CHF / R On 18-June-12			Foreign Exchange Future	8.69210	8.75440	0
31/01/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.19000	0.22400	0
31/01/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.17600	0.14800	0
31/01/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.16900	0.19800	0
31/01/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.20500	0.17200	0
31/01/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.15000	0.17700	0
31/01/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.23600	0.20100	0
31/01/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.22200	0.24900	0
31/01/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.58000	0.54500	0
31/01/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.20900	0.23500	0
31/01/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.61700	0.58100	0
31/01/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.19800	0.22200	0
31/01/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.65600	0.61800	0
31/01/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.52740	6.50910	0
31/01/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.37100	0.36000	0
31/01/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.09400	0.10100	0
31/01/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.23500	0.22400	0
31/01/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.03100	0.03800	0
31/01/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.22700	0.21600	0
31/01/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.03300	0.04000	0
31/01/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.21900	0.20800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.03500	0.04200	0
31/01/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.33600	0.32700	0
31/01/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.10900	0.11800	0
31/01/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.30400	0.29500	0
31/01/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.12700	0.13600	0
31/01/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
31/01/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
31/01/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
31/01/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
31/01/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
31/01/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.25870	1.26550	0
31/01/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.16420	0.17070	0
31/01/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00550	0.00520	0
31/01/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.11980	0.12570	0
31/01/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01110	0.01020	0
31/01/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.08300	0.08820	0
31/01/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02430	0.02270	0
31/01/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.02580	0.02860	0
31/01/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03260	0.02950	0
<b>Futures Open Interest</b>							<b>568,058.00</b>
<b>Options Open Interest</b>							<b>328,308.00</b>
<b>Total</b>							<b>896,366.00</b>