



# Currency Futures & Options Weekly Statistics

From: 27/02/2012 To: 02/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.95490	9.92130	0
27/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.55100	1.51800	0
27/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.50100	1.46800	0
27/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.45100	1.41800	0
27/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.30100	1.26800	0
27/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.25100	1.21800	0
27/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.20100	1.16900	0
27/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.15100	1.11900	0
27/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
27/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.10100	1.06900	0
27/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.05100	1.01900	0
27/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.00100	0.96900	0
27/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.95200	0.91900	0
27/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
27/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.02100	0.98900	4,850
27/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01800	0.01900	0
27/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.85200	0.82000	0
27/02/2012	\$ / R On 19-March-12	6.80	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
27/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.80200	0.77000	0
27/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.75200	0.72000	0
27/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.70300	0.67100	0
27/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00200	0.00300	0
27/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.66700	0.63500	0
27/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00200	0.00300	0
27/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.78800	0.75900	0
27/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.03500	0.03900	2,000
27/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.61800	0.58600	0
27/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00300	0.00400	0
27/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.60400	0.57300	0
27/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00300	0.00500	0
27/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.56900	0.53800	0
27/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00400	0.00600	0
27/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.55500	0.52400	6,500
27/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00400	0.00600	0
27/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.80700	0.78100	16,000
27/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.10100	0.10900	9,200
27/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.76900	0.74400	0
27/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11300	0.12200	0
27/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.73300	0.70800	0
27/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.12700	0.13600	0
27/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.69700	0.67300	37,000
27/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.14100	0.15100	0
27/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.32100	0.29700	0
27/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02000	0.02900	0
27/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.28000	0.25800	0
27/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02900	0.04000	0
27/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.24000	0.22100	0
27/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03900	0.05300	0
27/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.40800	0.39200	0
27/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.15500	0.17200	14,000
27/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.17000	0.15500	0
27/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.06900	0.08700	9,200
27/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.14000	0.12800	0
27/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.08900	0.11000	13,860
27/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.63200	0.61500	0
27/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.32600	0.34300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.60900	0.59200	0
27/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.35300	0.37000	0
27/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.58600	0.57100	0
27/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.38000	0.39900	0
27/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.06400	0.06200	0
27/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.21300	0.24400	250
27/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.05200	0.05100	0
27/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.25100	0.28300	0
27/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.65400	0.63800	0
27/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.49600	0.51500	0
27/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.63500	0.62000	0
27/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.52700	0.54700	0
27/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.50600	1.48800	200
27/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.62500	0.64100	0
27/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.02400	0.02500	0
27/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.42300	0.45700	4,620
27/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.58000	0.56500	0
27/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.62200	0.64200	180
27/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.01700	0.01800	0
27/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.51600	0.55000	0
27/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.15100	0.14700	10,000
27/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.59800	0.62700	132
27/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.01200	0.01300	6,620
27/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.61100	0.64500	0
27/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.01100	0.01200	0
27/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.66000	0.69400	0
27/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00900	0.01000	0
27/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.70800	0.74200	250
27/02/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.24300	0.23700	2,500
27/02/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.78700	0.81500	0
27/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.33400	1.31600	0
27/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.90300	0.91900	0
27/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.31300	1.29600	0
27/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.93200	0.94900	0
27/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.29300	1.27600	0
27/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.96200	0.97900	0
27/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.20500	0.20000	2,000
27/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.94900	0.97800	4,000
27/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.08700	0.08500	0
27/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.98400	1.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
27/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.05100	1.08400	0
27/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.07800	0.07600	0
27/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.07500	1.10600	132
27/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.17400	0.17000	0
27/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.11800	1.14800	1,500
27/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.07000	0.06800	5,000
27/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.16700	1.19800	0
27/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.61800	0.60700	0
27/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.31000	1.33200	0
27/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.60600	0.59600	0
27/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.34800	1.37100	0
27/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00100	0.00100	4,100
27/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.35000	1.38300	0
27/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.59400	0.58400	0
27/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.38600	1.40900	0
27/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.33000	0.32100	180
27/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.37200	1.39800	0
27/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.91500	1.89600	0
27/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.11000	1.12500	0
27/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.89300	1.87500	0
27/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.13800	1.15400	0
27/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.87300	1.85400	0
27/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.16800	1.18300	0
27/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
27/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.84900	1.88200	0
27/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.75280	7.71970	611
27/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.20372	0.18647	0
27/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05262	0.06817	0
27/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.17033	0.15545	0
27/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.06923	0.08715	0
27/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.14026	0.12771	0
27/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08916	0.10941	0
27/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.01454	0.01554	80
27/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.56344	0.59724	0
27/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.13251	0.12924	0
27/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.67971	0.70954	0
27/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.12440	0.12138	0
27/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.72160	0.75168	0
27/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.11690	0.11410	0

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27/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.76410	0.79440	0
27/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.42770	12.38270	1,499
27/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.22500	1.18300	0
27/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00300	0.00500	0
27/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.12600	1.08400	0
27/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00400	0.00600	768
27/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.02700	0.98500	0
27/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00500	0.00700	0
27/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.19700	1.16600	0
27/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.11900	0.13300	6,000
27/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.73300	0.69400	0
27/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01100	0.01600	0
27/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.68400	0.64700	0
27/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.01200	0.01900	0
27/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.63600	0.60000	0
27/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.01400	0.02200	0
27/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.59000	0.55500	0
27/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.01800	0.02700	0
27/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.45500	0.42600	0
27/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03300	0.04800	0
27/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.63800	0.61300	0
27/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.16400	0.18300	0
27/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.60600	0.58200	0
27/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.18200	0.20200	0
27/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.57500	0.55200	0
27/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.20100	0.22200	0
27/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.25700	0.24200	0
27/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.08500	0.11400	9,000
27/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.22300	0.21100	0
27/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.10100	0.13300	768
27/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.08700	0.08800	0
27/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.26500	0.31000	0
27/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.03700	0.04100	0
27/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.46500	0.51300	3,000
27/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.01500	0.01800	3,000
27/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.74300	0.79000	0
27/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.29300	0.28700	0
27/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.26500	1.30400	0
27/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.28400	0.27800	0
27/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.30600	1.34500	0

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27/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.27500	0.26900	0
27/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.34700	1.38600	0
27/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00400	0.00500	9,000
27/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.43200	1.47700	0
27/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09660	0.09570	0
27/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01520	0.01441	0
27/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
27/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00538	0.00466	0
27/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00018	0.00026	0
27/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00328	0.00290	0
27/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00468	0.00520	0
27/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00035	0.00028	0
27/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00515	0.00588	0
27/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00106	0.00093	0
27/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01246	0.01323	0
27/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00038	0.00033	0
27/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02178	0.02263	0
27/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.93090	10.93710	500
27/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.24100	1.24700	0
27/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.19100	1.19700	0
27/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.16000	1.16600	0
27/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.08100	0.08300	10,200
27/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.69400	0.70000	0
27/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.00300	0.00400	0
27/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.45200	0.45800	0
27/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.01100	0.01200	0
27/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.36100	0.36900	0
27/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.02000	0.02300	0
27/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.31800	0.32600	0
27/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.02700	0.03000	10,200
27/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.27700	0.28600	0
27/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.03600	0.04000	3,400
27/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.23800	0.24800	0
27/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.04700	0.05200	0
27/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.20200	0.21200	0
27/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.06100	0.06600	0
27/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.16900	0.18000	0
27/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.07800	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.11100	0.12300	0
27/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.12000	0.12700	0
27/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.09100	0.10300	3,400
27/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.15000	0.15700	10,200
27/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.32300	0.32700	0
27/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.29000	0.28800	0
27/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.29900	0.30400	0
27/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.31600	0.31500	0
27/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.27900	0.28400	0
27/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.34600	0.34500	0
27/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.02600	0.03200	0
27/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.38500	0.38600	0
27/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.37200	0.37700	0
27/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.51900	0.51900	0
27/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.38200	0.35600	0
27/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.57900	0.54800	0
27/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.01300	0.01800	0
27/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.52200	0.52200	0
27/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.36200	0.36700	0
27/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.60900	0.60900	0
27/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.01100	0.01400	3,400
27/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.57000	0.56800	3,400
27/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00700	0.01000	0
27/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.66600	0.66400	0
27/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00600	0.00800	0
27/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.71500	0.71200	0
27/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00500	0.00600	6,800
27/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.76400	0.76000	0
27/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00300	0.00400	0
27/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.86200	0.85800	0
27/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00200	0.00200	0
27/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.06100	1.05600	0
27/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.67600	0.68100	0
27/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.18800	1.18700	0
27/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.66200	0.66700	0
27/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.22400	1.22300	0
27/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00100	0.00100	0
27/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.26000	1.25500	0
27/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.64800	0.65300	0
27/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.26000	1.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00100	0.00100	10,200
27/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.36000	1.35500	0
27/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.50900	1.50500	0
27/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.22600	9.21160	0
27/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.95900	1.94700	0
27/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.20900	1.19700	0
27/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.15900	1.14700	0
27/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.95900	0.94700	0
27/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
27/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.26400	2.25500	0
27/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.28800	0.29300	0
27/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.22200	2.21300	0
27/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.29600	0.30100	0
27/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.17900	2.17100	0
27/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30300	0.30900	0
27/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.76000	0.74800	0
27/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.71000	0.69800	0
27/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
27/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.62300	0.61400	0
27/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04300	0.04600	0
27/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.58200	0.57300	0
27/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05200	0.05500	0
27/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.54100	0.53300	0
27/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06100	0.06500	0
27/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.41500	0.40400	0
27/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00600	0.00800	0
27/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.27800	0.27000	0
27/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.01900	0.02400	0
27/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.33600	0.33200	0
27/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.31500	0.32300	0
27/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.31400	0.31100	0
27/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.34300	0.35200	0
27/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.29400	0.29100	0
27/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.37300	0.38200	0
27/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.71280	7.71000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.16600	0.16500	0
27/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03900	0.04000	0
27/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.13100	0.13100	0
27/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.05400	0.05600	0
27/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.10000	0.10000	0
27/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.07300	0.07500	0
27/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.08800	0.09000	0
27/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.47500	0.48000	0
27/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.08000	0.08100	0
27/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.51700	0.52100	0
27/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.07200	0.07300	0
27/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.55900	0.56300	0
27/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.03940	0.04080	0
27/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.19340	0.20530	100,000
27/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.00000	0.00040	12,500
27/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.07950	0.11840	12,987
27/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.03580	0.03250	12,500
27/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.04810	0.04320	12,500
27/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.07410	0.06960	5,670
27/02/2012	CHF / R On 17-September-12			Foreign Exchange Future	8.75780	8.76190	0
27/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.09700	0.10400	0
27/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.14400	0.14700	0
27/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.07900	0.08600	0
27/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.17600	0.17900	0
27/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.06400	0.07000	0
27/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.21100	0.21300	0
27/02/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.45400	0.44600	0
27/02/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.39600	0.38400	0
27/02/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.43300	0.42400	0
27/02/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.42500	0.41200	0
27/02/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.41300	0.40400	0
27/02/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.45500	0.44200	0
27/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.17000	0.16700	0
27/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.59200	0.58500	0
27/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.15900	0.15600	0
27/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.63100	0.62400	0
27/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.14900	0.14500	0
27/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.67100	0.66300	0
27/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.43520	6.42030	0
27/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.27500	0.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.09000	0.09800	0
27/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.13700	0.12800	0
27/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.02900	0.03500	0
27/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.13000	0.12100	0
27/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.03200	0.03800	0
27/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.12300	0.11400	0
27/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.03500	0.04100	0
27/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.24300	0.23600	0
27/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.10800	0.11600	0
27/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.21300	0.20600	0
27/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.12800	0.13600	0
27/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
27/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
27/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
27/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
27/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
27/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.22830	1.22320	0
27/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13290	0.12840	0
27/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00460	0.00520	0
27/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09130	0.08770	0
27/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01300	0.01450	0
27/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05810	0.05580	0
27/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02980	0.03260	0
27/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00670	0.00660	0
27/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04300	0.04770	0
28/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.86400	9.95490	0
28/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.45800	1.55100	0
28/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.40800	1.50100	0
28/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.35800	1.45100	0
28/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.20800	1.30100	0
28/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.15900	1.25100	0
28/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.10900	1.20100	0
28/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.05900	1.15100	0
28/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
28/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.00900	1.10100	0
28/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.95900	1.05100	0
28/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.90900	1.00100	0
28/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
28/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.85900	0.95200	0
28/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
28/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.93000	1.02100	4,850
28/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02200	0.01800	0
28/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.76000	0.85200	0
28/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00200	0.00100	0
28/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.71000	0.80200	0
28/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00200	0.00100	0
28/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.66000	0.75200	0
28/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00200	0.00100	0
28/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.61100	0.70300	0
28/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00300	0.00200	0
28/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.57500	0.66700	0
28/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00300	0.00200	0
28/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.70400	0.78800	0
28/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.04600	0.03500	2,000
28/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.52600	0.61800	0
28/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00400	0.00300	0
28/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.51300	0.60400	0
28/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00300	0
28/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.47800	0.56900	0
28/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00600	0.00400	0
28/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.46400	0.55500	6,500
28/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00600	0.00400	0
28/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.72900	0.80700	16,000
28/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.12000	0.10100	9,200
28/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.69300	0.76900	0
28/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.13400	0.11300	0
28/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.65800	0.73300	0
28/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.14900	0.12700	0
28/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.62500	0.69700	37,000
28/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.16600	0.14100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.24200	0.32100	0
28/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03400	0.02000	0
28/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.20400	0.28000	0
28/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04600	0.02900	0
28/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.17000	0.24000	0
28/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.06200	0.03900	0
28/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.35000	0.40800	0
28/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.19200	0.15500	14,000
28/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.11100	0.17000	0
28/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.10300	0.06900	9,200
28/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.09100	0.14000	0
28/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.13300	0.08900	13,860
28/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.57900	0.63200	0
28/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.37000	0.32600	0
28/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.55700	0.60900	0
28/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.39800	0.35300	0
28/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.53600	0.58600	0
28/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.42700	0.38000	0
28/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.04000	0.06400	0
28/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.28200	0.21300	250
28/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.03200	0.05200	0
28/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.32400	0.25100	0
28/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.60500	0.65400	0
28/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.54300	0.49600	0
28/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.58700	0.63500	0
28/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.57500	0.52700	0
28/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.45300	1.50600	200
28/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.66300	0.62500	0
28/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.01500	0.02400	0
28/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.50700	0.42300	4,620
28/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.53400	0.58000	0
28/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.67200	0.62200	180
28/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.01100	0.01700	0
28/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.60300	0.51600	0
28/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.12700	0.15100	10,000
28/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.66900	0.59800	132
28/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.00800	0.01200	6,620
28/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.70000	0.61100	0
28/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.00700	0.01100	0
28/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.74900	0.66000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00500	0.00900	0
28/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.79700	0.70800	250
28/02/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.21600	0.24300	2,500
28/02/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.85700	0.78700	0
28/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.28400	1.33400	0
28/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.94400	0.90300	0
28/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.26400	1.31300	0
28/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.97400	0.93200	0
28/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.24500	1.29300	0
28/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.00500	0.96200	0
28/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.18200	0.20500	2,000
28/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	1.02300	0.94900	4,000
28/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.07300	0.08700	0
28/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.06500	0.98400	0
28/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00100	0.00200	0
28/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.14300	1.05100	0
28/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.06600	0.07800	0
28/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.15800	1.07500	132
28/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.15500	0.17400	0
28/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.19600	1.11800	1,500
28/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.05900	0.07000	5,000
28/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.25100	1.16700	0
28/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.58400	0.61800	0
28/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.37200	1.31000	0
28/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.57300	0.60600	0
28/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.41100	1.34800	0
28/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00000	0.00100	4,100
28/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.44200	1.35000	0
28/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.56200	0.59400	0
28/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.45000	1.38600	0
28/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.30300	0.33000	180
28/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.44100	1.37200	0
28/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.86400	1.91500	0
28/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.15000	1.11000	0
28/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.84300	1.89300	0
28/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.17900	1.13800	0
28/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.82300	1.87300	0
28/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.20900	1.16800	0
28/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
28/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.94200	1.84900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.65830	7.75280	611
28/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.13873	0.20372	0
28/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.08033	0.05262	0
28/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.11118	0.17033	0
28/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.10278	0.06923	0
28/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.09101	0.14026	0
28/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.13261	0.08916	0
28/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.00906	0.01454	80
28/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.65066	0.56344	0
28/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.11183	0.13251	0
28/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.75353	0.67971	0
28/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.10499	0.12440	0
28/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.79669	0.72160	0
28/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.09867	0.11690	0
28/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.84037	0.76410	0
28/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.26450	12.42770	1,499
28/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.06900	1.22500	0
28/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00400	0.00300	0
28/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.97000	1.12600	0
28/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00500	0.00400	768
28/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.87100	1.02700	0
28/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00600	0.00500	0
28/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.05900	1.19700	0
28/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.14500	0.11900	6,000
28/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.58100	0.73300	0
28/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01600	0.01100	0
28/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.53500	0.68400	0
28/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02000	0.01200	0
28/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.49000	0.63600	0
28/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02500	0.01400	0
28/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.44600	0.59000	0
28/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03100	0.01800	0
28/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.32100	0.45500	0
28/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.05600	0.03300	0
28/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.52700	0.63800	0
28/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.21300	0.16400	0
28/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.49900	0.60600	0
28/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.23500	0.18200	0
28/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.47200	0.57500	0
28/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.25800	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.15200	0.25700	0
28/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.13700	0.08500	9,000
28/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.13000	0.22300	0
28/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.16500	0.10100	768
28/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.04700	0.08700	0
28/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.38200	0.26500	0
28/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.01900	0.03700	0
28/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.60400	0.46500	3,000
28/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.01000	0.01500	3,000
28/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.89500	0.74300	0
28/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.25600	0.29300	0
28/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.39200	1.26500	0
28/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.24800	0.28400	0
28/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.43400	1.30600	0
28/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.24000	0.27500	0
28/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.47600	1.34700	0
28/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00200	0.00400	9,000
28/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.58700	1.43200	0
28/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09530	0.09660	0
28/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01478	0.01520	0
28/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00078	0.00000	0
28/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00744	0.00538	0
28/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00344	0.00018	0
28/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01206	0.00328	0
28/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.01476	0.00468	0
28/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00299	0.00035	0
28/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00899	0.00515	0
28/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00860	0.00106	0
28/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.02130	0.01246	0
28/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00605	0.00038	0
28/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02875	0.02178	0
28/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.83030	10.93090	500
28/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.15000	1.24100	0
28/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
28/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.10000	1.19100	0
28/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
28/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.07600	1.16000	0
28/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.09500	0.08100	10,200
28/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.60300	0.69400	0
28/02/2012	€ / R On 19-March-12	9.55	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
28/02/2012	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.36700	0.45200	0
28/02/2012	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.01800	0.01100	0
28/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.28200	0.36100	0
28/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.03300	0.02000	0
28/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.24300	0.31800	0
28/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.04400	0.02700	10,200
28/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.20600	0.27700	0
28/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.05700	0.03600	3,400
28/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.17200	0.23800	0
28/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.07300	0.04700	0
28/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.14100	0.20200	0
28/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09200	0.06100	0
28/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.11300	0.16900	0
28/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.11400	0.07800	0
28/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.07600	0.11100	0
28/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17700	0.12000	0
28/02/2012	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.06100	0.09100	3,400
28/02/2012	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.21200	0.15000	10,200
28/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.27700	0.32300	0
28/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.33900	0.29000	0
28/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.25800	0.29900	0
28/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.37000	0.31600	0
28/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.24100	0.27900	0
28/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.40300	0.34600	0
28/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.01700	0.02600	0
28/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.46800	0.38500	0
28/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.35700	0.37200	0
28/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.60100	0.51900	0
28/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.33800	0.38200	0
28/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.63200	0.57900	0
28/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.00900	0.01300	0
28/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.61000	0.52200	0
28/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.31900	0.36200	0
28/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.66300	0.60900	0
28/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.00700	0.01100	3,400
28/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.65800	0.57000	3,400
28/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00500	0.00700	0
28/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.75600	0.66600	0
28/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00400	0.00600	0
28/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.80500	0.71500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00300	0.00500	6,800
28/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.85400	0.76400	0
28/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00200	0.00300	0
28/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.95300	0.86200	0
28/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00100	0.00200	0
28/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.15200	1.06100	0
28/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.64500	0.67600	0
28/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.25800	1.18800	0
28/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.63200	0.66200	0
28/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.29500	1.22400	0
28/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00100	0.00100	0
28/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.35200	1.26000	0
28/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.61900	0.64800	0
28/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.33200	1.26000	0
28/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00000	0.00100	10,200
28/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.45100	1.36000	0
28/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.60100	1.50900	0
28/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.19040	9.22600	0
28/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.91300	1.95900	0
28/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.16300	1.20900	0
28/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.11300	1.15900	0
28/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.91300	0.95900	0
28/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.23100	2.26400	0
28/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29100	0.28800	0
28/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.18800	2.22200	0
28/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.29800	0.29600	0
28/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.14600	2.17900	0
28/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.30600	0.30300	0
28/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.71400	0.76000	0
28/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
28/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.66400	0.71000	0
28/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
28/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.58200	0.62300	0
28/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.05000	0.04300	0
28/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.54100	0.58200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05900	0.05200	0
28/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.50100	0.54100	0
28/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06900	0.06100	0
28/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.37100	0.41500	0
28/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00800	0.00600	0
28/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.23700	0.27800	0
28/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.02400	0.01900	0
28/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.31200	0.33600	0
28/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.34000	0.31500	0
28/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.29200	0.31400	0
28/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.37000	0.34300	0
28/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.27300	0.29400	0
28/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.40100	0.37300	0
28/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.65960	7.71280	0
28/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.12700	0.16600	0
28/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.05100	0.03900	0
28/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.09500	0.13100	0
28/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.06900	0.05400	0
28/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.07300	0.10000	0
28/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.09700	0.07300	0
28/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07600	0.08800	0
28/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.51600	0.47500	0
28/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06900	0.08000	0
28/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.55900	0.51700	0
28/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06200	0.07200	0
28/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.60200	0.55900	0
28/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.03570	0.03940	0
28/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.22610	0.19340	100,000
28/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.00000	0.00000	12,500
28/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.16030	0.07950	12,987
28/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.02910	0.03580	12,500
28/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03730	0.04810	12,500
28/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.05700	0.07410	5,670
28/02/2012	CHF / R On 17-September-12			Foreign Exchange Future	8.67600	8.75780	0
28/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.06500	0.09700	0
28/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.18900	0.14400	0
28/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.05200	0.07900	0
28/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22600	0.17600	0
28/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.04100	0.06400	0
28/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.26500	0.21100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.40800	0.45400	0
28/02/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.43200	0.39600	0
28/02/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.38900	0.43300	0
28/02/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.46300	0.42500	0
28/02/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.37100	0.41300	0
28/02/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.49500	0.45500	0
28/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.14600	0.17000	0
28/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.64700	0.59200	0
28/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.13700	0.15900	0
28/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.68800	0.63100	0
28/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.12800	0.14900	0
28/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.72900	0.67100	0
28/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.38330	6.43520	0
28/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.23700	0.27500	0
28/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.10400	0.09000	0
28/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.09900	0.13700	0
28/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.04100	0.02900	0
28/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.09300	0.13000	0
28/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.04500	0.03200	0
28/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.08600	0.12300	0
28/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.04800	0.03500	0
28/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.20600	0.24300	0
28/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.12300	0.10800	0
28/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.17700	0.21300	0
28/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.14400	0.12800	0
28/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
28/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
28/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
28/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
28/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
28/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.21350	1.22830	0
28/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.11970	0.13290	0
28/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00620	0.00460	0
28/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.07990	0.09130	0
28/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01640	0.01300	0
28/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04950	0.05810	0
28/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.03600	0.02980	0
28/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00390	0.00670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05450	0.04300	0
29/02/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.73590	9.86400	0
29/02/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.32900	1.45800	0
29/02/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.27900	1.40800	0
29/02/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.22900	1.35800	0
29/02/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.07900	1.20800	0
29/02/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.02900	1.15900	0
29/02/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
29/02/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	0.97900	1.10900	0
29/02/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
29/02/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	0.92900	1.05900	0
29/02/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
29/02/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	0.87900	1.00900	0
29/02/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
29/02/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.83000	0.95900	0
29/02/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
29/02/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.78000	0.90900	0
29/02/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
29/02/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.73000	0.85900	0
29/02/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
29/02/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.80400	0.93000	4,850
29/02/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02700	0.02200	0
29/02/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.63100	0.76000	0
29/02/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
29/02/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.58100	0.71000	0
29/02/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00200	0.00200	0
29/02/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.53200	0.66000	0
29/02/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00300	0.00200	0
29/02/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.48300	0.61100	0
29/02/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00400	0.00300	0
29/02/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.44800	0.57500	0
29/02/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00500	0.00300	0
29/02/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.58900	0.70400	0
29/02/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.06200	0.04600	2,000
29/02/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.39900	0.52600	0
29/02/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00600	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.38600	0.51300	0
29/02/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00700	0.00500	0
29/02/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.35300	0.47800	0
29/02/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01000	0.00600	0
29/02/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.34000	0.46400	6,500
29/02/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01100	0.00600	0
29/02/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.62500	0.72900	16,000
29/02/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.14800	0.12000	9,200
29/02/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.59100	0.69300	0
29/02/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.16400	0.13400	0
29/02/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.56100	0.65800	0
29/02/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.18400	0.14900	0
29/02/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.53300	0.62500	37,000
29/02/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.20600	0.16600	0
29/02/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.14300	0.24200	0
29/02/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.06400	0.03400	0
29/02/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.11400	0.20400	0
29/02/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08500	0.04600	0
29/02/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.09100	0.17000	0
29/02/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.11200	0.06200	0
29/02/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.27200	0.35000	0
29/02/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.24500	0.19200	14,000
29/02/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.05800	0.11100	0
29/02/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.17900	0.10300	9,200
29/02/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.04600	0.09100	0
29/02/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.21700	0.13300	13,860
29/02/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.51000	0.57900	0
29/02/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.43400	0.37000	0
29/02/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.49000	0.55700	0
29/02/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.46400	0.39800	0
29/02/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.47100	0.53600	0
29/02/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.49500	0.42700	0
29/02/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.01800	0.04000	0
29/02/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.38900	0.28200	250
29/02/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.01500	0.03200	0
29/02/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.43600	0.32400	0
29/02/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.53700	0.60500	0
29/02/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.60800	0.54300	0
29/02/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.51900	0.58700	0
29/02/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.64000	0.57500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.38400	1.45300	200
29/02/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.72200	0.66300	0
29/02/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.00700	0.01500	0
29/02/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.62800	0.50700	4,620
29/02/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.47200	0.53400	0
29/02/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.74300	0.67200	180
29/02/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.00500	0.01100	0
29/02/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.72600	0.60300	0
29/02/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09800	0.12700	10,000
29/02/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.77100	0.66900	132
29/02/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.00300	0.00800	6,620
29/02/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.82400	0.70000	0
29/02/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.00200	0.00700	0
29/02/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.87300	0.74900	0
29/02/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00200	0.00500	0
29/02/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.92300	0.79700	250
29/02/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.18100	0.21600	2,500
29/02/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.95400	0.85700	0
29/02/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.21300	1.28400	0
29/02/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.00100	0.94400	0
29/02/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.19400	1.26400	0
29/02/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.03200	0.97400	0
29/02/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.17600	1.24500	0
29/02/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.06400	1.00500	0
29/02/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.15300	0.18200	2,000
29/02/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	1.12600	1.02300	4,000
29/02/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05700	0.07300	0
29/02/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.18000	1.06500	0
29/02/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00000	0.00100	0
29/02/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.27100	1.14300	0
29/02/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.05100	0.06600	0
29/02/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.27400	1.15800	132
29/02/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13000	0.15500	0
29/02/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.30300	1.19600	1,500
29/02/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04600	0.05900	5,000
29/02/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.36900	1.25100	0
29/02/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.53800	0.58400	0
29/02/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.45900	1.37200	0
29/02/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.52700	0.57300	0
29/02/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.49800	1.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
29/02/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.57100	1.44200	0
29/02/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.51700	0.56200	0
29/02/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.53800	1.45000	0
29/02/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.27000	0.30300	180
29/02/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.54100	1.44100	0
29/02/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.78400	1.86400	0
29/02/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.19800	1.15000	0
29/02/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.76400	1.84300	0
29/02/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.22800	1.17900	0
29/02/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.74500	1.82300	0
29/02/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.25900	1.20900	0
29/02/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
29/02/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	2.07100	1.94200	0
29/02/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.52730	7.65830	611
29/02/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.07315	0.13873	0
29/02/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.14415	0.08033	0
29/02/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.05817	0.11118	0
29/02/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.17917	0.10278	0
29/02/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.04608	0.09101	0
29/02/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.21708	0.13261	0
29/02/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.00372	0.00906	80
29/02/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.77472	0.65066	0
29/02/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.08611	0.11183	0
29/02/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.85881	0.75353	0
29/02/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.08087	0.10499	0
29/02/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.90357	0.79669	0
29/02/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.07604	0.09867	0
29/02/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.94874	0.84037	0
29/02/2012	£ / R On 17-September-12			Foreign Exchange Future	12.16400	12.26450	1,499
29/02/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.97000	1.06900	0
29/02/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00500	0.00400	0
29/02/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.87100	0.97000	0
29/02/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00600	0.00500	768
29/02/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.77300	0.87100	0
29/02/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00800	0.00600	0
29/02/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	0.97900	1.05900	0
29/02/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.16500	0.14500	6,000
29/02/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.48900	0.58100	0
29/02/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02400	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.44500	0.53500	0
29/02/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03000	0.02000	0
29/02/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.40100	0.49000	0
29/02/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03600	0.02500	0
29/02/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.35900	0.44600	0
29/02/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.04400	0.03100	0
29/02/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.24200	0.32100	0
29/02/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.07700	0.05600	0
29/02/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.46400	0.52700	0
29/02/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.25100	0.21300	0
29/02/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.43800	0.49900	0
29/02/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.27500	0.23500	0
29/02/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.41300	0.47200	0
29/02/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.30000	0.25800	0
29/02/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.10400	0.15200	0
29/02/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.18900	0.13700	9,000
29/02/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.08800	0.13000	0
29/02/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.22300	0.16500	768
29/02/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.02900	0.04700	0
29/02/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.46400	0.38200	0
29/02/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.01200	0.01900	0
29/02/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.69700	0.60400	3,000
29/02/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.00600	0.01000	3,000
29/02/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.99100	0.89500	0
29/02/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.23100	0.25600	0
29/02/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.46700	1.39200	0
29/02/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.22300	0.24800	0
29/02/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.50900	1.43400	0
29/02/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.21500	0.24000	0
29/02/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.55100	1.47600	0
29/02/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00100	0.00200	9,000
29/02/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.68600	1.58700	0
29/02/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09370	0.09530	0
29/02/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01241	0.01478	0
29/02/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00078	0
29/02/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00292	0.00744	0
29/02/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00052	0.00344	0
29/02/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00213	0.01206	0
29/02/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00643	0.01476	0
29/02/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00009	0.00299	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00769	0.00899	0
29/02/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00066	0.00860	0
29/02/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01496	0.02130	0
29/02/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00023	0.00605	0
29/02/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02453	0.02875	0
29/02/2012	€ / R On 13-December-13			Foreign Exchange Future	10.67790	10.83030	500
29/02/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.00100	1.15000	0
29/02/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
29/02/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.95100	1.10000	0
29/02/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
29/02/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.94900	1.07600	0
29/02/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.12100	0.09500	10,200
29/02/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.45800	0.60300	0
29/02/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.00800	0.00400	0
29/02/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.62400	0.00000	0
29/02/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.08700	0.00000	1,000
29/02/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.48000	0.00000	0
29/02/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.14300	0.00000	1,000
29/02/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.16700	0.28200	0
29/02/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06700	0.03300	0
29/02/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.13500	0.24300	0
29/02/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.08500	0.04400	10,200
29/02/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.10700	0.20600	0
29/02/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.10700	0.05700	3,400
29/02/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.08600	0.17200	0
29/02/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.13600	0.07300	0
29/02/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.06800	0.14100	0
29/02/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.16800	0.09200	0
29/02/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.05400	0.11300	0
29/02/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.20400	0.11400	0
29/02/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.03300	0.07600	0
29/02/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.28300	0.17700	0
29/02/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.22800	0.00000	1,000
29/02/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.39100	0.00000	0
29/02/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.21100	0.27700	0
29/02/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.42400	0.33900	0
29/02/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.19600	0.25800	0
29/02/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.45900	0.37000	0
29/02/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.18200	0.24100	0
29/02/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.49500	0.40300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.00500	0.01700	0
29/02/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.60500	0.46800	0
29/02/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.29300	0.35700	0
29/02/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.69000	0.60100	0
29/02/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.27600	0.33800	0
29/02/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.72300	0.63200	0
29/02/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.00300	0.00900	0
29/02/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.75300	0.61000	0
29/02/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.26000	0.31900	0
29/02/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.75700	0.66300	0
29/02/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.00200	0.00700	3,400
29/02/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.80200	0.65800	3,400
29/02/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00200	0.00500	0
29/02/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.90200	0.75600	0
29/02/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00100	0.00400	0
29/02/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.95100	0.80500	0
29/02/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00100	0.00300	6,800
29/02/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	1.00100	0.85400	0
29/02/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00100	0.00200	0
29/02/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.10100	0.95300	0
29/02/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00000	0.00100	0
29/02/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.30000	1.15200	0
29/02/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.58200	0.64500	0
29/02/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.34700	1.25800	0
29/02/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.57000	0.63200	0
29/02/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.38500	1.29500	0
29/02/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00000	0.00100	0
29/02/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.50000	1.35200	0
29/02/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.55800	0.61900	0
29/02/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.42300	1.33200	0
29/02/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
29/02/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.60000	1.45100	0
29/02/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.75000	1.60100	0
29/02/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.15290	9.19040	0
29/02/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.84300	1.91300	0
29/02/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.09300	1.16300	0
29/02/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.04300	1.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.84400	0.91300	0
29/02/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
29/02/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.19400	2.23100	0
29/02/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29100	0.29100	0
29/02/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.15200	2.18800	0
29/02/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.29900	0.29800	0
29/02/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.11500	2.14600	0
29/02/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.31200	0.30600	0
29/02/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.64500	0.71400	0
29/02/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00200	0.00100	0
29/02/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.59500	0.66400	0
29/02/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00200	0.00100	0
29/02/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.52200	0.58200	0
29/02/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.05900	0.05000	0
29/02/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.48300	0.54100	0
29/02/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.07000	0.05900	0
29/02/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.44500	0.50100	0
29/02/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.08200	0.06900	0
29/02/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.30600	0.37100	0
29/02/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.01300	0.00800	0
29/02/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.18000	0.23700	0
29/02/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.03700	0.02400	0
29/02/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.27500	0.31200	0
29/02/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.37200	0.34000	0
29/02/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.25700	0.29200	0
29/02/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.40400	0.37000	0
29/02/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.24000	0.27300	0
29/02/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.43700	0.40100	0
29/02/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.60010	7.65960	0
29/02/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.08400	0.12700	0
29/02/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.06700	0.05100	0
29/02/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.06200	0.09500	0
29/02/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.09500	0.06900	0
29/02/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.04600	0.07300	0
29/02/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.12900	0.09700	0
29/02/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.06200	0.07600	0
29/02/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.56200	0.51600	0
29/02/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.05600	0.06900	0
29/02/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.60600	0.55900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05000	0.06200	0
29/02/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.65000	0.60200	0
29/02/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.02150	0.03570	0
29/02/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.26960	0.22610	100,000
29/02/2012	CF CANDO CAAT On 29-February-12			Can-Do Future	0.00000	0.00000	0
29/02/2012	CF CANDO CAAV On 29-February-12			Can-Do Future	0.28640	0.16030	0
29/02/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.01930	0.02910	12,500
29/02/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03200	0.03730	12,500
29/02/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.04220	0.05700	5,670
29/02/2012	CHF / R On 17-September-12			Foreign Exchange Future	8.54070	8.67600	25
29/02/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.03100	0.06500	0
29/02/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.28700	0.18900	0
29/02/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.02400	0.05200	0
29/02/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.33000	0.22600	0
29/02/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.01800	0.04100	0
29/02/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.37400	0.26500	0
29/02/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.35300	0.40800	0
29/02/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.51200	0.43200	0
29/02/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.33700	0.38900	0
29/02/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.54600	0.46300	0
29/02/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.32100	0.37100	0
29/02/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.58000	0.49500	0
29/02/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.11400	0.14600	0
29/02/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.74900	0.64700	0
29/02/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.10700	0.13700	0
29/02/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.79200	0.68800	0
29/02/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.09900	0.12800	0
29/02/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.83400	0.72900	0
29/02/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.33820	6.38330	0
29/02/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.20500	0.23700	0
29/02/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.11700	0.10400	0
29/02/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.07000	0.09900	0
29/02/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.05800	0.04100	0
29/02/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.06500	0.09300	0
29/02/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.06300	0.04500	0
29/02/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.06000	0.08600	0
29/02/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.06800	0.04800	0
29/02/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.17600	0.20600	0
29/02/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.13800	0.12300	0
29/02/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.15000	0.17700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.16200	0.14400	0
29/02/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
29/02/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
29/02/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
29/02/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
29/02/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
29/02/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.19350	1.21350	0
29/02/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.10160	0.11970	0
29/02/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00810	0.00620	0
29/02/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.06450	0.07990	0
29/02/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.02100	0.01640	0
29/02/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.03870	0.04950	0
29/02/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.04520	0.03600	0
29/02/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00160	0.00390	0
29/02/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.07170	0.05450	0
01/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.80240	9.73590	0
01/03/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.39200	1.32900	0
01/03/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.34200	1.27900	0
01/03/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.29200	1.22900	0
01/03/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.14200	1.07900	0
01/03/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.09200	1.02900	0
01/03/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.04200	0.97900	0
01/03/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	0.99200	0.92900	0
01/03/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
01/03/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	0.94300	0.87900	0
01/03/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/03/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.89300	0.83000	0
01/03/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.84300	0.78000	0
01/03/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.79300	0.73000	0
01/03/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.85700	0.80400	4,850
01/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02400	0.02700	0
01/03/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.69300	0.63100	0
01/03/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.64400	0.58100	0
01/03/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.59400	0.53200	0
01/03/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.54500	0.48300	0
01/03/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.51000	0.44800	0
01/03/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00400	0.00500	0
01/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.63400	0.58900	0
01/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.05100	0.06200	2,000
01/03/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.46100	0.39900	0
01/03/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00500	0.00600	0
01/03/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.44700	0.38600	0
01/03/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00500	0.00700	0
01/03/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.41200	0.35300	0
01/03/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00600	0.01000	0
01/03/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.39900	0.34000	6,500
01/03/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00700	0.01100	0
01/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.67300	0.62500	16,000
01/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.13000	0.14800	9,200
01/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.63800	0.59100	0
01/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.14500	0.16400	0
01/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.60400	0.56100	0
01/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.16100	0.18400	0
01/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.57100	0.53300	37,000
01/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.17800	0.20600	0
01/03/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.18500	0.14300	0
01/03/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.04300	0.06400	0
01/03/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.15100	0.11400	0
01/03/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.05900	0.08500	0
01/03/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.12100	0.09100	0
01/03/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.07900	0.11200	0
01/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.30000	0.27200	0
01/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.21700	0.24500	14,000
01/03/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.07600	0.05800	0
01/03/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.13400	0.17900	9,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.06000	0.04600	0
01/03/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.16800	0.21700	13,860
01/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.54200	0.51000	0
01/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.39900	0.43400	0
01/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.52200	0.49000	0
01/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.42900	0.46400	0
01/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.50200	0.47100	0
01/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.45900	0.49500	0
01/03/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.02400	0.01800	0
01/03/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.33200	0.38900	250
01/03/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.01900	0.01500	0
01/03/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.37700	0.43600	0
01/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.56200	0.53700	0
01/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.56500	0.60800	0
01/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.54400	0.51900	0
01/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.59700	0.64000	0
01/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.41800	1.38400	200
01/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.69000	0.72200	0
01/03/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.00800	0.00700	0
01/03/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.56600	0.62800	4,620
01/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.49400	0.47200	0
01/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.69700	0.74300	180
01/03/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.00600	0.00500	0
01/03/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.66400	0.72600	0
01/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.10500	0.09800	10,000
01/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.72200	0.77100	132
01/03/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.00400	0.00300	6,620
01/03/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.76200	0.82400	0
01/03/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.00300	0.00200	0
01/03/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.81100	0.87300	0
01/03/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.86000	0.92300	250
01/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.19300	0.18100	2,500
01/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.90000	0.95400	0
01/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.24600	1.21300	0
01/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.96800	1.00100	0
01/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.22700	1.19400	0
01/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.99900	1.03200	0
01/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.20900	1.17600	0
01/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.03100	1.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.16300	0.15300	2,000
01/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	1.07000	1.12600	4,000
01/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06000	0.05700	0
01/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.12700	1.18000	0
01/03/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.20800	1.27100	0
01/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.05400	0.05100	0
01/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.22100	1.27400	132
01/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13800	0.13000	0
01/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.24500	1.30300	1,500
01/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04900	0.04600	5,000
01/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.31600	1.36900	0
01/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.55800	0.53800	0
01/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.41200	1.45900	0
01/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.54700	0.52700	0
01/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.45100	1.49800	0
01/03/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
01/03/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.50800	1.57100	0
01/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.53700	0.51700	0
01/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.49100	1.53800	0
01/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.28100	0.27000	180
01/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.48400	1.54100	0
01/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.82200	1.78400	0
01/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.17000	1.19800	0
01/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.80100	1.76400	0
01/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.19900	1.22800	0
01/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.78200	1.74500	0
01/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.23000	1.25900	0
01/03/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
01/03/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	2.00800	2.07100	0
01/03/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.58300	7.52730	967
01/03/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.09460	0.07315	0
01/03/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.10230	0.14415	0
01/03/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.07570	0.05817	0
01/03/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.13340	0.17917	0
01/03/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.06032	0.04608	0
01/03/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.16802	0.21708	0
01/03/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.00468	0.00372	80
01/03/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.71238	0.77472	0
01/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.09249	0.08611	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.80949	0.85881	0
01/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.08675	0.08087	0
01/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.85375	0.90357	0
01/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.08145	0.07604	0
01/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.89845	0.94874	0
01/03/2012	£ / R On 17-September-12			Foreign Exchange Future	12.23980	12.16400	1,499
01/03/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.04200	0.97000	0
01/03/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00400	0.00500	0
01/03/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.94300	0.87100	0
01/03/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00500	0.00600	768
01/03/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.84500	0.77300	0
01/03/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00700	0.00800	0
01/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.03000	0.97900	0
01/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.14000	0.16500	6,000
01/03/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.55600	0.48900	0
01/03/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01800	0.02400	0
01/03/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.51000	0.44500	0
01/03/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02200	0.03000	0
01/03/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.46500	0.40100	0
01/03/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02700	0.03600	0
01/03/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.42100	0.35900	0
01/03/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03300	0.04400	0
01/03/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.29700	0.24200	0
01/03/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.05900	0.07700	0
01/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.49400	0.46400	0
01/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.22000	0.25100	0
01/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.46700	0.43800	0
01/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.24300	0.27500	0
01/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.44000	0.41300	0
01/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.26600	0.30000	0
01/03/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.13200	0.10400	0
01/03/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.14400	0.18900	9,000
01/03/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.11200	0.08800	0
01/03/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.17400	0.22300	768
01/03/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.04000	0.02900	0
01/03/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.40200	0.46400	0
01/03/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.01600	0.01200	0
01/03/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.62800	0.69700	3,000
01/03/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.00800	0.00600	3,000
01/03/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.92000	0.99100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.24000	0.23100	0
01/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.40000	1.46700	0
01/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.23300	0.22300	0
01/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.44300	1.50900	0
01/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.22600	0.21500	0
01/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.48600	1.55100	0
01/03/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00200	0.00100	9,000
01/03/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.61400	1.68600	0
01/03/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09340	0.09370	25
01/03/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01221	0.01241	0
01/03/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
01/03/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00272	0.00292	0
01/03/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00052	0.00052	0
01/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00202	0.00213	0
01/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00662	0.00643	0
01/03/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00006	0.00009	0
01/03/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00786	0.00769	0
01/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00062	0.00066	0
01/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01522	0.01496	0
01/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00021	0.00023	0
01/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02481	0.02453	0
01/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.65120	10.67790	500
01/03/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.97200	1.00100	0
01/03/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.92200	0.95100	0
01/03/2012	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.90500	0.94900	0
01/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.10500	0.12100	10,200
01/03/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.43100	0.45800	0
01/03/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.01000	0.00800	0
01/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.58700	0.62400	0
01/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.09000	0.08700	1,000
01/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.44800	0.48000	0
01/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.15100	0.14300	1,000
01/03/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.14300	0.16700	0
01/03/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07200	0.06700	0
01/03/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.11300	0.13500	0
01/03/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.09200	0.08500	10,200
01/03/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.09000	0.10700	0
01/03/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.11900	0.10700	3,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.07100	0.08600	0
01/03/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.15000	0.13600	0
01/03/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.05500	0.06800	0
01/03/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.18400	0.16800	0
01/03/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.04200	0.05400	0
01/03/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.22100	0.20400	0
01/03/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.02400	0.03300	0
01/03/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.30300	0.28300	0
01/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.20900	0.22800	1,000
01/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.41200	0.39100	0
01/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.19300	0.21100	0
01/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.44600	0.42400	0
01/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.17900	0.19600	0
01/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.48200	0.45900	0
01/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16600	0.18200	0
01/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.51900	0.49500	0
01/03/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.00400	0.00500	0
01/03/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.63300	0.60500	0
01/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.28100	0.29300	0
01/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.70600	0.69000	0
01/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.26500	0.27600	0
01/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.74000	0.72300	0
01/03/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.78100	0.75300	0
01/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.24900	0.26000	0
01/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.77400	0.75700	0
01/03/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.00200	0.00200	3,400
01/03/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.83100	0.80200	3,400
01/03/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.93000	0.90200	0
01/03/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.98000	0.95100	0
01/03/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
01/03/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	1.03000	1.00100	0
01/03/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.13000	1.10100	0
01/03/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.32900	1.30000	0
01/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.57000	0.58200	0
01/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.36200	1.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.55800	0.57000	0
01/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.40000	1.38500	0
01/03/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.52900	1.50000	0
01/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.54600	0.55800	0
01/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.43800	1.42300	0
01/03/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
01/03/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.62900	1.60000	0
01/03/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.77900	1.75000	0
01/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.16570	9.15290	0
01/03/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.86600	1.84300	0
01/03/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.11600	1.09300	0
01/03/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.06600	1.04300	0
01/03/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.86600	0.84400	0
01/03/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.17800	2.19400	0
01/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26200	0.29100	0
01/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.13500	2.15200	0
01/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26900	0.29900	0
01/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.09600	2.11500	0
01/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28000	0.31200	0
01/03/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.66700	0.64500	0
01/03/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.61800	0.59500	0
01/03/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.52800	0.52200	0
01/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.05000	0.05900	0
01/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.48700	0.48300	0
01/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05900	0.07000	0
01/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.44900	0.44500	0
01/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.07100	0.08200	0
01/03/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.32600	0.30600	0
01/03/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.01000	0.01300	0
01/03/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.19400	0.18000	0
01/03/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.02800	0.03700	0
01/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.27100	0.27500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.34300	0.37200	0
01/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.25300	0.25700	0
01/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.37500	0.40400	0
01/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.23500	0.24000	0
01/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.40700	0.43700	0
01/03/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.67830	7.60010	0
01/03/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.14700	0.08400	0
01/03/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.04400	0.06700	0
01/03/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.11400	0.06200	0
01/03/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.06100	0.09500	0
01/03/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.08500	0.04600	0
01/03/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.08200	0.12900	0
01/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07900	0.06200	0
01/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.50100	0.56200	0
01/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.07100	0.05600	0
01/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.54300	0.60600	0
01/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06400	0.05000	0
01/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.58600	0.65000	0
01/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.02520	0.02150	0
01/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.24640	0.26960	100,000
01/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.02260	0.01930	12,500
01/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03460	0.03200	12,500
01/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.04890	0.04220	5,670
01/03/2012	CHF / R On 17-September-12			Foreign Exchange Future	8.51750	8.54070	25
01/03/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.02600	0.03100	0
01/03/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.30400	0.28700	0
01/03/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.02000	0.02400	0
01/03/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.34800	0.33000	0
01/03/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.01500	0.01800	0
01/03/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.39300	0.37400	0
01/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.33900	0.35300	0
01/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.52200	0.51200	0
01/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.32300	0.33700	0
01/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.55600	0.54600	0
01/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.30900	0.32100	0
01/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.59200	0.58000	0
01/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.11000	0.11400	0
01/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.77800	0.74900	0
01/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.10300	0.10700	0
01/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.82100	0.79200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.09600	0.09900	0
01/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.86400	0.83400	0
01/03/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.31020	6.33820	0
01/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.18600	0.20500	0
01/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.12600	0.11700	0
01/03/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.05900	0.07000	0
01/03/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.06800	0.05800	0
01/03/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.05500	0.06500	0
01/03/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.07400	0.06300	0
01/03/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.05100	0.06000	0
01/03/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.08000	0.06800	0
01/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.15800	0.17600	0
01/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.14800	0.13800	0
01/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.13700	0.15000	0
01/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.17700	0.16200	0
01/03/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
01/03/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
01/03/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
01/03/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.20160	1.19350	0
01/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.10830	0.10160	0
01/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00670	0.00810	0
01/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.06980	0.06450	0
01/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01820	0.02100	0
01/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04200	0.03870	0
01/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.04040	0.04520	0
01/03/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00210	0.00160	0
01/03/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06320	0.07170	0
02/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.85570	9.80240	0
02/03/2012	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.44500	1.39200	0
02/03/2012	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.39500	1.34200	0
02/03/2012	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.34500	1.29200	0
02/03/2012	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.19500	1.14200	0
02/03/2012	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.14500	1.09200	0
02/03/2012	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.09500	1.04200	0
02/03/2012	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.04500	0.99200	0
02/03/2012	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
02/03/2012	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	0.99500	0.94300	0
02/03/2012	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.94500	0.89300	0
02/03/2012	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.89500	0.84300	0
02/03/2012	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.84500	0.79300	0
02/03/2012	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
02/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.91500	0.85700	4,850
02/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02000	0.02400	0
02/03/2012	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.74500	0.69300	0
02/03/2012	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.69500	0.64400	0
02/03/2012	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2012	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.64600	0.59400	0
02/03/2012	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2012	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.59600	0.54500	0
02/03/2012	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00200	0.00300	0
02/03/2012	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.56100	0.51000	0
02/03/2012	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.00300	0.00400	0
02/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.68700	0.63400	0
02/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.04200	0.05100	2,000
02/03/2012	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.51100	0.46100	0
02/03/2012	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.00300	0.00500	0
02/03/2012	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.49700	0.44700	0
02/03/2012	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.00300	0.00500	0
02/03/2012	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.46200	0.41200	0
02/03/2012	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.00400	0.00600	0
02/03/2012	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.44800	0.39900	6,500
02/03/2012	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.00400	0.00700	0
02/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.71400	0.67300	16,000
02/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.11700	0.13000	9,200
02/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.67800	0.63800	0
02/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.13100	0.14500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.64300	0.60400	0
02/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.14600	0.16100	0
02/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.60900	0.57100	37,000
02/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.16200	0.17800	0
02/03/2012	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.22400	0.18500	0
02/03/2012	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03000	0.04300	0
02/03/2012	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.18600	0.15100	0
02/03/2012	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04200	0.05900	0
02/03/2012	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.15100	0.12100	0
02/03/2012	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.05700	0.07900	0
02/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.33400	0.30000	0
02/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.18900	0.21700	14,000
02/03/2012	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.09400	0.07600	0
02/03/2012	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.10000	0.13400	9,200
02/03/2012	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.07500	0.06000	0
02/03/2012	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.13100	0.16800	13,860
02/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.57000	0.54200	0
02/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.37200	0.39900	0
02/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.54900	0.52200	0
02/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.40100	0.42900	0
02/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.52800	0.50200	0
02/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.43000	0.45900	0
02/03/2012	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.02900	0.02400	0
02/03/2012	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.28500	0.33200	250
02/03/2012	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.02300	0.01900	0
02/03/2012	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.32900	0.37700	0
02/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.58900	0.56200	0
02/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.53500	0.56500	0
02/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.57000	0.54400	0
02/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.56600	0.59700	0
02/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.44800	1.41800	200
02/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.66600	0.69000	0
02/03/2012	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.01000	0.00800	0
02/03/2012	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.51600	0.56600	4,620
02/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.51800	0.49400	0
02/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.66400	0.69700	180
02/03/2012	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.00600	0.00600	0
02/03/2012	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.61200	0.66400	0
02/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.11600	0.10500	10,000
02/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.67100	0.72200	132



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.00400	0.00400	6,620
02/03/2012	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.71000	0.76200	0
02/03/2012	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.00400	0.00300	0
02/03/2012	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.76000	0.81100	0
02/03/2012	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.00300	0.00200	0
02/03/2012	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.80900	0.86000	250
02/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.20400	0.19300	2,500
02/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.85700	0.90000	0
02/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.27500	1.24600	0
02/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.94300	0.96800	0
02/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.25500	1.22700	0
02/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.97300	0.99900	0
02/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.23500	1.20900	0
02/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.00300	1.03100	0
02/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.17100	0.16300	2,000
02/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	1.02400	1.07000	4,000
02/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06500	0.06000	0
02/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.07000	1.12700	0
02/03/2012	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.00100	0.00000	0
02/03/2012	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	1.15700	1.20800	0
02/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.05800	0.05400	0
02/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.16300	1.22100	132
02/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.14500	0.13800	0
02/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.19800	1.24500	1,500
02/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.05200	0.04900	5,000
02/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.25700	1.31600	0
02/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.57500	0.55800	0
02/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.37300	1.41200	0
02/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.56300	0.54700	0
02/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.41100	1.45100	0
02/03/2012	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.00000	0.00000	4,100
02/03/2012	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	1.45600	1.50800	0
02/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.55200	0.53700	0
02/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.45000	1.49100	0
02/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.29100	0.28100	180
02/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.43700	1.48400	0
02/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.84700	1.82200	0
02/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.14100	1.17000	0
02/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.82600	1.80100	0
02/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.17000	1.19900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.80600	1.78200	0
02/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.20000	1.23000	0
02/03/2012	\$ / R On 19-March-12	9.50	C	Foreign Exchange Future	0.00000	0.00000	2,000
02/03/2012	\$ / R On 19-March-12	9.50	P	Foreign Exchange Future	1.95600	2.00800	0
02/03/2012	\$ / R MAXI On 18-June-12			Foreign Exchange Future	7.64470	7.58300	967
02/03/2012	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.12031	0.09460	0
02/03/2012	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.07581	0.10230	0
02/03/2012	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.09360	0.07570	0
02/03/2012	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.09910	0.13340	0
02/03/2012	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.07464	0.06032	0
02/03/2012	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.13014	0.16802	0
02/03/2012	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.00536	0.00468	80
02/03/2012	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.66086	0.71238	0
02/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.10113	0.09249	0
02/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.75643	0.80949	0
02/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.09460	0.08675	0
02/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.79990	0.85375	0
02/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.08860	0.08145	0
02/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.84390	0.89845	0
02/03/2012	£ / R On 17-September-12			Foreign Exchange Future	12.25920	12.23980	1,499
02/03/2012	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.05700	1.04200	0
02/03/2012	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.00300	0.00400	0
02/03/2012	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.95800	0.94300	0
02/03/2012	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.00400	0.00500	768
02/03/2012	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.85900	0.84500	0
02/03/2012	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.00500	0.00700	0
02/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.05300	1.03000	0
02/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.14400	0.14000	6,000
02/03/2012	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.56900	0.55600	0
02/03/2012	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.01500	0.01800	0
02/03/2012	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.52200	0.51000	0
02/03/2012	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.01800	0.02200	0
02/03/2012	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.47700	0.46500	0
02/03/2012	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02300	0.02700	0
02/03/2012	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.43200	0.42100	0
02/03/2012	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.02800	0.03300	0
02/03/2012	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.30700	0.29700	0
02/03/2012	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.05300	0.05900	0
02/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.51600	0.49400	0
02/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.21100	0.22000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.48700	0.46700	0
02/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.23200	0.24300	0
02/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.45900	0.44000	0
02/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.25400	0.26600	0
02/03/2012	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.13700	0.13200	0
02/03/2012	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.13300	0.14400	9,000
02/03/2012	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.11700	0.11200	0
02/03/2012	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.16300	0.17400	768
02/03/2012	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.04300	0.04000	0
02/03/2012	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.38900	0.40200	0
02/03/2012	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.01900	0.01600	0
02/03/2012	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.61500	0.62800	3,000
02/03/2012	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.00800	0.00800	3,000
02/03/2012	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.90400	0.92000	0
02/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.23700	0.24000	0
02/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.37800	1.40000	0
02/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.22900	0.23300	0
02/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.42000	1.44300	0
02/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.22200	0.22600	0
02/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.46300	1.48600	0
02/03/2012	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.00200	0.00200	9,000
02/03/2012	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	1.59800	1.61400	0
02/03/2012	¥ / R On 18-June-12			Foreign Exchange Future	0.09380	0.09340	25
02/03/2012	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01240	0.01221	0
02/03/2012	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
02/03/2012	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00283	0.00272	0
02/03/2012	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00043	0.00052	0
02/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00213	0.00202	0
02/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00633	0.00662	0
02/03/2012	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00006	0.00006	0
02/03/2012	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00766	0.00786	0
02/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00064	0.00062	0
02/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01484	0.01522	0
02/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00021	0.00021	0
02/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02441	0.02481	0
02/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.64090	10.65120	500
02/03/2012	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.95700	0.97200	0
02/03/2012	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.90700	0.92200	0
02/03/2012	€ / R On 19-March-12	9.05	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
02/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.89400	0.90500	0
02/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.10600	0.10500	10,200
02/03/2012	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.41500	0.43100	0
02/03/2012	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.00900	0.01000	0
02/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.58400	0.58700	0
02/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.08900	0.09000	1,000
02/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.44600	0.44800	0
02/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.15100	0.15100	1,000
02/03/2012	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.13000	0.14300	0
02/03/2012	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07400	0.07200	0
02/03/2012	€ / R On 19-March-12	9.95	C	Foreign Exchange Future	0.10100	0.11300	0
02/03/2012	€ / R On 19-March-12	9.95	P	Foreign Exchange Future	0.09500	0.09200	10,200
02/03/2012	€ / R On 19-March-12	10.00	C	Foreign Exchange Future	0.08000	0.09000	0
02/03/2012	€ / R On 19-March-12	10.00	P	Foreign Exchange Future	0.12400	0.11900	3,400
02/03/2012	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.06200	0.07100	0
02/03/2012	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.15600	0.15000	0
02/03/2012	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.04800	0.05500	0
02/03/2012	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.19200	0.18400	0
02/03/2012	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.03700	0.04200	0
02/03/2012	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.23100	0.22100	0
02/03/2012	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.02100	0.02400	0
02/03/2012	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.31500	0.30300	0
02/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.20800	0.20900	1,000
02/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.41300	0.41200	0
02/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.19300	0.19300	0
02/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.44800	0.44600	0
02/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.17900	0.17900	0
02/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.48400	0.48200	0
02/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16600	0.16600	0
02/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.52100	0.51900	0
02/03/2012	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2012	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.64700	0.63300	0
02/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.27500	0.28100	0
02/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.71300	0.70600	0
02/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.25900	0.26500	0
02/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.74700	0.74000	0
02/03/2012	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2012	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.79600	0.78100	0
02/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.24400	0.24900	0
02/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.78200	0.77400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.00200	0.00200	3,400
02/03/2012	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.84600	0.83100	3,400
02/03/2012	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.94500	0.93000	0
02/03/2012	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.99500	0.98000	0
02/03/2012	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.00100	0.00100	6,800
02/03/2012	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	1.04500	1.03000	0
02/03/2012	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.14500	1.13000	0
02/03/2012	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.34400	1.32900	0
02/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.55500	0.57000	0
02/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.35700	1.36200	0
02/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.54300	0.55800	0
02/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.39500	1.40000	0
02/03/2012	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.54400	1.52900	0
02/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.53200	0.54600	0
02/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.43400	1.43800	0
02/03/2012	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.00000	0.00000	10,200
02/03/2012	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	1.64400	1.62900	0
02/03/2012	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.79400	1.77900	0
02/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.16880	9.16570	0
02/03/2012	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.89900	1.86600	0
02/03/2012	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.14900	1.11600	0
02/03/2012	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.09900	1.06600	0
02/03/2012	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.89900	0.86600	0
02/03/2012	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.18100	2.17800	0
02/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26200	0.26200	0
02/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.13800	2.13500	0
02/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26900	0.26900	0
02/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.09900	2.09600	0
02/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28000	0.28000	0
02/03/2012	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.70000	0.66700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.65000	0.61800	0
02/03/2012	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.56300	0.52800	0
02/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04200	0.05000	0
02/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.52200	0.48700	0
02/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05100	0.05900	0
02/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.48100	0.44900	0
02/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06000	0.07100	0
02/03/2012	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.35500	0.32600	0
02/03/2012	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.00600	0.01000	0
02/03/2012	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.22000	0.19400	0
02/03/2012	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.02100	0.02800	0
02/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.28500	0.27100	0
02/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.32600	0.34300	0
02/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.26500	0.25300	0
02/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.35600	0.37500	0
02/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.24700	0.23500	0
02/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.38800	0.40700	0
02/03/2012	CAD/ R On 18-June-12			Foreign Exchange Future	7.71930	7.67830	0
02/03/2012	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.16700	0.14700	0
02/03/2012	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03300	0.04400	0
02/03/2012	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.13100	0.11400	0
02/03/2012	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.04700	0.06100	0
02/03/2012	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.10000	0.08500	0
02/03/2012	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.06600	0.08200	0
02/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.08300	0.07900	0
02/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.46400	0.50100	0
02/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.07400	0.07100	0
02/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.50500	0.54300	0
02/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06600	0.06400	0
02/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.54700	0.58600	0
02/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.02800	0.02520	0
02/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.22780	0.24640	100,000
02/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.02510	0.02260	12,500
02/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03700	0.03460	12,500
02/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.05560	0.04890	5,670
02/03/2012	CHF / R On 17-September-12			Foreign Exchange Future	8.49740	8.51750	25
02/03/2012	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.01800	0.02600	0
02/03/2012	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.31500	0.30400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.01300	0.02000	0
02/03/2012	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.36000	0.34800	0
02/03/2012	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.00900	0.01500	0
02/03/2012	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.40600	0.39300	0
02/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.32800	0.33900	0
02/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.53100	0.52200	0
02/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.31200	0.32300	0
02/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.56500	0.55600	0
02/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.29700	0.30900	0
02/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.60000	0.59200	0
02/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.09800	0.11000	0
02/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.77500	0.77800	0
02/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.09100	0.10300	0
02/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.81800	0.82100	0
02/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.08400	0.09600	0
02/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.86100	0.86400	0
02/03/2012	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.33640	6.31020	0
02/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.20200	0.18600	0
02/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.11600	0.12600	0
02/03/2012	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.06700	0.05900	0
02/03/2012	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.05800	0.06800	0
02/03/2012	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.06200	0.05500	0
02/03/2012	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.06300	0.07400	0
02/03/2012	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.05800	0.05100	0
02/03/2012	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.06900	0.08000	0
02/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.17300	0.15800	0
02/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.13700	0.14800	0
02/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.14700	0.13700	0
02/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.16100	0.17700	0
02/03/2012	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
02/03/2012	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
02/03/2012	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2012	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2012	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
02/03/2012	YUAN/R On 18-June-12			Foreign Exchange Future	1.21200	1.20160	0
02/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.11760	0.10830	0
02/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00560	0.00670	0
02/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.07760	0.06980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01560	0.01820	0
02/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04750	0.04200	0
02/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.03550	0.04040	0
02/03/2012	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00290	0.00210	0
02/03/2012	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05530	0.06320	0
<b>Futures Open Interest</b>							<b>543,809.00</b>
<b>Options Open Interest</b>							<b>385,424.00</b>
<b>Total</b>							<b>929,233.00</b>