



Currency Futures & Options Weekly Statistics

From: 26/03/2012 To: 30/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.91820	10.02630	0
26/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.94300	1.05300	4,850
26/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.01000	0.00900	0
26/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.70600	0.81200	0
26/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.02300	0.01800	2,000
26/03/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.66100	0.76600	0
26/03/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.02800	0.02200	20,100
26/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.72600	0.82200	16,000
26/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09000	0.07400	9,200
26/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.68800	0.78200	0
26/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10200	0.08400	0
26/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.65000	0.74200	0
26/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11400	0.09400	0
26/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.61400	0.70400	37,000
26/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12800	0.10600	0
26/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.32100	0.39800	0
26/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.13800	0.10400	14,000
26/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.54500	0.61100	0
26/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.30800	0.26100	0
26/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.52300	0.58600	0
26/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.33600	0.28600	0
26/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.50100	0.56200	0
26/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.36400	0.31200	0
26/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.58400	0.64300	0
26/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.48600	0.43000	0
26/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.56500	0.62300	0
26/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.51700	0.46000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46800	1.53100	200
26/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.62400	0.57900	0
26/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.51200	0.56600	0
26/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.61400	0.55300	180
26/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09500	0.12000	10,000
26/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.61200	0.52600	0
26/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.18900	0.22000	2,500
26/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.80300	0.72200	0
26/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.29600	1.34800	0
26/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.90200	0.84600	0
26/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.27500	1.33100	0
26/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.93100	0.87900	0
26/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.25500	1.31000	0
26/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.96100	0.90800	0
26/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.15800	0.18300	2,000
26/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.97200	0.88500	4,000
26/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04900	0.06200	0
26/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.01600	0.91800	0
26/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.04300	0.05400	0
26/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.11000	1.01000	132
26/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13300	0.15300	0
26/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.14700	1.05500	1,500
26/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03800	0.04800	5,000
26/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.20500	1.10400	0
26/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.57700	0.61700	0
26/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.32400	1.24900	0
26/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.56600	0.60400	0
26/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.36300	1.28600	0
26/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.55500	0.59200	0
26/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.40200	1.32400	0
26/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.28400	0.31000	180
26/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.38600	1.29700	0
26/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.87200	1.93300	0
26/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.10400	1.05700	0
26/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.85100	1.91100	0
26/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.13300	1.08500	0
26/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.83000	1.89000	0
26/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.16200	1.11400	0
26/03/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.88670	8.00000	0
26/03/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.43597	0.50486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.25067	0.20756	0
26/03/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.41221	0.47835	0
26/03/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.27691	0.23105	0
26/03/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.38973	0.45314	0
26/03/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.30443	0.25584	0
26/03/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.47131	0.52825	0
26/03/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.40781	0.35145	0
26/03/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.45214	0.50680	0
26/03/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.43864	0.38000	0
26/03/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.43376	0.48634	0
26/03/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.47026	0.40954	0
26/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.08125	0.10283	0
26/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.69815	0.60883	0
26/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07543	0.09533	0
26/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.74233	0.65133	0
26/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.07014	0.08849	0
26/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.78704	0.69449	0
26/03/2012	£ / R On 14-December-12			Foreign Exchange Future	12.53740	12.67920	0
26/03/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.16100	1.29700	0
26/03/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.03000	0.02700	24,000
26/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.12800	1.25300	0
26/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.09200	0.07700	6,000
26/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.55300	0.66300	0
26/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.12200	0.09300	0
26/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.51900	0.62600	0
26/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.13800	0.10600	0
26/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.48700	0.59000	0
26/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.15600	0.12000	0
26/03/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.69800	0.77200	0
26/03/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.56100	0.49300	0
26/03/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.67600	0.75000	0
26/03/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.58900	0.52100	0
26/03/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.21300	0.27000	24,000
26/03/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.48200	0.40000	0
26/03/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.65600	0.72800	0
26/03/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.61900	0.54900	0
26/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.21800	0.25800	0
26/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.23200	1.13200	0
26/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.21100	0.24900	0
26/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.27500	1.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.20300	0.24000	0
26/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.31700	1.21400	0
26/03/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09550	0.09770	0
26/03/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01186	0.01391	0
26/03/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00076	0.00061	0
26/03/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01350	0.01543	0
26/03/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00140	0.00113	0
26/03/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00514	0.00660	0
26/03/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00404	0.00330	0
26/03/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00706	0.00846	0
26/03/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00496	0.00416	0
26/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00151	0.00218	0
26/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00671	0.00528	0
26/03/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00217	0.00289	0
26/03/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.01107	0.00959	0
26/03/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00374	0.00455	0
26/03/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.01164	0.01025	0
26/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00039	0.00057	0
26/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01559	0.01367	0
26/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00010	0.00017	0
26/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02530	0.02327	0
26/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.86840	10.98840	500
26/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.00100	1.10100	0
26/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.06800	0.05600	10,200
26/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.68000	0.78300	0
26/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.04000	0.03200	1,000
26/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.51500	0.60900	0
26/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.07500	0.05800	1,000
26/03/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.47800	0.56700	0
26/03/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.08800	0.06600	5,120
26/03/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.34700	0.42300	5,120
26/03/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.15700	0.12200	0
26/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.22200	0.27700	1,000
26/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.28200	0.22600	0
26/03/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.57600	0.65500	0
26/03/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.39200	0.35800	0
26/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.20300	0.25300	0
26/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.31300	0.25200	0
26/03/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.55300	0.63000	0
26/03/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.41900	0.38300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.18700	0.23300	0
26/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.34700	0.28200	0
26/03/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.53100	0.60600	0
26/03/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.44700	0.40900	0
26/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.17100	0.21400	0
26/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.38100	0.31300	0
26/03/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.14400	0.18100	15,360
26/03/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.45400	0.38000	0
26/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.30500	0.32900	0
26/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.59800	0.50900	0
26/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.28700	0.33700	0
26/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.63000	0.56700	0
26/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.26900	0.31800	0
26/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.66200	0.59800	0
26/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.61800	0.69800	0
26/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.19300	1.15300	0
26/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.60400	0.68300	0
26/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.22900	1.18800	0
26/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.59100	0.66900	0
26/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.26600	1.22400	0
26/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.11520	9.15450	0
26/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.13300	2.17400	0
26/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26800	0.27000	0
26/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.09000	2.13100	0
26/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27500	0.27700	0
26/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.05200	2.09300	0
26/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28700	0.28900	0
26/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.45400	0.49700	0
26/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04100	0.03700	0
26/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.41400	0.45400	0
26/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05100	0.04400	0
26/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.37500	0.41400	0
26/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06200	0.05400	0
26/03/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.37000	0.39700	0
26/03/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.33800	0.31800	0
26/03/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.34900	0.37300	0
26/03/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.36700	0.34400	0
26/03/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.32900	0.35200	0
26/03/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.39700	0.37300	0
26/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.22300	0.24300	0

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26/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.36800	0.34200	0
26/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.20700	0.22600	0
26/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.40200	0.37500	0
26/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.19100	0.20900	0
26/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.43600	0.40800	0
26/03/2012	CAD/ R On 14-December-12			Foreign Exchange Future	7.90780	7.94420	0
26/03/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.33600	0.36500	0
26/03/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.17100	0.16400	0
26/03/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.30800	0.33600	0
26/03/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.19300	0.18500	0
26/03/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.39600	0.42200	0
26/03/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.24200	0.23100	0
26/03/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.28200	0.30800	0
26/03/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.21700	0.20700	0
26/03/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.37000	0.39500	0
26/03/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.26600	0.25400	0
26/03/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.34600	0.37000	0
26/03/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.29200	0.27900	0
26/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07300	0.08400	0
26/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.43600	0.41100	0
26/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06500	0.07500	0
26/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.47800	0.45200	0
26/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05800	0.06700	0
26/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.52100	0.49400	0
26/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.00000	0.00140	0
26/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.20500	0.16410	100,000
26/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.00250	0.00490	12,500
26/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03680	0.05770	12,500
26/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08000	0.10470	5,670
26/03/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.10120	0.09810	8,000
26/03/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.10510	0.10520	8,000
26/03/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.07890	0.08450	16,000
26/03/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.03950	0.04340	16,000
26/03/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.75400	8.84400	0
26/03/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.61800	0.65400	0
26/03/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.32000	0.26600	0
26/03/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.59400	0.62800	0
26/03/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.34600	0.29000	0
26/03/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.57000	0.60200	0
26/03/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.37200	0.31400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.35100	0.38300	0
26/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.42200	0.36500	0
26/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.33300	0.36300	0
26/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.45400	0.39500	0
26/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.31600	0.34500	0
26/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.48700	0.42700	0
26/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.09200	0.11000	0
26/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.63800	0.56800	0
26/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.08500	0.10100	0
26/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.68100	0.60900	0
26/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.07800	0.09200	0
26/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.72400	0.65000	0
26/03/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.38010	6.42370	0
26/03/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.30300	0.33400	0
26/03/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.15800	0.14600	0
26/03/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.27400	0.30400	0
26/03/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.17900	0.16600	0
26/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.14100	0.17000	0
26/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.11000	0.09600	0
26/03/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.34300	0.37200	0
26/03/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.25000	0.23600	0
26/03/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.24700	0.27500	0
26/03/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.20200	0.18700	0
26/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.11500	0.14000	0
26/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.13400	0.11600	0
26/03/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.31800	0.34500	0
26/03/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.27500	0.25900	0
26/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.09600	0.11900	0
26/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.16500	0.14500	0
26/03/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.29400	0.32000	0
26/03/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.30100	0.28400	0
26/03/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.24610	1.26610	0
26/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.11750	0.13740	0
26/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00300	0.00340	0
26/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.07530	0.09200	0
26/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01080	0.00800	0
26/03/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.09370	0.10880	0
26/03/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.02430	0.01970	0
26/03/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.10580	0.11980	0
26/03/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.03770	0.03170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04310	0.05570	0
26/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02860	0.02170	0
26/03/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.06520	0.07700	0
26/03/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.04580	0.03790	0
26/03/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08000	0.09130	0
26/03/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.06190	0.05320	0
26/03/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04540	0.05430	0
26/03/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.07600	0.06520	0
26/03/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06070	0.06970	0
26/03/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.09260	0.08160	0
27/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	9.92630	9.91820	0
27/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	0.94900	0.94300	4,850
27/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00900	0.01000	0
27/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.71100	0.70600	0
27/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.02100	0.02300	2,000
27/03/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.66600	0.66100	0
27/03/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.02600	0.02800	20,100
27/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.72900	0.72600	16,000
27/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.08600	0.09000	9,200
27/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.69000	0.68800	0
27/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.09700	0.10200	0
27/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.65200	0.65000	0
27/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.10900	0.11400	0
27/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.61600	0.61400	37,000
27/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12300	0.12800	0
27/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.32200	0.32100	0
27/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.13200	0.13800	14,000
27/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.54900	0.54500	0
27/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.30400	0.30800	0
27/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.52600	0.52300	0
27/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.33100	0.33600	0
27/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.50400	0.50100	0
27/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.35900	0.36400	0
27/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.58200	0.58400	0
27/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.47400	0.48600	0
27/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.56300	0.56500	0
27/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.50500	0.51700	0
27/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.41400	1.46800	200
27/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.56200	0.62400	0
27/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.51000	0.51200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.60200	0.61400	180
27/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.09300	0.09500	10,000
27/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.60300	0.61200	0
27/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.18800	0.18900	2,500
27/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.79500	0.80300	0
27/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.23500	1.29600	0
27/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.83300	0.90200	0
27/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.21500	1.27500	0
27/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.86300	0.93100	0
27/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.19500	1.25500	0
27/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.89300	0.96100	0
27/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.15700	0.15800	2,000
27/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.96400	0.97200	4,000
27/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.04800	0.04900	0
27/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	1.00800	1.01600	0
27/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.04200	0.04300	0
27/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.10200	1.11000	132
27/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13100	0.13300	0
27/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.13800	1.14700	1,500
27/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03700	0.03800	5,000
27/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.19700	1.20500	0
27/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.54300	0.57700	0
27/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.27800	1.32400	0
27/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.53200	0.56600	0
27/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.31700	1.36300	0
27/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.52100	0.55500	0
27/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.35600	1.40200	0
27/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.28000	0.28400	180
27/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.37200	1.38600	0
27/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.80000	1.87200	0
27/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.02400	1.10400	0
27/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.77900	1.85100	0
27/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.05300	1.13300	0
27/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.75800	1.83000	0
27/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.08200	1.16200	0
27/03/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.89550	7.88670	0
27/03/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.43649	0.43597	0
27/03/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.24349	0.25067	0
27/03/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.41256	0.41221	0
27/03/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.26956	0.27691	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.38993	0.38973	0
27/03/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.29693	0.30443	0
27/03/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.47410	0.47131	0
27/03/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.40180	0.40781	0
27/03/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.45474	0.45214	0
27/03/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.43244	0.43864	0
27/03/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.43619	0.43376	0
27/03/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.46389	0.47026	0
27/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.07930	0.08125	0
27/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.68910	0.69815	0
27/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07353	0.07543	0
27/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.73333	0.74233	0
27/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.06829	0.07014	0
27/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.77809	0.78704	0
27/03/2012	£ / R On 14-December-12			Foreign Exchange Future	12.58030	12.53740	0
27/03/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.19600	1.16100	0
27/03/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.02600	0.03000	24,000
27/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.16000	1.12800	0
27/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.08400	0.09200	6,000
27/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.57200	0.55300	0
27/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.10200	0.12200	0
27/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.53600	0.51900	0
27/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.11600	0.13800	0
27/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.50300	0.48700	0
27/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.13300	0.15600	0
27/03/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.71600	0.69800	0
27/03/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.53600	0.56100	0
27/03/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.69500	0.67600	0
27/03/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.56500	0.58900	0
27/03/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.21700	0.21300	24,000
27/03/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.44700	0.48200	0
27/03/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.67400	0.65600	0
27/03/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.59400	0.61900	0
27/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.22100	0.21800	0
27/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.19500	1.23200	0
27/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.21300	0.21100	0
27/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.23700	1.27500	0
27/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.20500	0.20300	0
27/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.27900	1.31700	0
27/03/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09520	0.09550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01163	0.01186	0
27/03/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00073	0.00076	0
27/03/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01318	0.01350	0
27/03/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00138	0.00140	0
27/03/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00498	0.00514	0
27/03/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00408	0.00404	0
27/03/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00684	0.00706	0
27/03/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00504	0.00496	0
27/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00141	0.00151	0
27/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00691	0.00671	0
27/03/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00210	0.00217	0
27/03/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.01120	0.01107	0
27/03/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00360	0.00374	0
27/03/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.01180	0.01164	0
27/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00036	0.00039	0
27/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01586	0.01559	0
27/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00009	0.00010	0
27/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02559	0.02530	0
27/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.88150	10.86840	500
27/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	0.99400	1.00100	0
27/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.05100	0.06800	10,200
27/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.68600	0.68000	0
27/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.03600	0.04000	1,000
27/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.51800	0.51500	0
27/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.06800	0.07500	1,000
27/03/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.48000	0.47800	0
27/03/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.08000	0.08800	5,120
27/03/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.34500	0.34700	5,120
27/03/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.14500	0.15700	0
27/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.21700	0.22200	1,000
27/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.26700	0.28200	0
27/03/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.57500	0.57600	0
27/03/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.38100	0.39200	0
27/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.19900	0.20300	0
27/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.29900	0.31300	0
27/03/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.55100	0.55300	0
27/03/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.40700	0.41900	0
27/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.18200	0.18700	0
27/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.33200	0.34700	0
27/03/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.52900	0.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.43500	0.44700	0
27/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16600	0.17100	0
27/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.36600	0.38100	0
27/03/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.13900	0.14400	15,360
27/03/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.43900	0.45400	0
27/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.28000	0.30500	0
27/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.56300	0.59800	0
27/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.26200	0.28700	0
27/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.59500	0.63000	0
27/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.24500	0.26900	0
27/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.62800	0.66200	0
27/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.61800	0.61800	0
27/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.18000	1.19300	0
27/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.60500	0.60400	0
27/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.21700	1.22900	0
27/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.59200	0.59100	0
27/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.25400	1.26600	0
27/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.09370	9.11520	0
27/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.11300	2.13300	0
27/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26900	0.26800	0
27/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.07000	2.09000	0
27/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27600	0.27500	0
27/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.03200	2.05200	0
27/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28800	0.28700	0
27/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.43300	0.45400	0
27/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04400	0.04100	0
27/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.39400	0.41400	0
27/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05500	0.05100	0
27/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.35600	0.37500	0
27/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06700	0.06200	0
27/03/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.35600	0.37000	0
27/03/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.34600	0.33800	0
27/03/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.33500	0.34900	0
27/03/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.37500	0.36700	0
27/03/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.31600	0.32900	0
27/03/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.40600	0.39700	0
27/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.21400	0.22300	0
27/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.38200	0.36800	0
27/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.19800	0.20700	0
27/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.41600	0.40200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.18300	0.19100	0
27/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.45100	0.43600	0
27/03/2012	CAD/ R On 14-December-12			Foreign Exchange Future	7.90170	7.90780	0
27/03/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.32600	0.33600	0
27/03/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.16800	0.17100	0
27/03/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.29800	0.30800	0
27/03/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.19000	0.19300	0
27/03/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.38700	0.39600	0
27/03/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.23900	0.24200	0
27/03/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.27200	0.28200	0
27/03/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.21400	0.21700	0
27/03/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.36200	0.37000	0
27/03/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.26400	0.26600	0
27/03/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.33800	0.34600	0
27/03/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.29000	0.29200	0
27/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.06800	0.07300	0
27/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.43800	0.43600	0
27/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06000	0.06500	0
27/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.48000	0.47800	0
27/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05300	0.05800	0
27/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.52300	0.52100	0
27/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.00000	0.00000	0
27/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.20240	0.20500	100,000
27/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.00250	0.00250	12,500
27/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.03710	0.03680	12,500
27/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.08180	0.08000	5,670
27/03/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.10400	0.10120	8,000
27/03/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.10440	0.10510	8,000
27/03/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.07420	0.07890	16,000
27/03/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.03620	0.03950	16,000
27/03/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.75540	8.75400	0
27/03/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.61200	0.61800	0
27/03/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.31200	0.32000	0
27/03/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.58700	0.59400	0
27/03/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.33700	0.34600	0
27/03/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.56400	0.57000	0
27/03/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.36400	0.37200	0
27/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.34100	0.35100	0
27/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.41100	0.42200	0
27/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.32300	0.33300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.44300	0.45400	0
27/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.30700	0.31600	0
27/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.47700	0.48700	0
27/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.08300	0.09200	0
27/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.62800	0.63800	0
27/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.07600	0.08500	0
27/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.67100	0.68100	0
27/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.06900	0.07800	0
27/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.71400	0.72400	0
27/03/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.38110	6.38010	0
27/03/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.30200	0.30300	0
27/03/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.15800	0.15800	0
27/03/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.27400	0.27400	0
27/03/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.18000	0.17900	0
27/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.13600	0.14100	0
27/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.10600	0.11000	0
27/03/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.34200	0.34300	0
27/03/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.24800	0.25000	0
27/03/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.24700	0.24700	0
27/03/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.20300	0.20200	0
27/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.11400	0.11500	0
27/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.13400	0.13400	0
27/03/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.31700	0.31800	0
27/03/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.27300	0.27500	0
27/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.09500	0.09600	0
27/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.16500	0.16500	0
27/03/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.29300	0.29400	0
27/03/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.29900	0.30100	0
27/03/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.24800	1.24610	0
27/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.11970	0.11750	0
27/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00270	0.00300	0
27/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.07700	0.07530	0
27/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01000	0.01080	0
27/03/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.09440	0.09370	0
27/03/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.02300	0.02430	0
27/03/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.10610	0.10580	0
27/03/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.03610	0.03770	0
27/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.04400	0.04310	0
27/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02700	0.02860	0
27/03/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.06550	0.06520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.04410	0.04580	0
27/03/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08010	0.08000	0
27/03/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.06010	0.06190	0
27/03/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.04550	0.04540	0
27/03/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.07410	0.07600	0
27/03/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06070	0.06070	0
27/03/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.09070	0.09260	0
28/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.01680	9.92630	0
28/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.03800	0.94900	4,850
28/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00700	0.00900	0
28/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.79500	0.71100	0
28/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.01400	0.02100	2,000
28/03/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.74900	0.66600	0
28/03/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.01800	0.02600	20,100
28/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.80300	0.72900	16,000
28/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.06800	0.08600	9,200
28/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.76300	0.69000	0
28/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.07800	0.09700	0
28/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.72300	0.65200	0
28/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.08800	0.10900	0
28/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.68500	0.61600	37,000
28/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.10000	0.12300	0
28/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.37800	0.32200	0
28/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.09700	0.13200	14,000
28/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.59400	0.54900	0
28/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.25600	0.30400	0
28/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.56900	0.52600	0
28/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.28100	0.33100	0
28/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.54600	0.50400	0
28/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.30800	0.35900	0
28/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.62600	0.58200	0
28/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.42400	0.47400	0
28/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.60600	0.56300	0
28/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.45400	0.50500	0
28/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46600	1.41400	200
28/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.52300	0.56200	0
28/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.55000	0.51000	0
28/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.54800	0.60200	180
28/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.10700	0.09300	10,000
28/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.52600	0.60300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.20600	0.18800	2,500
28/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.72100	0.79500	0
28/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.27800	1.23500	0
28/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.78500	0.83300	0
28/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.26000	1.21500	0
28/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.81700	0.86300	0
28/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.23900	1.19500	0
28/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.84600	0.89300	0
28/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.17000	0.15700	2,000
28/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.88500	0.96400	4,000
28/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05400	0.04800	0
28/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.92300	1.00800	0
28/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.04700	0.04200	0
28/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.01600	1.10200	132
28/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.14200	0.13100	0
28/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.05700	1.13800	1,500
28/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04100	0.03700	5,000
28/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.11000	1.19700	0
28/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.57300	0.54300	0
28/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.21200	1.27800	0
28/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.56100	0.53200	0
28/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.25000	1.31700	0
28/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.55000	0.52100	0
28/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.28900	1.35600	0
28/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.30000	0.28000	180
28/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.29800	1.37200	0
28/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.84800	1.80000	0
28/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.98100	1.02400	0
28/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.82600	1.77900	0
28/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.00900	1.05300	0
28/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.80500	1.75800	0
28/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.03800	1.08200	0
28/03/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.98850	7.89550	0
28/03/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.48463	0.43649	0
28/03/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.19983	0.24349	0
28/03/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.45823	0.41256	0
28/03/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.22343	0.26956	0
28/03/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.43320	0.38993	0
28/03/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.24840	0.29693	0
28/03/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.51278	0.47410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.34748	0.40180	0
28/03/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.49164	0.45474	0
28/03/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.37634	0.43244	0
28/03/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.47151	0.43619	0
28/03/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.40621	0.46389	0
28/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.09098	0.07930	0
28/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.61038	0.68910	0
28/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.08411	0.07353	0
28/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.65351	0.73333	0
28/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.07788	0.06829	0
28/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.69728	0.77809	0
28/03/2012	£ / R On 14-December-12			Foreign Exchange Future	12.64070	12.58030	0
28/03/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.25300	1.19600	0
28/03/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.02600	0.02600	24,000
28/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.21000	1.16000	0
28/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.07500	0.08400	6,000
28/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.62000	0.57200	0
28/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.09300	0.10200	0
28/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.58400	0.53600	0
28/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.10700	0.11600	0
28/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.54900	0.50300	0
28/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.12200	0.13300	0
28/03/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.74600	0.71600	0
28/03/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.50600	0.53600	0
28/03/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.72400	0.69500	0
28/03/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.53400	0.56500	0
28/03/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.24300	0.21700	24,000
28/03/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.41600	0.44700	0
28/03/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.70300	0.67400	0
28/03/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.56300	0.59400	0
28/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.24000	0.22100	0
28/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.15500	1.19500	0
28/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.23100	0.21300	0
28/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.19600	1.23700	0
28/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.22300	0.20500	0
28/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.23800	1.27900	0
28/03/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09670	0.09520	0
28/03/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01284	0.01163	0
28/03/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00054	0.00073	0
28/03/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01441	0.01318	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00111	0.00138	0
28/03/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00563	0.00498	0
28/03/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00333	0.00408	0
28/03/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00759	0.00684	0
28/03/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00429	0.00504	0
28/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00174	0.00141	0
28/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00584	0.00691	0
28/03/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00233	0.00210	0
28/03/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.01003	0.01120	0
28/03/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00398	0.00360	0
28/03/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.01068	0.01180	0
28/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00043	0.00036	0
28/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01453	0.01586	0
28/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00012	0.00009	0
28/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02422	0.02559	0
28/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.97670	10.88150	500
28/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.08900	0.99400	0
28/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.05400	0.05100	10,200
28/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.77000	0.68600	0
28/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.02900	0.03600	1,000
28/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.59400	0.51800	0
28/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.05300	0.06800	1,000
28/03/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.55200	0.48000	0
28/03/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.06100	0.08000	5,120
28/03/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.40600	0.34500	5,120
28/03/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.11500	0.14500	0
28/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.26000	0.21700	1,000
28/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.21900	0.26700	0
28/03/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.62700	0.57500	0
28/03/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.33900	0.38100	0
28/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.23600	0.19900	0
28/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.24500	0.29900	0
28/03/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.60200	0.55100	0
28/03/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.36400	0.40700	0
28/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.21600	0.18200	0
28/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.27500	0.33200	0
28/03/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.57800	0.52900	0
28/03/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.39000	0.43500	0
28/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.19800	0.16600	0
28/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.30700	0.36600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.16600	0.13900	15,360
28/03/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.37500	0.43900	0
28/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.31900	0.28000	0
28/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.50900	0.56300	0
28/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.32700	0.26200	0
28/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.56700	0.59500	0
28/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.30800	0.24500	0
28/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.59800	0.62800	0
28/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.64400	0.61800	0
28/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.11000	1.18000	0
28/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.63000	0.60500	0
28/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.14600	1.21700	0
28/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.61700	0.59200	0
28/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.18300	1.25400	0
28/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.11070	9.09370	0
28/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.12600	2.11300	0
28/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26500	0.26900	0
28/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.08300	2.07000	0
28/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27200	0.27600	0
28/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.04400	2.03200	0
28/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28300	0.28800	0
28/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.43700	0.43300	0
28/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04100	0.04400	0
28/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.39700	0.39400	0
28/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05100	0.05500	0
28/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.35800	0.35600	0
28/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06200	0.06700	0
28/03/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.35400	0.35600	0
28/03/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.33600	0.34600	0
28/03/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.33300	0.33500	0
28/03/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.36500	0.37500	0
28/03/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.31300	0.31600	0
28/03/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.39500	0.40600	0
28/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.21100	0.21400	0
28/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.37200	0.38200	0
28/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.19500	0.19800	0
28/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.40600	0.41600	0
28/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.18000	0.18300	0
28/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.44100	0.45100	0
28/03/2012	CAD/ R On 14-December-12			Foreign Exchange Future	7.96620	7.90170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.36200	0.32600	0
28/03/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.14000	0.16800	0
28/03/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.33300	0.29800	0
28/03/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.16100	0.19000	0
28/03/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.42200	0.38700	0
28/03/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.20900	0.23900	0
28/03/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.30500	0.27200	0
28/03/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.18300	0.21400	0
28/03/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.39500	0.36200	0
28/03/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.23200	0.26400	0
28/03/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.36900	0.33800	0
28/03/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.25600	0.29000	0
28/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.08100	0.06800	0
28/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.38800	0.43800	0
28/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.07200	0.06000	0
28/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.42900	0.48000	0
28/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.06400	0.05300	0
28/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.47100	0.52300	0
28/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.00000	0.00000	0
28/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.16930	0.20240	100,000
28/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.00000	0.00250	12,500
28/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.04800	0.03710	12,500
28/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.09850	0.08180	5,670
28/03/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.10160	0.10400	8,000
28/03/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.10550	0.10440	8,000
28/03/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.07780	0.07420	16,000
28/03/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.03890	0.03620	16,000
28/03/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.83760	8.75540	0
28/03/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.65500	0.61200	0
28/03/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.27300	0.31200	0
28/03/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.62800	0.58700	0
28/03/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.29600	0.33700	0
28/03/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.60300	0.56400	0
28/03/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.32100	0.36400	0
28/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.37700	0.34100	0
28/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.36600	0.41100	0
28/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.35800	0.32300	0
28/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.39700	0.44300	0
28/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.33900	0.30700	0
28/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.42800	0.47700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.10300	0.08300	0
28/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.56900	0.62800	0
28/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.09400	0.07600	0
28/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.61000	0.67100	0
28/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.08600	0.06900	0
28/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.65200	0.71400	0
28/03/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.42280	6.38110	0
28/03/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.32800	0.30200	0
28/03/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.14200	0.15800	0
28/03/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.29700	0.27400	0
28/03/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.16100	0.18000	0
28/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.16100	0.13600	0
28/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.09000	0.10600	0
28/03/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.36600	0.34200	0
28/03/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.23100	0.24800	0
28/03/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.26900	0.24700	0
28/03/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.18300	0.20300	0
28/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.13200	0.11400	0
28/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.11100	0.13400	0
28/03/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.34000	0.31700	0
28/03/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.25500	0.27300	0
28/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.11000	0.09500	0
28/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.13900	0.16500	0
28/03/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31400	0.29300	0
28/03/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.27900	0.29900	0
28/03/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.26360	1.24800	0
28/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13500	0.11970	0
28/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00290	0.00270	0
28/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.08920	0.07700	0
28/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00710	0.01000	0
28/03/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.10560	0.09440	0
28/03/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01860	0.02300	0
28/03/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.11650	0.10610	0
28/03/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.03090	0.03610	0
28/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05270	0.04400	0
28/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02060	0.02700	0
28/03/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.07380	0.06550	0
28/03/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.03680	0.04410	0
28/03/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08830	0.08010	0
28/03/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.05270	0.06010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05140	0.04550	0
28/03/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.06440	0.07410	0
28/03/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06700	0.06070	0
28/03/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.08140	0.09070	0
29/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.08230	10.01680	0
29/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.09900	1.03800	4,850
29/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00500	0.00700	0
29/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.85600	0.79500	0
29/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.01200	0.01400	2,000
29/03/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.80800	0.74900	0
29/03/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.01400	0.01800	20,100
29/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.85700	0.80300	16,000
29/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.05900	0.06800	9,200
29/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.81600	0.76300	0
29/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.06800	0.07800	0
29/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.77500	0.72300	0
29/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.07700	0.08800	0
29/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.73500	0.68500	37,000
29/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.08700	0.10000	0
29/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.42200	0.37800	0
29/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.07800	0.09700	14,000
29/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.63500	0.59400	0
29/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.23300	0.25600	0
29/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.60900	0.56900	0
29/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.25700	0.28100	0
29/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.58300	0.54600	0
29/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.28100	0.30800	0
29/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.65900	0.62600	0
29/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.39300	0.42400	0
29/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.63800	0.60600	0
29/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.42200	0.45400	0
29/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.51400	1.46600	200
29/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.50600	0.52300	0
29/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.57900	0.55000	0
29/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.51300	0.54800	180
29/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.12000	0.10700	10,000
29/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.47600	0.52600	0
29/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.22200	0.20600	2,500
29/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.67400	0.72100	0
29/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.31600	1.27800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.75800	0.78500	0
29/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.29700	1.26000	0
29/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.78900	0.81700	0
29/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.27900	1.23900	0
29/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.82100	0.84600	0
29/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.18400	0.17000	2,000
29/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.83600	0.88500	4,000
29/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06000	0.05400	0
29/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.86600	0.92300	0
29/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.05200	0.04700	0
29/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.95800	1.01600	132
29/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.15300	0.14200	0
29/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.00500	1.05700	1,500
29/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.04500	0.04100	5,000
29/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.05100	1.11000	0
29/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.59900	0.57300	0
29/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.17400	1.21200	0
29/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.58700	0.56100	0
29/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.21200	1.25000	0
29/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.57500	0.55000	0
29/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.25000	1.28900	0
29/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.31500	0.30000	180
29/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.24900	1.29800	0
29/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.89800	1.84800	0
29/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.96600	0.98100	0
29/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.87600	1.82600	0
29/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.99400	1.00900	0
29/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.85400	1.80500	0
29/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.02200	1.03800	0
29/03/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.05170	7.98850	0
29/03/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.52329	0.48463	0
29/03/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.17539	0.19983	0
29/03/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.49518	0.45823	0
29/03/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.19728	0.22343	0
29/03/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.46846	0.43320	0
29/03/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.22056	0.24840	0
29/03/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.54856	0.51278	0
29/03/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.32006	0.34748	0
29/03/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.52608	0.49164	0
29/03/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.34758	0.37634	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.50464	0.47151	0
29/03/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.37614	0.40621	0
29/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.10155	0.09098	0
29/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.55795	0.61038	0
29/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.09373	0.08411	0
29/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.60013	0.65351	0
29/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.08663	0.07788	0
29/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.64303	0.69728	0
29/03/2012	£ / R On 14-December-12			Foreign Exchange Future	12.77950	12.64070	0
29/03/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.38500	1.25300	0
29/03/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.02100	0.02600	24,000
29/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.33100	1.21000	0
29/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.05800	0.07500	6,000
29/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.72900	0.62000	0
29/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.06500	0.09300	0
29/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.68500	0.58400	0
29/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.07100	0.10700	0
29/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.64700	0.54900	0
29/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.08300	0.12200	0
29/03/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.81700	0.74600	0
29/03/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.43800	0.50600	0
29/03/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.79300	0.72400	0
29/03/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.46400	0.53400	0
29/03/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.29500	0.24300	24,000
29/03/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.33100	0.41600	0
29/03/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.76900	0.70300	0
29/03/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.49000	0.56300	0
29/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.27700	0.24000	0
29/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.05400	1.15500	0
29/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.26700	0.23100	0
29/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.09400	1.19600	0
29/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.25800	0.22300	0
29/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.13500	1.23800	0
29/03/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09820	0.09670	0
29/03/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01419	0.01284	0
29/03/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00039	0.00054	0
29/03/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01571	0.01441	0
29/03/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00091	0.00111	0
29/03/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00655	0.00563	0
29/03/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00275	0.00333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00850	0.00759	0
29/03/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00370	0.00429	0
29/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00223	0.00174	0
29/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00483	0.00584	0
29/03/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00272	0.00233	0
29/03/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00892	0.01003	0
29/03/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00447	0.00398	0
29/03/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00967	0.01068	0
29/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00056	0.00043	0
29/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01316	0.01453	0
29/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00015	0.00012	0
29/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02275	0.02422	0
29/03/2012	€ / R On 13-December-13			Foreign Exchange Future	11.05570	10.97670	500
29/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.15500	1.08900	0
29/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.04500	0.05400	10,200
29/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.83600	0.77000	0
29/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.02100	0.02900	1,000
29/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.65400	0.59400	0
29/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.03900	0.05300	1,000
29/03/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.61100	0.55200	0
29/03/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.04600	0.06100	5,120
29/03/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.45400	0.40600	5,120
29/03/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.08900	0.11500	0
29/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.29700	0.26000	1,000
29/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.18200	0.21900	0
29/03/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.67100	0.62700	0
29/03/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.30800	0.33900	0
29/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.27100	0.23600	0
29/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.20600	0.24500	0
29/03/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.64500	0.60200	0
29/03/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.33200	0.36400	0
29/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.24600	0.21600	0
29/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.23100	0.27500	0
29/03/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.62000	0.57800	0
29/03/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.35700	0.39000	0
29/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.22600	0.19800	0
29/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.26100	0.30700	0
29/03/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.19000	0.16600	15,360
29/03/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.32500	0.37500	0
29/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.35200	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.46800	0.50900	0
29/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.35900	0.32700	0
29/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52500	0.56700	0
29/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.33900	0.30800	0
29/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.55500	0.59800	0
29/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.67700	0.64400	0
29/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.06400	1.11000	0
29/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.66300	0.63000	0
29/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.10000	1.14600	0
29/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.64800	0.61700	0
29/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.13500	1.18300	0
29/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.16330	9.11070	0
29/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.17300	2.12600	0
29/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26000	0.26500	0
29/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.13000	2.08300	0
29/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26700	0.27200	0
29/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.09100	2.04400	0
29/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27800	0.28300	0
29/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.46200	0.43700	0
29/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.03500	0.04100	0
29/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.42100	0.39700	0
29/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.04400	0.05100	0
29/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.38100	0.35800	0
29/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.05400	0.06200	0
29/03/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.37100	0.35400	0
29/03/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.31800	0.33600	0
29/03/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.34800	0.33300	0
29/03/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.34500	0.36500	0
29/03/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.32700	0.31300	0
29/03/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.37400	0.39500	0
29/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.22300	0.21100	0
29/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.35100	0.37200	0
29/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.20600	0.19500	0
29/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.38400	0.40600	0
29/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.19100	0.18000	0
29/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.41900	0.44100	0
29/03/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.01290	7.96620	0
29/03/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.39300	0.36200	0
29/03/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.12500	0.14000	0
29/03/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.36200	0.33300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.14400	0.16100	0
29/03/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.45000	0.42200	0
29/03/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.19100	0.20900	0
29/03/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.33200	0.30500	0
29/03/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.16400	0.18300	0
29/03/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.42200	0.39500	0
29/03/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.21300	0.23200	0
29/03/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.39500	0.36900	0
29/03/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.23600	0.25600	0
29/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.09000	0.08100	0
29/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.35100	0.38800	0
29/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.08000	0.07200	0
29/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.39100	0.42900	0
29/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.07100	0.06400	0
29/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.43200	0.47100	0
29/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.00000	0.00000	0
29/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.14540	0.16930	100,000
29/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.00000	0.00000	12,500
29/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.05890	0.04800	12,500
29/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.11200	0.09850	5,670
29/03/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.14850	0.10160	8,000
29/03/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.05540	0.10550	8,000
29/03/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.08670	0.07780	16,000
29/03/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.02240	0.03890	16,000
29/03/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.90780	8.83760	0
29/03/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.69700	0.65500	0
29/03/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.24500	0.27300	0
29/03/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.67000	0.62800	0
29/03/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.26800	0.29600	0
29/03/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.64400	0.60300	0
29/03/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.29200	0.32100	0
29/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.41200	0.37700	0
29/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.33100	0.36600	0
29/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.39100	0.35800	0
29/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.36000	0.39700	0
29/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.37100	0.33900	0
29/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.39000	0.42800	0
29/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.11900	0.10300	0
29/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.51500	0.56900	0
29/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.10900	0.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.55500	0.61000	0
29/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.10000	0.08600	0
29/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.59600	0.65200	0
29/03/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.45090	6.42280	0
29/03/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.34700	0.32800	0
29/03/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.13300	0.14200	0
29/03/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.31600	0.29700	0
29/03/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.15200	0.16100	0
29/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.18000	0.16100	0
29/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.08100	0.09000	0
29/03/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.38400	0.36600	0
29/03/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.22000	0.23100	0
29/03/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.28700	0.26900	0
29/03/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.17300	0.18300	0
29/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.15000	0.13200	0
29/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.10100	0.11100	0
29/03/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.35700	0.34000	0
29/03/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.24300	0.25500	0
29/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.12200	0.11000	0
29/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.12300	0.13900	0
29/03/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.33100	0.31400	0
29/03/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.26700	0.27900	0
29/03/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.27400	1.26360	0
29/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.14450	0.13500	0
29/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00240	0.00290	0
29/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.09780	0.08920	0
29/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00570	0.00710	0
29/03/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.11350	0.10560	0
29/03/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01640	0.01860	0
29/03/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.12400	0.11650	0
29/03/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.02800	0.03090	0
29/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05930	0.05270	0
29/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.01720	0.02060	0
29/03/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.08000	0.07380	0
29/03/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.03290	0.03680	0
29/03/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.09410	0.08830	0
29/03/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.04810	0.05270	0
29/03/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05590	0.05140	0
29/03/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.05880	0.06440	0
29/03/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.07160	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.07560	0.08140	0
30/03/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.00200	10.08230	0
30/03/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.01800	1.09900	4,850
30/03/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00600	0.00500	0
30/03/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	0.77600	0.85600	0
30/03/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.01400	0.01200	2,000
30/03/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	0.72900	0.80800	0
30/03/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.01700	0.01400	20,100
30/03/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.78500	0.85700	16,000
30/03/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.07000	0.05900	9,200
30/03/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.74400	0.81600	0
30/03/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.07900	0.06800	0
30/03/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.70500	0.77500	0
30/03/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.09000	0.07700	0
30/03/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.66700	0.73500	37,000
30/03/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.10200	0.08700	0
30/03/2012	\$ / R On 18-June-12	7.50	C	Foreign Exchange Future	0.36400	0.42200	0
30/03/2012	\$ / R On 18-June-12	7.50	P	Foreign Exchange Future	0.10200	0.07800	14,000
30/03/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.58700	0.63500	0
30/03/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.27000	0.23300	0
30/03/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.56200	0.60900	0
30/03/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.29500	0.25700	0
30/03/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.53900	0.58300	0
30/03/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.32200	0.28100	0
30/03/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.61700	0.65900	0
30/03/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.43800	0.39300	0
30/03/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.59700	0.63800	0
30/03/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.46800	0.42200	0
30/03/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46300	1.51400	200
30/03/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.53500	0.50600	0
30/03/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.54100	0.57900	0
30/03/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.56200	0.51300	180
30/03/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.10200	0.12000	10,000
30/03/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.54000	0.47600	0
30/03/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.20100	0.22200	2,500
30/03/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.73600	0.67400	0
30/03/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.28100	1.31600	0
30/03/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.80300	0.75800	0
30/03/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.26000	1.29700	0
30/03/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.83200	0.78900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.24000	1.27900	0
30/03/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.86200	0.82100	0
30/03/2012	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.16600	0.18400	2,000
30/03/2012	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.90100	0.83600	4,000
30/03/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05100	0.06000	0
30/03/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.93900	0.86600	0
30/03/2012	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.04400	0.05200	0
30/03/2012	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	1.03200	0.95800	132
30/03/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.13800	0.15300	0
30/03/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	1.07300	1.00500	1,500
30/03/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03900	0.04500	5,000
30/03/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	1.12700	1.05100	0
30/03/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.57200	0.59900	0
30/03/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.23400	1.17400	0
30/03/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.56100	0.58700	0
30/03/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.27300	1.21200	0
30/03/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.54900	0.57500	0
30/03/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.31100	1.25000	0
30/03/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.29600	0.31500	180
30/03/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.31700	1.24900	0
30/03/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.85100	1.89800	0
30/03/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.99900	0.96600	0
30/03/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.83000	1.87600	0
30/03/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.02800	0.99400	0
30/03/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.80800	1.85400	0
30/03/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.05600	1.02200	0
30/03/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	7.96710	8.05170	0
30/03/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.47372	0.52329	0
30/03/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.20862	0.17539	0
30/03/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.44784	0.49518	0
30/03/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.23274	0.19728	0
30/03/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.42331	0.46846	0
30/03/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.25821	0.22056	0
30/03/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.50686	0.54856	0
30/03/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.36296	0.32006	0
30/03/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.48610	0.52608	0
30/03/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.39220	0.34758	0
30/03/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.46632	0.50464	0
30/03/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.42242	0.37614	0
30/03/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.08649	0.10155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.62479	0.55795	0
30/03/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.07988	0.09373	0
30/03/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.66818	0.60013	0
30/03/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.07389	0.08663	0
30/03/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.71219	0.64303	0
30/03/2012	£ / R On 14-December-12			Foreign Exchange Future	12.70550	12.77950	0
30/03/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.31600	1.38500	0
30/03/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.02300	0.02100	24,000
30/03/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.26900	1.33100	0
30/03/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.06800	0.05800	6,000
30/03/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.67200	0.72900	0
30/03/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.07900	0.06500	0
30/03/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.63500	0.68500	0
30/03/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.09200	0.07100	0
30/03/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.59800	0.64700	0
30/03/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.10500	0.08300	0
30/03/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	0.77800	0.81700	0
30/03/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.47300	0.43800	0
30/03/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	0.75500	0.79300	0
30/03/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.50000	0.46400	0
30/03/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.26900	0.29500	24,000
30/03/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.37600	0.33100	0
30/03/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	0.73200	0.76900	0
30/03/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.52700	0.49000	0
30/03/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.25700	0.27700	0
30/03/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.10600	1.05400	0
30/03/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.24800	0.26700	0
30/03/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.14700	1.09400	0
30/03/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.23900	0.25800	0
30/03/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.18800	1.13500	0
30/03/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.09720	0.09820	0
30/03/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.01328	0.01419	0
30/03/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00048	0.00039	0
30/03/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.01484	0.01571	0
30/03/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00104	0.00091	0
30/03/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.00597	0.00655	0
30/03/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00317	0.00275	0
30/03/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.00792	0.00850	0
30/03/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00412	0.00370	0
30/03/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00195	0.00223	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00555	0.00483	0
30/03/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00248	0.00272	0
30/03/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00968	0.00892	0
30/03/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00417	0.00447	0
30/03/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.01037	0.00967	0
30/03/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00049	0.00056	0
30/03/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.01409	0.01316	0
30/03/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00013	0.00015	0
30/03/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.02373	0.02275	0
30/03/2012	€ / R On 13-December-13			Foreign Exchange Future	10.97470	11.05570	500
30/03/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.08700	1.15500	0
30/03/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.05300	0.04500	10,200
30/03/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.76800	0.83600	0
30/03/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.02900	0.02100	1,000
30/03/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.59200	0.65400	0
30/03/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.05300	0.03900	1,000
30/03/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.55000	0.61100	0
30/03/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.06100	0.04600	5,120
30/03/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.40600	0.45400	5,120
30/03/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.11700	0.08900	0
30/03/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.26200	0.29700	1,000
30/03/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.22300	0.18200	0
30/03/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.63200	0.67100	0
30/03/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.34700	0.30800	0
30/03/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.23900	0.27100	0
30/03/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.25000	0.20600	0
30/03/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.60800	0.64500	0
30/03/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.37300	0.33200	0
30/03/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.21900	0.24600	0
30/03/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.28000	0.23100	0
30/03/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.58400	0.62000	0
30/03/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.39900	0.35700	0
30/03/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.20100	0.22600	0
30/03/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.31200	0.26100	0
30/03/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.16900	0.19000	15,360
30/03/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.38000	0.32500	0
30/03/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.34400	0.35200	0
30/03/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.53600	0.46800	0
30/03/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.32400	0.35900	0
30/03/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.56600	0.52500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.30500	0.33900	0
30/03/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.59700	0.55500	0
30/03/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.65800	0.67700	0
30/03/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.12600	1.06400	0
30/03/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.64400	0.66300	0
30/03/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.16200	1.10000	0
30/03/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.63000	0.64800	0
30/03/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.19800	1.13500	0
30/03/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.12130	9.16330	0
30/03/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.13300	2.17300	0
30/03/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26200	0.26000	0
30/03/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.09000	2.13000	0
30/03/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26900	0.26700	0
30/03/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.05100	2.09100	0
30/03/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28000	0.27800	0
30/03/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.41600	0.46200	0
30/03/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.04300	0.03500	0
30/03/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.37700	0.42100	0
30/03/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.05400	0.04400	0
30/03/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.33900	0.38100	0
30/03/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.06600	0.05400	0
30/03/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.34300	0.37100	0
30/03/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.34300	0.31800	0
30/03/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.32300	0.34800	0
30/03/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.37300	0.34500	0
30/03/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.30400	0.32700	0
30/03/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.40400	0.37400	0
30/03/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.20300	0.22300	0
30/03/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.38500	0.35100	0
30/03/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.18700	0.20600	0
30/03/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.41900	0.38400	0
30/03/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.17300	0.19100	0
30/03/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.45500	0.41900	0
30/03/2012	CAD/ R On 14-December-12			Foreign Exchange Future	7.92570	8.01290	0
30/03/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.33800	0.39300	0
30/03/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.15600	0.12500	0
30/03/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.31000	0.36200	0
30/03/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.17800	0.14400	0
30/03/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.39800	0.45000	0
30/03/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.22600	0.19100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.28400	0.33200	0
30/03/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.20200	0.16400	0
30/03/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.37200	0.42200	0
30/03/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.25000	0.21300	0
30/03/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.34800	0.39500	0
30/03/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.27600	0.23600	0
30/03/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.07000	0.09000	0
30/03/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.41600	0.35100	0
30/03/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.06200	0.08000	0
30/03/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.45800	0.39100	0
30/03/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.05500	0.07100	0
30/03/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.50100	0.43200	0
30/03/2012	CF CANDO CAAN On 30-March-12			Can-Do Future	0.00000	0.00000	0
30/03/2012	CF CANDO CAAO On 30-March-12			Can-Do Future	0.17640	0.14540	0
30/03/2012	CF CANDO CAAX On 30-March-12			Can-Do Future	0.00000	0.00000	0
30/03/2012	CF CANDO CAAY On 30-April-12			Can-Do Future	0.04330	0.05890	12,500
30/03/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.09190	0.11200	5,670
30/03/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.17240	0.14850	8,000
30/03/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.03100	0.05540	8,000
30/03/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.11500	0.08670	16,000
30/03/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.01670	0.02240	16,000
30/03/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.84930	8.90780	0
30/03/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.65700	0.69700	0
30/03/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.26300	0.24500	0
30/03/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.63000	0.67000	0
30/03/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.28600	0.26800	0
30/03/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.60500	0.64400	0
30/03/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.31100	0.29200	0
30/03/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.37900	0.41200	0
30/03/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.35500	0.33100	0
30/03/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.35900	0.39100	0
30/03/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.38500	0.36000	0
30/03/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.34000	0.37100	0
30/03/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.41600	0.39000	0
30/03/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.10300	0.11900	0
30/03/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.55600	0.51500	0
30/03/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.09400	0.10900	0
30/03/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.59700	0.55500	0
30/03/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.08600	0.10000	0
30/03/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.63900	0.59600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.42870	6.45090	0
30/03/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.32800	0.34700	0
30/03/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.13500	0.13300	0
30/03/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.29800	0.31600	0
30/03/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.15500	0.15200	0
30/03/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.16400	0.18000	0
30/03/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.08600	0.08100	0
30/03/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.36800	0.38400	0
30/03/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.22700	0.22000	0
30/03/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.27000	0.28700	0
30/03/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.17700	0.17300	0
30/03/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.13400	0.15000	0
30/03/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.10600	0.10100	0
30/03/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.34100	0.35700	0
30/03/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.25000	0.24300	0
30/03/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.11200	0.12200	0
30/03/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.13400	0.12300	0
30/03/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31500	0.33100	0
30/03/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.27400	0.26700	0
30/03/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.26190	1.27400	0
30/03/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.13340	0.14450	0
30/03/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00290	0.00240	0
30/03/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.08790	0.09780	0
30/03/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00740	0.00570	0
30/03/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.10420	0.11350	0
30/03/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.01900	0.01640	0
30/03/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.11540	0.12400	0
30/03/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.03150	0.02800	0
30/03/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.05200	0.05930	0
30/03/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02150	0.01720	0
30/03/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.07310	0.08000	0
30/03/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.03790	0.03290	0
30/03/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.08750	0.09410	0
30/03/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.05360	0.04810	0
30/03/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.05090	0.05590	0
30/03/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.06570	0.05880	0
30/03/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.06650	0.07160	0
30/03/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.08260	0.07560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Futures Open Interest							478,175.00
Options Open Interest							293,234.00
Total							771,409.00