



Currency Futures & Options Weekly Statistics

From: 28/05/2012 To: 01/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.66660	10.70500	0
28/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.61500	1.65400	4,850
28/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.36500	1.40400	0
28/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
28/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.31500	1.35400	0
28/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
28/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.34000	1.38000	16,000
28/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01500	0.01500	9,200
28/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.29200	1.33200	0
28/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01700	0.01700	0
28/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.24400	1.28400	0
28/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01900	0.01900	0
28/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.19700	1.23700	37,000
28/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.02200	0.02200	0
28/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.10200	1.14300	0
28/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02700	0.02800	8,000
28/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.00900	1.05000	0
28/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03400	0.03500	246
28/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.02300	1.06400	0
28/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.09600	0.09700	0
28/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.98200	1.02300	0
28/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.10500	0.10600	0
28/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.94400	0.98200	0
28/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.11700	0.11500	0
28/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.57200	0.61200	0
28/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00700	0.00800	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.98300	1.01700	0
28/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.20100	0.19300	0
28/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.95100	0.98500	0
28/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.21900	0.21100	0
28/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.99400	2.00200	200
28/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.40200	0.37100	0
28/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.86200	0.89300	0
28/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.28000	0.26900	180
28/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.23600	0.27200	10,000
28/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.07100	0.06800	0
28/05/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.45600	0.48700	0
28/05/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.23100	0.22200	5,000
28/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.60200	0.63200	0
28/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.32500	0.31500	6,000
28/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.38500	0.41500	2,500
28/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.31000	0.30000	0
28/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.75100	1.75200	0
28/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.60900	0.57100	0
28/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.72600	1.72700	0
28/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.63400	0.59600	0
28/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.70300	1.70300	0
28/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.66100	0.62200	0
28/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.47800	0.50500	6,000
28/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.50100	0.48800	0
28/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.06500	0.08500	0
28/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.35000	0.33100	0
28/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.26500	0.28900	27,100
28/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.54000	0.52400	0
28/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.25200	0.27500	0
28/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.57700	0.56000	1,500
28/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03800	0.05200	5,000
28/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.52300	0.49800	0
28/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.87000	0.88200	0
28/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.91000	0.88000	0
28/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.85300	0.86500	0
28/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.94300	0.91300	0
28/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.84500	0.85700	0
28/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.95700	0.92700	0
28/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.83600	0.84800	0
28/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.97600	0.94600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.47100	0.49300	180
28/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.88900	0.86900	0
28/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.38200	2.38400	0
28/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.86500	0.82900	0
28/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.36000	2.36200	0
28/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.89300	0.85700	0
28/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.33900	2.34100	0
28/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.92200	0.88600	0
28/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.57730	8.61720	2
28/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.91751	0.95909	0
28/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.04241	0.04459	0
28/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.87468	0.91448	0
28/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.04958	0.04998	0
28/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.83273	0.87233	0
28/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.05763	0.05783	0
28/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.88975	0.92722	0
28/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.13565	0.13322	0
28/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.85408	0.89123	0
28/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.14998	0.14723	0
28/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.81936	0.85616	0
28/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.16526	0.16216	0
28/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.17759	0.21121	0
28/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.11279	0.10731	0
28/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.15288	0.18504	0
28/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.13808	0.13114	0
28/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.13271	0.16150	0
28/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.16791	0.15760	0
28/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.44980	13.46480	0
28/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.02700	2.04200	0
28/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
28/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.97000	1.98500	0
28/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02600	0.02600	6,000
28/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.33200	1.34700	0
28/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00500	0.00500	0
28/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.28300	1.29800	0
28/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00600	0.00600	0
28/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.23300	1.24900	0
28/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00600	0.00700	0
28/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.23600	1.25200	0
28/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.18700	0.18800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.20100	1.21700	0
28/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.20200	0.20300	0
28/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.65300	0.66600	0
28/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.02600	0.02400	0
28/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.16600	1.18200	0
28/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.21700	0.21800	0
28/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.44700	0.46600	0
28/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.55300	0.55700	0
28/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.42900	0.44800	24,000
28/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.58500	0.58900	0
28/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.41200	0.43100	0
28/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.61800	0.62200	0
28/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10820	0.10850	0
28/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02378	0.02419	0
28/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00008	0.00009	0
28/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02503	0.02534	0
28/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00023	0.00024	0
28/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01421	0.01464	0
28/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00051	0.00054	0
28/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01595	0.01627	0
28/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00115	0.00117	0
28/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00739	0.00780	0
28/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00019	0.00020	0
28/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00682	0.00721	0
28/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00312	0.00311	0
28/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00901	0.00928	0
28/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00421	0.00418	0
28/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00118	0.00145	0
28/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00398	0.00385	0
28/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00010	0.00017	0
28/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01290	0.01257	0
28/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.19540	11.22990	500
28/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.21300	1.23900	0
28/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02600	0.02200	10,200
28/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.89200	0.92100	0
28/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00200	0.00200	1,000
28/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.93800	0.96300	0
28/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05100	0.04600	1,625
28/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.69400	0.72300	0
28/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00400	0.00400	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.64500	0.67400	0
28/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00500	0.00500	5,120
28/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.45300	0.48200	5,120
28/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.01300	0.01300	5,120
28/05/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.59400	0.62000	0
28/05/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.15700	0.15300	1,500
28/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.25400	0.28300	800
28/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.06400	0.06400	0
28/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.71700	0.73800	0
28/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.27700	0.26800	0
28/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.22100	0.25000	0
28/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.08100	0.08100	0
28/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.69000	0.71200	0
28/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.30000	0.29200	0
28/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.19200	0.22000	0
28/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.10200	0.10100	0
28/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.66500	0.68600	0
28/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.32500	0.31600	0
28/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.16500	0.19300	0
28/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.12500	0.12400	0
28/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.12200	0.14800	5,120
28/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.18200	0.17900	5,120
28/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.35500	0.38000	0
28/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.39300	0.38900	0
28/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.33700	0.36100	0
28/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.42500	0.42000	0
28/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.32000	0.34300	0
28/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.45800	0.45200	0
28/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.19900	0.21800	15,360
28/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.81200	0.80100	0
28/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.83200	0.85200	0
28/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.08000	1.06500	0
28/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.81500	0.83500	0
28/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.11300	1.09800	0
28/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.80000	0.81900	0
28/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.14800	1.13200	0
28/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.50090	9.47210	0
28/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.50500	2.47900	0
28/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25400	0.25700	0
28/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.46200	2.43600	0

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28/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26100	0.26400	0
28/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.41900	2.39300	0
28/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26800	0.27100	0
28/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.62900	0.60400	0
28/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00300	0.00500	0
28/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.58000	0.55500	0
28/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00400	0.00600	0
28/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.53100	0.50700	0
28/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00500	0.00800	0
28/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.50500	0.49300	0
28/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.22900	0.24200	0
28/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.47700	0.46600	0
28/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.25100	0.26500	0
28/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.45000	0.43900	0
28/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.27400	0.28800	0
28/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.31000	0.30000	0
28/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.22800	0.24400	0
28/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.28400	0.27600	0
28/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.25200	0.27000	0
28/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.26100	0.25400	0
28/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.27900	0.29800	0
28/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.33030	8.34030	0
28/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.63300	0.64600	0
28/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.04500	0.04900	0
28/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.59100	0.60400	0
28/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05300	0.05700	0
28/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.68000	0.69000	0
28/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.10300	0.10300	0
28/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.55000	0.56300	0
28/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.06200	0.06600	0
28/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.64100	0.65100	0
28/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.11400	0.11400	0
28/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.60300	0.61300	0
28/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.12600	0.12600	0
28/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.13200	0.14800	0
28/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.07600	0.08300	0
28/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.10500	0.12100	0
28/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.09900	0.10600	0
28/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.08400	0.10000	0
28/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.12800	0.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.32580	0.33270	5,670
28/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
28/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00170	0.00300	8,000
28/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.02630	0.03430	0
28/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00010	16,000
28/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.99660	9.02470	0
28/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.73400	0.77700	0
28/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19300	0.20800	0
28/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.70200	0.74500	0
28/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.21100	0.22600	0
28/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.67200	0.71400	0
28/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.23100	0.24500	0
28/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.40700	0.44500	0
28/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.24300	0.25300	0
28/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.38300	0.42100	0
28/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.26900	0.27900	0
28/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.36100	0.39800	0
28/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.29700	0.30600	0
28/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.04800	0.06800	0
28/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.37100	0.36200	0
28/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.04100	0.05900	0
28/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.41400	0.40300	0
28/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.03500	0.05100	0
28/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.45800	0.44500	0
28/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.45480	6.43790	0
28/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.31600	0.30800	0
28/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.09900	0.10900	0
28/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.28300	0.27700	0
28/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.11600	0.12800	0
28/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.14200	0.13700	0
28/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.03900	0.05200	0
28/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.37300	0.36700	0
28/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.20600	0.21600	0
28/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.25200	0.24700	0
28/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.13500	0.14800	0
28/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.11000	0.10700	0
28/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05700	0.07200	0
28/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.34500	0.34000	0
28/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.22800	0.23900	0
28/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.08200	0.08100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.07900	0.09600	0
28/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31900	0.31500	0
28/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.25200	0.26400	0
28/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.34870	1.35520	0
28/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.21790	0.22430	0
28/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.16820	0.17460	0
28/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00030	0.00030	0
28/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.17750	0.18410	0
28/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00460	0.00460	0
28/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.18310	0.18970	0
28/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01240	0.01250	0
28/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.11860	0.12500	0
28/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00070	0.00070	0
28/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.13310	0.13970	0
28/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01020	0.01020	0
28/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.14440	0.15050	0
28/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02370	0.02330	0
28/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.09590	0.10190	0
28/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02300	0.02240	0
28/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.11150	0.11700	0
28/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04080	0.03980	0
29/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.62060	10.66660	0
29/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.56700	1.61500	4,850
29/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.31700	1.36500	0
29/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
29/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.26700	1.31500	0
29/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
29/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.29500	1.34000	16,000
29/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01700	0.01500	9,200
29/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.24700	1.29200	0
29/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01900	0.01700	0
29/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.19900	1.24400	0
29/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.02100	0.01900	0
29/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.15200	1.19700	37,000
29/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.02400	0.02200	0
29/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.05900	1.10200	0
29/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.03100	0.02700	8,000
29/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	0.96700	1.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.03900	0.03400	246
29/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.98300	1.02300	0
29/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.10400	0.09600	0
29/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.94500	0.98200	0
29/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.11600	0.10500	0
29/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.90800	0.94400	0
29/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.12900	0.11700	0
29/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.52500	0.57200	0
29/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00800	0.00700	200
29/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.94700	0.98300	0
29/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.21400	0.20100	0
29/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.91600	0.95100	0
29/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.23300	0.21900	0
29/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.94000	1.99400	200
29/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.39400	0.40200	0
29/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.82800	0.86200	0
29/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.29500	0.28000	180
29/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.20000	0.23600	10,000
29/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.08300	0.07100	0
29/05/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.42900	0.45600	0
29/05/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.25100	0.23100	5,000
29/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.57600	0.60200	0
29/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.34700	0.32500	6,000
29/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.36100	0.38500	2,500
29/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.33300	0.31000	0
29/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.69700	1.75100	0
29/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.60100	0.60900	0
29/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.67200	1.72600	0
29/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.62600	0.63400	0
29/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.64800	1.70300	0
29/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.65200	0.66100	0
29/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.45700	0.47800	6,000
29/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.52800	0.50100	0
29/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.05200	0.06500	0
29/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.38500	0.35000	0
29/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.24900	0.26500	27,100
29/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.57100	0.54000	0
29/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.23600	0.25200	0
29/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.60800	0.57700	1,500
29/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.03000	0.03800	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.56300	0.52300	0
29/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.83400	0.87000	0
29/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.92400	0.91000	0
29/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.81800	0.85300	0
29/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.95800	0.94300	0
29/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.81000	0.84500	0
29/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.97200	0.95700	0
29/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.80100	0.83600	0
29/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.99100	0.97600	0
29/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.45200	0.47100	180
29/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.91900	0.88900	0
29/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.32600	2.38200	0
29/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.85500	0.86500	0
29/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.30400	2.36000	0
29/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.88300	0.89300	0
29/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.28300	2.33900	0
29/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.91200	0.92200	0
29/05/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/05/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.98300	0.00000	0
29/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.52890	8.57730	2
29/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	0.87810	0.91751	0
29/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.05090	0.04241	0
29/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	0.83590	0.87468	0
29/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.05870	0.04958	0
29/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.79459	0.83273	0
29/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.06739	0.05763	0
29/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	0.85493	0.88975	0
29/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.14923	0.13565	0
29/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.82000	0.85408	0
29/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.16430	0.14998	0
29/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.78602	0.81936	0
29/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.18032	0.16526	0
29/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.14691	0.17759	0
29/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.12961	0.11279	0
29/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.12667	0.15288	0
29/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.15937	0.13808	0
29/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.10912	0.13271	0
29/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.19182	0.16791	0
29/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.36190	13.44980	0
29/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	1.94300	2.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
29/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	1.88500	1.97000	0
29/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02600	0.02600	6,000
29/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.24800	1.33200	0
29/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00500	0.00500	0
29/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.19800	1.28300	0
29/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00500	0.00600	0
29/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.14900	1.23300	0
29/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00600	0.00600	0
29/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.16900	1.23600	0
29/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.20700	0.18700	0
29/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.13500	1.20100	0
29/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.22300	0.20200	0
29/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.57300	0.65300	0
29/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.03000	0.02600	0
29/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.10100	1.16600	0
29/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.23900	0.21700	0
29/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.40100	0.44700	0
29/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.59200	0.55300	0
29/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.38400	0.42900	24,000
29/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.62500	0.58500	0
29/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.36800	0.41200	0
29/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.65900	0.61800	0
29/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.10760	0.10820	0
29/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02319	0.02378	0
29/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00009	0.00008	0
29/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02446	0.02503	0
29/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00026	0.00023	0
29/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01368	0.01421	0
29/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00058	0.00051	0
29/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01544	0.01595	0
29/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00124	0.00115	0
29/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.00680	0.00739	0
29/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00020	0.00019	0
29/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00644	0.00682	0
29/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00334	0.00312	0
29/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.00863	0.00901	0
29/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00443	0.00421	0
29/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00093	0.00118	0
29/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00433	0.00398	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00006	0.00010	0
29/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01346	0.01290	0
29/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.12600	11.19540	500
29/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.15200	1.21300	0
29/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02600	0.02600	10,200
29/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.83200	0.89200	0
29/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00300	0.00200	1,000
29/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	0.88500	0.93800	0
29/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.05900	0.05100	1,625
29/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.63400	0.69400	0
29/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00500	0.00400	1,000
29/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.58500	0.64500	0
29/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00600	0.00500	5,120
29/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.40100	0.45300	5,120
29/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.02200	0.01300	5,120
29/05/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.55800	0.59400	0
29/05/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.18200	0.15700	1,500
29/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.21300	0.25400	800
29/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.08400	0.06400	0
29/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.68500	0.71700	0
29/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.30700	0.27700	0
29/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.18300	0.22100	0
29/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.10400	0.08100	0
29/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.65900	0.69000	0
29/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.33100	0.30000	0
29/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.15600	0.19200	0
29/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.12700	0.10200	0
29/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.63400	0.66500	0
29/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.35600	0.32500	0
29/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.13400	0.16500	0
29/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.15500	0.12500	0
29/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.09900	0.12200	5,120
29/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.22000	0.18200	5,120
29/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.33200	0.35500	0
29/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.43200	0.39300	0
29/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.31500	0.33700	0
29/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.46500	0.42500	0
29/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.29800	0.32000	0
29/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.49800	0.45800	0
29/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.18400	0.19900	15,360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.85800	0.81200	0
29/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.80500	0.83200	0
29/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.12200	1.08000	0
29/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.78900	0.81500	0
29/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.15600	1.11300	0
29/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.77400	0.80000	0
29/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.19100	1.14800	0
29/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.49700	9.50090	0
29/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.50500	2.50500	0
29/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25800	0.25400	0
29/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.46200	2.46200	0
29/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26500	0.26100	0
29/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.41900	2.41900	0
29/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.27200	0.26800	0
29/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.60000	0.62900	0
29/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00400	0.00300	0
29/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.55100	0.58000	0
29/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00500	0.00400	0
29/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.50200	0.53100	0
29/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00600	0.00500	0
29/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.49000	0.50500	0
29/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.24300	0.22900	0
29/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.46300	0.47700	0
29/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.26600	0.25100	0
29/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.43700	0.45000	0
29/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.29000	0.27400	0
29/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.29400	0.31000	0
29/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.24200	0.22800	0
29/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.27000	0.28400	0
29/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.26800	0.25200	0
29/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.24800	0.26100	0
29/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.29600	0.27900	0
29/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.30970	8.33030	0
29/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.61700	0.63300	0
29/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.05000	0.04500	0
29/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.57500	0.59100	0
29/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.05800	0.05300	0
29/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.66300	0.68000	0
29/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.10700	0.10300	0
29/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.53400	0.55000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.06700	0.06200	0
29/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.62400	0.64100	0
29/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.11800	0.11400	0
29/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.58700	0.60300	0
29/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.13100	0.12600	0
29/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.11500	0.13200	0
29/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.07900	0.07600	0
29/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.08900	0.10500	0
29/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.10300	0.09900	0
29/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.07000	0.08400	0
29/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.13400	0.12800	0
29/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.30100	0.32580	5,670
29/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
29/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00160	0.00170	8,000
29/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.02990	0.02630	0
29/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
29/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	8.95520	8.99660	0
29/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.69400	0.73400	0
29/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.19400	0.19300	0
29/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.66300	0.70200	0
29/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.21300	0.21100	0
29/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.63500	0.67200	0
29/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.23500	0.23100	0
29/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.37200	0.40700	0
29/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.25000	0.24300	0
29/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.34900	0.38300	0
29/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.27700	0.26900	0
29/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.32700	0.36100	0
29/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.30500	0.29700	0
29/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.03500	0.04800	0
29/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.40200	0.37100	0
29/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.02900	0.04100	0
29/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.44600	0.41400	0
29/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.02500	0.03500	0
29/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.49200	0.45800	0
29/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.44630	6.45480	0
29/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.31000	0.31600	0
29/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.10200	0.09900	0
29/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.27700	0.28300	0
29/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.11900	0.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.13400	0.14200	0
29/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.04000	0.03900	0
29/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.37000	0.37300	0
29/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.21100	0.20600	0
29/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.24700	0.25200	0
29/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.13900	0.13500	0
29/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.10300	0.11000	0
29/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.05900	0.05700	0
29/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.34200	0.34500	0
29/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.23300	0.22800	0
29/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.07600	0.08200	0
29/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.08200	0.07900	0
29/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.31700	0.31900	0
29/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.25800	0.25200	0
29/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.34030	1.34870	0
29/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.20980	0.21790	0
29/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.16010	0.16820	0
29/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00030	0.00030	0
29/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.16910	0.17750	0
29/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00450	0.00460	0
29/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.17620	0.18310	0
29/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01390	0.01240	0
29/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.11060	0.11860	0
29/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00080	0.00070	0
29/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.12620	0.13310	0
29/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.01160	0.01020	0
29/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.13810	0.14440	0
29/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02580	0.02370	0
29/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.08970	0.09590	0
29/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.02510	0.02300	0
29/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.10610	0.11150	0
29/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.04380	0.04080	0
30/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.83350	10.62060	0
30/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.77900	1.56700	4,850
30/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.52900	1.31700	0
30/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
30/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.47900	1.26700	0
30/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.50100	1.29500	16,000
30/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00900	0.01700	9,200
30/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.45300	1.24700	0
30/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01100	0.01900	0
30/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.40400	1.19900	0
30/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01200	0.02100	0
30/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.35600	1.15200	37,000
30/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01400	0.02400	0
30/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.26000	1.05900	0
30/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.01800	0.03100	8,000
30/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.16500	0.96700	0
30/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.02300	0.03900	246
30/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.16800	0.98300	0
30/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.07300	0.10400	0
30/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.12500	0.94500	0
30/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.08000	0.11600	0
30/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.08300	0.90800	0
30/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.08800	0.12900	0
30/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.73200	0.52500	0
30/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00300	0.00800	200
30/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.11400	0.94700	0
30/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.16400	0.21400	0
30/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.07600	0.91600	0
30/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.17600	0.23300	0
30/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.10200	1.94000	200
30/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.34300	0.39400	0
30/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.98000	0.82800	0
30/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.23000	0.29500	180
30/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.35400	0.20000	10,000
30/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.02500	0.08300	0
30/05/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.55600	0.42900	0
30/05/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.16400	0.25100	5,000
30/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.70000	0.57600	0
30/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.25500	0.34700	6,000
30/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.47400	0.36100	2,500
30/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.23200	0.33300	0
30/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.84500	1.69700	0
30/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.53600	0.60100	0
30/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.81900	1.67200	0
30/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.56000	0.62600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.79300	1.64800	0
30/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.58400	0.65200	0
30/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.56000	0.45700	6,000
30/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.41500	0.52800	0
30/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.10100	0.05200	0
30/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.22200	0.38500	0
30/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.32700	0.24900	29,600
30/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.43500	0.57100	0
30/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.31000	0.23600	0
30/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.46800	0.60800	1,500
30/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.05600	0.03000	5,000
30/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.37700	0.56300	0
30/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	0.94600	0.83400	0
30/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.81800	0.92400	0
30/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.93000	0.81800	0
30/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.85200	0.95800	0
30/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.92200	0.81000	0
30/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.86600	0.97200	0
30/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.91300	0.80100	0
30/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.88500	0.99100	0
30/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.54100	0.45200	180
30/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.79100	0.91900	0
30/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.47300	2.32600	0
30/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.79000	0.85500	0
30/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.45000	2.30400	0
30/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.81700	0.88300	0
30/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.42700	2.28300	0
30/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.84400	0.91200	0
30/05/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/05/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.77100	1.98300	0
30/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.74520	8.52890	2
30/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	1.07048	0.87810	0
30/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.02888	0.05090	0
30/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	1.02410	0.83590	0
30/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.03250	0.05870	0
30/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	0.97813	0.79459	0
30/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.03653	0.06739	0
30/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	1.02319	0.85493	0
30/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.10119	0.14923	0
30/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	0.98286	0.82000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.11086	0.16430	0
30/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	0.94459	0.78602	0
30/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.12259	0.18032	0
30/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.27665	0.14691	0
30/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.04765	0.12961	0
30/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.24207	0.12667	0
30/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.06307	0.15937	0
30/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.21039	0.10912	0
30/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.08139	0.19182	0
30/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.57190	13.36190	0
30/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.14700	1.94300	0
30/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
30/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	2.08800	1.88500	0
30/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02200	0.02600	6,000
30/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.44900	1.24800	0
30/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00200	0.00500	0
30/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.40000	1.19800	0
30/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00300	0.00500	0
30/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.35000	1.14900	0
30/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00300	0.00600	0
30/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.33400	1.16900	0
30/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.16200	0.20700	0
30/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.29700	1.13500	0
30/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.17500	0.22300	0
30/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.76200	0.57300	0
30/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.01500	0.03000	0
30/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.26000	1.10100	0
30/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.18800	0.23900	0
30/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.49500	0.40100	0
30/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.47900	0.59200	0
30/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.47500	0.38400	24,000
30/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.50900	0.62500	0
30/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.45600	0.36800	0
30/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.54000	0.65900	0
30/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.11110	0.10760	0
30/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02665	0.02319	0
30/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00005	0.00009	0
30/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02787	0.02446	0
30/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00017	0.00026	0
30/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01687	0.01368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00027	0.00058	0
30/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01845	0.01544	0
30/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00075	0.00124	0
30/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01014	0.00680	0
30/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00004	0.00020	0
30/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00875	0.00644	0
30/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00215	0.00334	0
30/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.01092	0.00863	0
30/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00322	0.00443	0
30/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00215	0.00093	0
30/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00205	0.00433	0
30/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00019	0.00006	0
30/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01009	0.01346	0
30/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.28920	11.12600	500
30/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.29500	1.15200	0
30/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01900	0.02600	10,200
30/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	0.97800	0.83200	0
30/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00200	0.00300	1,000
30/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.01200	0.88500	0
30/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03600	0.05900	1,625
30/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.77900	0.63400	0
30/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00300	0.00500	1,000
30/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.73000	0.58500	0
30/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00400	0.00600	5,120
30/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.53500	0.40100	5,120
30/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00900	0.02200	5,120
30/05/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.65000	0.55800	0
30/05/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.12400	0.18200	1,500
30/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.31700	0.21300	800
30/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.04100	0.08400	0
30/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.77400	0.68500	0
30/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.24300	0.30700	0
30/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.27900	0.18300	0
30/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.05300	0.10400	0
30/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.74500	0.65900	0
30/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.26400	0.33100	0
30/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.24300	0.15600	0
30/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.06700	0.12700	0
30/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.71800	0.63400	0
30/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.28700	0.35600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.21000	0.13400	0
30/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.08400	0.15500	0
30/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.15200	0.09900	5,120
30/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.12600	0.22000	5,120
30/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.39000	0.33200	0
30/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.33900	0.43200	0
30/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.36900	0.31500	0
30/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.36800	0.46500	0
30/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.35100	0.29800	0
30/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.40000	0.49800	0
30/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.21700	0.18400	15,360
30/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.74100	0.85800	0
30/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.88000	0.80500	0
30/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.03400	1.12200	0
30/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.86300	0.78900	0
30/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.06700	1.15600	0
30/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.84600	0.77400	0
30/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.10000	1.19100	0
30/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.60280	9.49700	0
30/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.60300	2.50500	0
30/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25000	0.25800	0
30/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.56000	2.46200	0
30/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.25700	0.26500	0
30/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.51800	2.41900	0
30/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26500	0.27200	0
30/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.68800	0.60000	0
30/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00300	0.00400	0
30/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.63800	0.55100	0
30/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00300	0.00500	0
30/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.58900	0.50200	0
30/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00400	0.00600	0
30/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.54800	0.49000	0
30/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20800	0.24300	0
30/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.51800	0.46300	0
30/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22800	0.26600	0
30/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.49000	0.43700	0
30/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.25000	0.29000	0
30/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.34400	0.29400	0
30/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.20100	0.24200	0
30/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.31600	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.22300	0.26800	0
30/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.29000	0.24800	0
30/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.24700	0.29600	0
30/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.45420	8.30970	0
30/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.74100	0.61700	0
30/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.03000	0.05000	0
30/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.69700	0.57500	0
30/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.03600	0.05800	0
30/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.78100	0.66300	0
30/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.08000	0.10700	0
30/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.65400	0.53400	0
30/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.04300	0.06700	0
30/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.74100	0.62400	0
30/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.09000	0.11800	0
30/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.70100	0.58700	0
30/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.10000	0.13100	0
30/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.20900	0.11500	0
30/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.03200	0.07900	0
30/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.17200	0.08900	0
30/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.04500	0.10300	0
30/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.13800	0.07000	0
30/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.06100	0.13400	0
30/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.43700	0.30100	5,670
30/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
30/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00070	0.00160	8,000
30/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.01420	0.02990	0
30/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
30/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.07290	8.95520	0
30/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.77500	0.69400	0
30/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.15800	0.19400	0
30/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.74000	0.66300	0
30/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.17300	0.21300	0
30/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.70700	0.63500	0
30/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.19000	0.23500	0
30/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.43000	0.37200	0
30/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.19200	0.25000	0
30/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.40400	0.34900	0
30/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.21600	0.27700	0
30/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.37900	0.32700	0
30/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.24100	0.30500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.05000	0.03500	0
30/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.29900	0.40200	0
30/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.04200	0.02900	0
30/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.34100	0.44600	0
30/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.03500	0.02500	0
30/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.38400	0.49200	0
30/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.54090	6.44630	0
30/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.37700	0.31000	0
30/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.07400	0.10200	0
30/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.34100	0.27700	0
30/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.08800	0.11900	0
30/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.20600	0.13400	0
30/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.01800	0.04000	0
30/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.43200	0.37000	0
30/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17800	0.21100	0
30/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.30800	0.24700	0
30/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.10500	0.13900	0
30/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.16700	0.10300	0
30/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.02900	0.05900	0
30/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.40300	0.34200	0
30/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19900	0.23300	0
30/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.13200	0.07600	0
30/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.04400	0.08200	0
30/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.37400	0.31700	0
30/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.22000	0.25800	0
30/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.37230	1.34030	0
30/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.24120	0.20980	0
30/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.19130	0.16010	0
30/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00010	0.00030	0
30/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.19940	0.16910	0
30/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00310	0.00450	0
30/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.20360	0.17620	0
30/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.00930	0.01390	0
30/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.14160	0.11060	0
30/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00040	0.00080	0
30/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.15300	0.12620	0
30/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.00670	0.01160	0
30/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.16280	0.13810	0
30/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.01850	0.02580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.11300	0.08970	0
30/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.01670	0.02510	0
30/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.12760	0.10610	0
30/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.03330	0.04380	0
31/05/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.88960	10.83350	0
31/05/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.83200	1.77900	4,850
31/05/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.58200	1.52900	0
31/05/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
31/05/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.53200	1.47900	0
31/05/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
31/05/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.55600	1.50100	16,000
31/05/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.01100	0.00900	9,200
31/05/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.50800	1.45300	0
31/05/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01300	0.01100	0
31/05/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.45900	1.40400	0
31/05/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01400	0.01200	0
31/05/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.41100	1.35600	37,000
31/05/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01600	0.01400	0
31/05/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.31600	1.26000	0
31/05/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.02100	0.01800	8,000
31/05/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.22200	1.16500	0
31/05/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.02700	0.02300	246
31/05/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.23000	1.16800	0
31/05/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.08300	0.07300	0
31/05/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.18800	1.12500	0
31/05/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.09100	0.08000	0
31/05/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.14600	1.08300	0
31/05/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.09900	0.08800	0
31/05/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.78500	0.73200	0
31/05/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00300	0.00300	200
31/05/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.17600	1.11400	0
31/05/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.17500	0.16400	0
31/05/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.13900	1.07600	0
31/05/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.18800	0.17600	0
31/05/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.18400	2.10200	200
31/05/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.36900	0.34300	0
31/05/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.03800	0.98000	0
31/05/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.23700	0.23000	180
31/05/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.40200	0.35400	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.02000	0.02500	0
31/05/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.61200	0.55600	0
31/05/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.16700	0.16400	5,000
31/05/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.76000	0.70000	0
31/05/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.26300	0.25500	6,000
31/05/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.52700	0.47400	0
31/05/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.23200	0.23200	0
31/05/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.92800	1.84500	0
31/05/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.56300	0.53600	0
31/05/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.90200	1.81900	0
31/05/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.58700	0.56000	0
31/05/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.87600	1.79300	0
31/05/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.61100	0.58400	0
31/05/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.61200	0.56000	6,000
31/05/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.41500	0.41500	0
31/05/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.12300	0.10100	0
31/05/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.19100	0.22200	0
31/05/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.37200	0.32700	29,600
31/05/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.42700	0.43500	0
31/05/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.35400	0.31000	0
31/05/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.45900	0.46800	1,500
31/05/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.06900	0.05600	5,000
31/05/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.33700	0.37700	0
31/05/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.00800	0.94600	0
31/05/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.83100	0.81800	0
31/05/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	0.99100	0.93000	0
31/05/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.86400	0.85200	0
31/05/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	0.98300	0.92200	0
31/05/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.87800	0.86600	0
31/05/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	0.97400	0.91300	0
31/05/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.89700	0.88500	0
31/05/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.58500	0.54100	180
31/05/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.78400	0.79100	0
31/05/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.56500	2.47300	0
31/05/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.82500	0.79000	0
31/05/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.54200	2.45000	0
31/05/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.85200	0.81700	0
31/05/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.52000	2.42700	0
31/05/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.88000	0.84400	0
31/05/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.71800	1.77100	0
31/05/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.79690	8.74520	2
31/05/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	1.12933	1.07048	0
31/05/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.03463	0.02888	0
31/05/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	1.08369	1.02410	0
31/05/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.03899	0.03250	0
31/05/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	1.03852	0.97813	0
31/05/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.04382	0.03653	0
31/05/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	1.08579	1.02319	0
31/05/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.11209	0.10119	0
31/05/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	1.04550	0.98286	0
31/05/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.12180	0.11086	0
31/05/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	1.00721	0.94459	0
31/05/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.13351	0.12259	0
31/05/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.32103	0.27665	0
31/05/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.03903	0.04765	0
31/05/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.28429	0.24207	0
31/05/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.05229	0.06307	0
31/05/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.25024	0.21039	0
31/05/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.06824	0.08139	0
31/05/2012	£ / R On 14-December-12			Foreign Exchange Future	13.53060	13.57190	0
31/05/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.11000	2.14700	0
31/05/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
31/05/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	2.05300	2.08800	0
31/05/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02500	0.02200	6,000
31/05/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.41300	1.44900	0
31/05/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00300	0.00200	0
31/05/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.36300	1.40000	0
31/05/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00300	0.00300	0
31/05/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.31400	1.35000	0
31/05/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00400	0.00300	0
31/05/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.31700	1.33400	0
31/05/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.18700	0.16200	0
31/05/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.28200	1.29700	0
31/05/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.20200	0.17500	0
31/05/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.72700	0.76200	0
31/05/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.01700	0.01500	0
31/05/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.24700	1.26000	0
31/05/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.21700	0.18800	0
31/05/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.50400	0.49500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.52600	0.47900	0
31/05/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.48500	0.47500	24,000
31/05/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.55700	0.50900	0
31/05/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.46600	0.45600	0
31/05/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.58800	0.54000	0
31/05/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.11230	0.11110	0
31/05/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02787	0.02665	0
31/05/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00007	0.00005	0
31/05/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.02910	0.02787	0
31/05/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00020	0.00017	0
31/05/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01811	0.01687	0
31/05/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00031	0.00027	0
31/05/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.01977	0.01845	0
31/05/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00087	0.00075	0
31/05/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01134	0.01014	0
31/05/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00004	0.00004	0
31/05/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.00993	0.00875	0
31/05/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00213	0.00215	0
31/05/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.01213	0.01092	0
31/05/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00323	0.00322	0
31/05/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00294	0.00215	0
31/05/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00164	0.00205	0
31/05/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00031	0.00019	0
31/05/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.00901	0.01009	0
31/05/2012	€ / R On 13-December-13			Foreign Exchange Future	11.31570	11.28920	0
31/05/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.33000	1.29500	0
31/05/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.01900	0.01900	10,200
31/05/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	1.01300	0.97800	0
31/05/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00200	0.00200	1,000
31/05/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.04500	1.01200	0
31/05/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03400	0.03600	1,625
31/05/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.81400	0.77900	0
31/05/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00300	0.00300	1,000
31/05/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.76400	0.73000	0
31/05/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00300	0.00400	5,120
31/05/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.56700	0.53500	5,120
31/05/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00600	0.00900	5,120
31/05/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.68300	0.65000	0
31/05/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.12200	0.12400	1,500
31/05/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.34400	0.31700	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.03300	0.04100	0
31/05/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.80300	0.77400	0
31/05/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.24000	0.24300	0
31/05/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.30500	0.27900	0
31/05/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.04400	0.05300	0
31/05/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.77400	0.74500	0
31/05/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.26100	0.26400	0
31/05/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.26700	0.24300	0
31/05/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.05600	0.06700	0
31/05/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.74700	0.71800	0
31/05/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.28400	0.28700	0
31/05/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.23300	0.21000	0
31/05/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.07200	0.08400	0
31/05/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.17100	0.15200	5,120
31/05/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.11000	0.12600	5,120
31/05/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.42000	0.39000	0
31/05/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.33400	0.33900	0
31/05/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.39900	0.36900	0
31/05/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.36300	0.36800	0
31/05/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.37900	0.35100	0
31/05/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.39300	0.40000	0
31/05/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.23800	0.21700	15,360
31/05/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.72700	0.74100	0
31/05/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	0.91400	0.88000	0
31/05/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.04100	1.03400	0
31/05/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.89600	0.86300	0
31/05/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.07300	1.06700	0
31/05/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.88000	0.84600	0
31/05/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.10700	1.10000	0
31/05/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.63950	9.60280	0
31/05/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.64200	2.60300	0
31/05/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.25300	0.25000	0
31/05/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.59900	2.56000	0
31/05/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.26000	0.25700	0
31/05/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.55600	2.51800	0
31/05/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26700	0.26500	0
31/05/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.71800	0.68800	0
31/05/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00200	0.00300	0
31/05/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.66800	0.63800	0
31/05/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.61900	0.58900	0
31/05/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00300	0.00400	0
31/05/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.57100	0.54800	0
31/05/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.20000	0.20800	0
31/05/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.54100	0.51800	0
31/05/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.22000	0.22800	0
31/05/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.51200	0.49000	0
31/05/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.24100	0.25000	0
31/05/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.36600	0.34400	0
31/05/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.19000	0.20100	0
31/05/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.33800	0.31600	0
31/05/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.21200	0.22300	0
31/05/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.31100	0.29000	0
31/05/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.23500	0.24700	0
31/05/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.46090	8.45420	0
31/05/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.75600	0.74100	0
31/05/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.03700	0.03000	0
31/05/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.71200	0.69700	0
31/05/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.04300	0.03600	0
31/05/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.80400	0.78100	0
31/05/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.09700	0.08000	0
31/05/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.66900	0.65400	0
31/05/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.05000	0.04300	0
31/05/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.76400	0.74100	0
31/05/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.10700	0.09000	0
31/05/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.72500	0.70100	0
31/05/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.11800	0.10000	0
31/05/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.21400	0.20900	0
31/05/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.02900	0.03200	0
31/05/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.17700	0.17200	0
31/05/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.04200	0.04500	0
31/05/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.14300	0.13800	0
31/05/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.05800	0.06100	0
31/05/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.45220	0.43700	5,670
31/05/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
31/05/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00080	0.00070	8,000
31/05/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.01650	0.01420	0
31/05/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
31/05/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.10030	9.07290	0
31/05/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.82500	0.77500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.18000	0.15800	0
31/05/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.79200	0.74000	0
31/05/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.19700	0.17300	0
31/05/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.75900	0.70700	0
31/05/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.21400	0.19000	0
31/05/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.47300	0.43000	0
31/05/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.20400	0.19200	0
31/05/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.44700	0.40400	0
31/05/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.22800	0.21600	0
31/05/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.42200	0.37900	0
31/05/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.25300	0.24100	0
31/05/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.05500	0.05000	0
31/05/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.27200	0.29900	0
31/05/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.04600	0.04200	0
31/05/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.31300	0.34100	0
31/05/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.03900	0.03500	0
31/05/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.35600	0.38400	0
31/05/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.55070	6.54090	0
31/05/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.39300	0.37700	0
31/05/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.08100	0.07400	0
31/05/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.35800	0.34100	0
31/05/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.09600	0.08800	0
31/05/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.21500	0.20600	0
31/05/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.01900	0.01800	0
31/05/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.45200	0.43200	0
31/05/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.18900	0.17800	0
31/05/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.32400	0.30800	0
31/05/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.11200	0.10500	0
31/05/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.17600	0.16700	0
31/05/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.03000	0.02900	0
31/05/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.42200	0.40300	0
31/05/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.20900	0.19900	0
31/05/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.14000	0.13200	0
31/05/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.04400	0.04400	0
31/05/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.39400	0.37400	0
31/05/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.23100	0.22000	0
31/05/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.37760	1.37230	0
31/05/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.24720	0.24120	0
31/05/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.19720	0.19130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00000	0.00010	0
31/05/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.20600	0.19940	0
31/05/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00390	0.00310	0
31/05/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.21100	0.20360	0
31/05/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01140	0.00930	0
31/05/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.14760	0.14160	0
31/05/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00040	0.00040	0
31/05/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.16040	0.15300	0
31/05/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.00830	0.00670	0
31/05/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.17080	0.16280	0
31/05/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.02120	0.01850	0
31/05/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.12050	0.11300	0
31/05/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.01840	0.01670	0
31/05/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.13530	0.12760	0
31/05/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.03570	0.03330	0
01/06/2012	\$ / R On 14-December-15			Foreign Exchange Future	10.94390	10.88960	0
01/06/2012	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.88500	1.83200	0
01/06/2012	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	\$ / R On 18-June-12	7.00	C	Foreign Exchange Future	1.63500	1.58200	0
01/06/2012	\$ / R On 18-June-12	7.00	P	Foreign Exchange Future	0.00000	0.00000	2,000
01/06/2012	\$ / R On 18-June-12	7.05	C	Foreign Exchange Future	1.58500	1.53200	0
01/06/2012	\$ / R On 18-June-12	7.05	P	Foreign Exchange Future	0.00000	0.00000	20,100
01/06/2012	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.60800	1.55600	16,000
01/06/2012	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.00900	0.01100	9,200
01/06/2012	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.55900	1.50800	0
01/06/2012	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.01000	0.01300	0
01/06/2012	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.51100	1.45900	0
01/06/2012	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.01200	0.01400	0
01/06/2012	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.46200	1.41100	37,000
01/06/2012	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.01300	0.01600	0
01/06/2012	\$ / R On 17-September-12	7.40	C	Foreign Exchange Future	1.36700	1.31600	0
01/06/2012	\$ / R On 17-September-12	7.40	P	Foreign Exchange Future	0.01800	0.02100	8,000
01/06/2012	\$ / R On 17-September-12	7.50	C	Foreign Exchange Future	1.27200	1.22200	0
01/06/2012	\$ / R On 17-September-12	7.50	P	Foreign Exchange Future	0.02300	0.02700	246
01/06/2012	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.27400	1.23000	0
01/06/2012	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.07500	0.08300	0
01/06/2012	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.23100	1.18800	0
01/06/2012	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.08200	0.09100	0
01/06/2012	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.18900	1.14600	0
01/06/2012	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.09000	0.09900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	\$ / R On 18-June-12	7.80	C	Foreign Exchange Future	0.83800	0.78500	0
01/06/2012	\$ / R On 18-June-12	7.80	P	Foreign Exchange Future	0.00300	0.00300	200
01/06/2012	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.22100	1.17600	0
01/06/2012	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.16900	0.17500	0
01/06/2012	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.18400	1.13900	0
01/06/2012	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.18200	0.18800	0
01/06/2012	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.24200	2.18400	200
01/06/2012	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.37200	0.36900	0
01/06/2012	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.08000	1.03800	0
01/06/2012	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.22800	0.23700	180
01/06/2012	\$ / R On 18-June-12	8.20	C	Foreign Exchange Future	0.44900	0.40200	7,000
01/06/2012	\$ / R On 18-June-12	8.20	P	Foreign Exchange Future	0.01400	0.02000	0
01/06/2012	\$ / R On 17-September-12	8.25	C	Foreign Exchange Future	0.64900	0.61200	0
01/06/2012	\$ / R On 17-September-12	8.25	P	Foreign Exchange Future	0.15000	0.16700	5,000
01/06/2012	\$ / R On 14-December-12	8.30	C	Foreign Exchange Future	0.79600	0.76000	0
01/06/2012	\$ / R On 14-December-12	8.30	P	Foreign Exchange Future	0.24700	0.26300	6,000
01/06/2012	\$ / R On 17-September-12	8.40	C	Foreign Exchange Future	0.55900	0.52700	0
01/06/2012	\$ / R On 17-September-12	8.40	P	Foreign Exchange Future	0.21000	0.23200	0
01/06/2012	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.99000	1.92800	0
01/06/2012	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.57000	0.56300	0
01/06/2012	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.96400	1.90200	0
01/06/2012	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.59400	0.58700	0
01/06/2012	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.93900	1.87600	0
01/06/2012	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.61900	0.61100	0
01/06/2012	\$ / R On 14-December-12	8.60	C	Foreign Exchange Future	0.64300	0.61200	6,000
01/06/2012	\$ / R On 14-December-12	8.60	P	Foreign Exchange Future	0.39400	0.41500	0
01/06/2012	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.14600	0.12300	0
01/06/2012	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.16100	0.19100	0
01/06/2012	\$ / R On 17-September-12	8.75	C	Foreign Exchange Future	0.39700	0.37200	29,600
01/06/2012	\$ / R On 17-September-12	8.75	P	Foreign Exchange Future	0.39800	0.42700	0
01/06/2012	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.37800	0.35400	250
01/06/2012	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.42900	0.45900	1,500
01/06/2012	\$ / R On 18-June-12	8.85	C	Foreign Exchange Future	0.08300	0.06900	5,000
01/06/2012	\$ / R On 18-June-12	8.85	P	Foreign Exchange Future	0.29800	0.33700	0
01/06/2012	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.04200	1.00800	0
01/06/2012	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	0.81400	0.83100	0
01/06/2012	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.02400	0.99100	0
01/06/2012	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	0.84600	0.86400	0
01/06/2012	\$ / R On 13-December-13	9.00	C	Foreign Exchange Future	1.01700	0.98300	0
01/06/2012	\$ / R On 13-December-13	9.00	P	Foreign Exchange Future	0.86100	0.87800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.00700	0.97400	0
01/06/2012	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	0.87900	0.89700	0
01/06/2012	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.61800	0.58500	180
01/06/2012	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	0.76600	0.78400	0
01/06/2012	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.65000	2.56500	0
01/06/2012	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	0.85600	0.82500	0
01/06/2012	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.62700	2.54200	0
01/06/2012	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	0.88300	0.85200	0
01/06/2012	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.60400	2.52000	0
01/06/2012	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	0.91000	0.88000	0
01/06/2012	\$ / R On 17-September-12	9.30	C	Foreign Exchange Future	0.23600	0.00000	250
01/06/2012	\$ / R On 17-September-12	9.30	P	Foreign Exchange Future	0.78700	0.00000	0
01/06/2012	\$ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.00100	0.00000	0
01/06/2012	\$ / R On 18-June-12	10.30	P	Foreign Exchange Future	1.66600	1.71800	0
01/06/2012	\$ / R MAXI On 14-December-12			Foreign Exchange Future	8.84900	8.79690	2
01/06/2012	\$ / R MAXI On 17-September-12	7.60	C	Foreign Exchange Future	1.17799	1.12933	0
01/06/2012	\$ / R MAXI On 17-September-12	7.60	P	Foreign Exchange Future	0.02979	0.03463	0
01/06/2012	\$ / R MAXI On 17-September-12	7.65	C	Foreign Exchange Future	1.13184	1.08369	0
01/06/2012	\$ / R MAXI On 17-September-12	7.65	P	Foreign Exchange Future	0.03364	0.03899	0
01/06/2012	\$ / R MAXI On 17-September-12	7.70	C	Foreign Exchange Future	1.08611	1.03852	0
01/06/2012	\$ / R MAXI On 17-September-12	7.70	P	Foreign Exchange Future	0.03791	0.04382	0
01/06/2012	\$ / R MAXI On 14-December-12	7.82	C	Foreign Exchange Future	1.12870	1.08579	0
01/06/2012	\$ / R MAXI On 14-December-12	7.82	P	Foreign Exchange Future	0.10290	0.11209	0
01/06/2012	\$ / R MAXI On 14-December-12	7.87	C	Foreign Exchange Future	1.08817	1.04550	0
01/06/2012	\$ / R MAXI On 14-December-12	7.87	P	Foreign Exchange Future	0.11237	0.12180	0
01/06/2012	\$ / R MAXI On 14-December-12	7.92	C	Foreign Exchange Future	1.04828	1.00721	0
01/06/2012	\$ / R MAXI On 14-December-12	7.92	P	Foreign Exchange Future	0.12248	0.13351	0
01/06/2012	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.36352	0.32103	0
01/06/2012	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.02812	0.03903	0
01/06/2012	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.32428	0.28429	0
01/06/2012	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.03888	0.05229	0
01/06/2012	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.28758	0.25024	0
01/06/2012	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.05218	0.06824	0
01/06/2012	£ / R On 14-December-12			Foreign Exchange Future	13.57570	13.53060	700
01/06/2012	£ / R On 18-June-12	11.10	C	Foreign Exchange Future	2.15400	2.11000	0
01/06/2012	£ / R On 18-June-12	11.10	P	Foreign Exchange Future	0.00000	0.00000	24,000
01/06/2012	£ / R On 17-September-12	11.35	C	Foreign Exchange Future	2.09800	2.05300	0
01/06/2012	£ / R On 17-September-12	11.35	P	Foreign Exchange Future	0.02500	0.02500	6,000
01/06/2012	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.45700	1.41300	0
01/06/2012	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.40700	1.36300	0
01/06/2012	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2012	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.35800	1.31400	0
01/06/2012	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.00400	0.00400	0
01/06/2012	£ / R On 14-December-12	12.40	C	Foreign Exchange Future	1.36400	1.31700	0
01/06/2012	£ / R On 14-December-12	12.40	P	Foreign Exchange Future	0.18900	0.18700	0
01/06/2012	£ / R On 14-December-12	12.45	C	Foreign Exchange Future	1.32800	1.28200	0
01/06/2012	£ / R On 14-December-12	12.45	P	Foreign Exchange Future	0.20300	0.20200	0
01/06/2012	£ / R On 18-June-12	12.50	C	Foreign Exchange Future	0.77000	0.72700	0
01/06/2012	£ / R On 18-June-12	12.50	P	Foreign Exchange Future	0.01600	0.01700	0
01/06/2012	£ / R On 14-December-12	12.50	C	Foreign Exchange Future	1.29300	1.24700	0
01/06/2012	£ / R On 14-December-12	12.50	P	Foreign Exchange Future	0.21800	0.21700	0
01/06/2012	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.53300	0.50400	0
01/06/2012	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.51000	0.52600	0
01/06/2012	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.51300	0.48500	24,000
01/06/2012	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	0.54000	0.55700	0
01/06/2012	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.49400	0.46600	0
01/06/2012	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	0.57100	0.58800	0
01/06/2012	¥ / R On 14-December-12			Foreign Exchange Future	0.11360	0.11230	0
01/06/2012	¥ / R On 17-September-12	0.08	C	Foreign Exchange Future	0.02925	0.02787	0
01/06/2012	¥ / R On 17-September-12	0.08	P	Foreign Exchange Future	0.00005	0.00007	0
01/06/2012	¥ / R On 14-December-12	0.08	C	Foreign Exchange Future	0.03036	0.02910	0
01/06/2012	¥ / R On 14-December-12	0.08	P	Foreign Exchange Future	0.00016	0.00020	0
01/06/2012	¥ / R On 17-September-12	0.09	C	Foreign Exchange Future	0.01944	0.01811	0
01/06/2012	¥ / R On 17-September-12	0.09	P	Foreign Exchange Future	0.00024	0.00031	0
01/06/2012	¥ / R On 14-December-12	0.09	C	Foreign Exchange Future	0.02089	0.01977	0
01/06/2012	¥ / R On 14-December-12	0.09	P	Foreign Exchange Future	0.00069	0.00087	0
01/06/2012	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01253	0.01134	0
01/06/2012	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00003	0.00004	0
01/06/2012	¥ / R On 17-September-12	0.10	C	Foreign Exchange Future	0.01097	0.00993	0
01/06/2012	¥ / R On 17-September-12	0.10	P	Foreign Exchange Future	0.00177	0.00213	0
01/06/2012	¥ / R On 14-December-12	0.10	C	Foreign Exchange Future	0.01304	0.01213	0
01/06/2012	¥ / R On 14-December-12	0.10	P	Foreign Exchange Future	0.00284	0.00323	0
01/06/2012	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00371	0.00294	0
01/06/2012	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00121	0.00164	0
01/06/2012	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00046	0.00031	0
01/06/2012	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.00796	0.00901	0
01/06/2012	€ / R On 13-December-13			Foreign Exchange Future	11.39010	11.31570	435
01/06/2012	€ / R On 17-September-12	9.45	C	Foreign Exchange Future	1.40400	1.33000	0
01/06/2012	€ / R On 17-September-12	9.45	P	Foreign Exchange Future	0.02000	0.01900	10,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	€ / R On 18-June-12	9.60	C	Foreign Exchange Future	1.08300	1.01300	0
01/06/2012	€ / R On 18-June-12	9.60	P	Foreign Exchange Future	0.00100	0.00200	1,000
01/06/2012	€ / R On 17-September-12	9.75	C	Foreign Exchange Future	1.11700	1.04500	0
01/06/2012	€ / R On 17-September-12	9.75	P	Foreign Exchange Future	0.03300	0.03400	1,625
01/06/2012	€ / R On 18-June-12	9.80	C	Foreign Exchange Future	0.88400	0.81400	0
01/06/2012	€ / R On 18-June-12	9.80	P	Foreign Exchange Future	0.00200	0.00300	1,000
01/06/2012	€ / R On 18-June-12	9.85	C	Foreign Exchange Future	0.83500	0.76400	0
01/06/2012	€ / R On 18-June-12	9.85	P	Foreign Exchange Future	0.00300	0.00300	5,120
01/06/2012	€ / R On 18-June-12	10.05	C	Foreign Exchange Future	0.63700	0.56700	5,120
01/06/2012	€ / R On 18-June-12	10.05	P	Foreign Exchange Future	0.00500	0.00600	5,120
01/06/2012	€ / R On 17-September-12	10.20	C	Foreign Exchange Future	0.75200	0.68300	0
01/06/2012	€ / R On 17-September-12	10.20	P	Foreign Exchange Future	0.11800	0.12200	1,500
01/06/2012	€ / R On 18-June-12	10.30	C	Foreign Exchange Future	0.40400	0.34400	800
01/06/2012	€ / R On 18-June-12	10.30	P	Foreign Exchange Future	0.02200	0.03300	0
01/06/2012	€ / R On 14-December-12	10.34	C	Foreign Exchange Future	0.87700	0.80300	0
01/06/2012	€ / R On 14-December-12	10.34	P	Foreign Exchange Future	0.24200	0.24000	0
01/06/2012	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.36300	0.30500	0
01/06/2012	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.03100	0.04400	0
01/06/2012	€ / R On 14-December-12	10.39	C	Foreign Exchange Future	0.84600	0.77400	0
01/06/2012	€ / R On 14-December-12	10.39	P	Foreign Exchange Future	0.26100	0.26100	0
01/06/2012	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.32300	0.26700	0
01/06/2012	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.04100	0.05600	0
01/06/2012	€ / R On 14-December-12	10.44	C	Foreign Exchange Future	0.81700	0.74700	0
01/06/2012	€ / R On 14-December-12	10.44	P	Foreign Exchange Future	0.28200	0.28400	0
01/06/2012	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.28600	0.23300	0
01/06/2012	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.05400	0.07200	0
01/06/2012	€ / R On 18-June-12	10.55	C	Foreign Exchange Future	0.21900	0.17100	5,120
01/06/2012	€ / R On 18-June-12	10.55	P	Foreign Exchange Future	0.08700	0.11000	5,120
01/06/2012	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.47700	0.42000	0
01/06/2012	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.31900	0.33400	0
01/06/2012	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.45500	0.39900	0
01/06/2012	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.34700	0.36300	0
01/06/2012	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.43300	0.37900	0
01/06/2012	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.37500	0.39300	0
01/06/2012	€ / R On 17-September-12	11.25	C	Foreign Exchange Future	0.27900	0.23800	15,360
01/06/2012	€ / R On 17-September-12	11.25	P	Foreign Exchange Future	0.69500	0.72700	0
01/06/2012	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.00300	0.91400	0
01/06/2012	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.05600	1.04100	0
01/06/2012	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	0.98500	0.89600	0
01/06/2012	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.08800	1.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	0.96800	0.88000	0
01/06/2012	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.12100	1.10700	0
01/06/2012	AU\$ / R On 14-December-15			Foreign Exchange Future	9.65550	9.63950	0
01/06/2012	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.67400	2.64200	0
01/06/2012	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26900	0.25300	0
01/06/2012	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.63100	2.59900	0
01/06/2012	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27600	0.26000	0
01/06/2012	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.58900	2.55600	0
01/06/2012	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28400	0.26700	0
01/06/2012	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.73000	0.71800	0
01/06/2012	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2012	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.68100	0.66800	0
01/06/2012	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.00300	0.00200	0
01/06/2012	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.63100	0.61900	0
01/06/2012	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2012	AU\$ / R On 14-December-12	8.04	C	Foreign Exchange Future	0.59500	0.57100	0
01/06/2012	AU\$ / R On 14-December-12	8.04	P	Foreign Exchange Future	0.21100	0.20000	0
01/06/2012	AU\$ / R On 14-December-12	8.09	C	Foreign Exchange Future	0.56500	0.54100	0
01/06/2012	AU\$ / R On 14-December-12	8.09	P	Foreign Exchange Future	0.23100	0.22000	0
01/06/2012	AU\$ / R On 14-December-12	8.14	C	Foreign Exchange Future	0.53600	0.51200	0
01/06/2012	AU\$ / R On 14-December-12	8.14	P	Foreign Exchange Future	0.25200	0.24100	0
01/06/2012	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.38700	0.36600	0
01/06/2012	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.19800	0.19000	0
01/06/2012	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.35800	0.33800	0
01/06/2012	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.21900	0.21200	0
01/06/2012	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.33100	0.31100	0
01/06/2012	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.24200	0.23500	0
01/06/2012	CAD/ R On 14-December-12			Foreign Exchange Future	8.47100	8.46090	0
01/06/2012	CAD/ R On 17-September-12	7.66	C	Foreign Exchange Future	0.76300	0.75600	0
01/06/2012	CAD/ R On 17-September-12	7.66	P	Foreign Exchange Future	0.03700	0.03700	0
01/06/2012	CAD/ R On 17-September-12	7.71	C	Foreign Exchange Future	0.71900	0.71200	0
01/06/2012	CAD/ R On 17-September-12	7.71	P	Foreign Exchange Future	0.04300	0.04300	0
01/06/2012	CAD/ R On 14-December-12	7.75	C	Foreign Exchange Future	0.81000	0.80400	0
01/06/2012	CAD/ R On 14-December-12	7.75	P	Foreign Exchange Future	0.09300	0.09700	0
01/06/2012	CAD/ R On 17-September-12	7.76	C	Foreign Exchange Future	0.67600	0.66900	0
01/06/2012	CAD/ R On 17-September-12	7.76	P	Foreign Exchange Future	0.05000	0.05000	0
01/06/2012	CAD/ R On 14-December-12	7.80	C	Foreign Exchange Future	0.77000	0.76400	0
01/06/2012	CAD/ R On 14-December-12	7.80	P	Foreign Exchange Future	0.10300	0.10700	0
01/06/2012	CAD/ R On 14-December-12	7.85	C	Foreign Exchange Future	0.73200	0.72500	0
01/06/2012	CAD/ R On 14-December-12	7.85	P	Foreign Exchange Future	0.11500	0.11800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.22100	0.21400	0
01/06/2012	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.03000	0.02900	0
01/06/2012	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.18300	0.17700	0
01/06/2012	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.04200	0.04200	0
01/06/2012	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.14900	0.14300	0
01/06/2012	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.05800	0.05800	0
01/06/2012	CF CANDO CAAZ On 18-June-12			Can-Do Future	0.46690	0.45220	2,835
01/06/2012	CF CANDO CABA On 18-June-12			Can-Do Future	0.00000	0.00000	0
01/06/2012	CF CANDO CABB On 18-June-12			Can-Do Future	0.00080	0.00080	8,000
01/06/2012	CF CANDO CABC On 18-June-12			Can-Do Future	0.01560	0.01650	0
01/06/2012	CF CANDO CABD On 18-June-12			Can-Do Future	0.00000	0.00000	16,000
01/06/2012	CHF / R On 14-December-12			Foreign Exchange Future	9.16300	9.10030	0
01/06/2012	CHF / R On 14-December-12	8.46	C	Foreign Exchange Future	0.89400	0.82500	0
01/06/2012	CHF / R On 14-December-12	8.46	P	Foreign Exchange Future	0.18700	0.18000	0
01/06/2012	CHF / R On 14-December-12	8.51	C	Foreign Exchange Future	0.86000	0.79200	0
01/06/2012	CHF / R On 14-December-12	8.51	P	Foreign Exchange Future	0.20300	0.19700	0
01/06/2012	CHF / R On 14-December-12	8.56	C	Foreign Exchange Future	0.82700	0.75900	0
01/06/2012	CHF / R On 14-December-12	8.56	P	Foreign Exchange Future	0.22000	0.21400	0
01/06/2012	CHF / R On 17-September-12	8.70	C	Foreign Exchange Future	0.52900	0.47300	0
01/06/2012	CHF / R On 17-September-12	8.70	P	Foreign Exchange Future	0.19700	0.20400	0
01/06/2012	CHF / R On 17-September-12	8.75	C	Foreign Exchange Future	0.50200	0.44700	0
01/06/2012	CHF / R On 17-September-12	8.75	P	Foreign Exchange Future	0.22000	0.22800	0
01/06/2012	CHF / R On 17-September-12	8.80	C	Foreign Exchange Future	0.47600	0.42200	0
01/06/2012	CHF / R On 17-September-12	8.80	P	Foreign Exchange Future	0.24400	0.25300	0
01/06/2012	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.07800	0.05500	0
01/06/2012	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.23500	0.27200	0
01/06/2012	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.06600	0.04600	0
01/06/2012	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.27300	0.31300	0
01/06/2012	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.05600	0.03900	0
01/06/2012	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.31300	0.35600	0
01/06/2012	NZ\$ / R On 14-December-12			Foreign Exchange Future	6.58690	6.55070	0
01/06/2012	NZ\$ / R On 17-September-12	6.19	C	Foreign Exchange Future	0.42000	0.39300	0
01/06/2012	NZ\$ / R On 17-September-12	6.19	P	Foreign Exchange Future	0.07100	0.08100	0
01/06/2012	NZ\$ / R On 17-September-12	6.24	C	Foreign Exchange Future	0.38400	0.35800	0
01/06/2012	NZ\$ / R On 17-September-12	6.24	P	Foreign Exchange Future	0.08500	0.09600	0
01/06/2012	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.24500	0.21500	0
01/06/2012	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.01300	0.01900	0
01/06/2012	NZ\$ / R On 14-December-12	6.29	C	Foreign Exchange Future	0.47400	0.45200	0
01/06/2012	NZ\$ / R On 14-December-12	6.29	P	Foreign Exchange Future	0.17400	0.18900	0
01/06/2012	NZ\$ / R On 17-September-12	6.29	C	Foreign Exchange Future	0.34900	0.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	NZ\$ / R On 17-September-12	6.29	P	Foreign Exchange Future	0.10000	0.11200	0
01/06/2012	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.20400	0.17600	0
01/06/2012	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.02200	0.03000	0
01/06/2012	NZ\$ / R On 14-December-12	6.34	C	Foreign Exchange Future	0.44300	0.42200	0
01/06/2012	NZ\$ / R On 14-December-12	6.34	P	Foreign Exchange Future	0.19300	0.20900	0
01/06/2012	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.16600	0.14000	0
01/06/2012	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.03400	0.04400	0
01/06/2012	NZ\$ / R On 14-December-12	6.39	C	Foreign Exchange Future	0.41500	0.39400	0
01/06/2012	NZ\$ / R On 14-December-12	6.39	P	Foreign Exchange Future	0.21500	0.23100	0
01/06/2012	YUAN/R On 14-December-12			Foreign Exchange Future	1.38560	1.37760	0
01/06/2012	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.25530	0.24720	0
01/06/2012	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.20530	0.19720	0
01/06/2012	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2012	YUAN/R On 17-September-12	1.16	C	Foreign Exchange Future	0.21360	0.20600	0
01/06/2012	YUAN/R On 17-September-12	1.16	P	Foreign Exchange Future	0.00330	0.00390	0
01/06/2012	YUAN/R On 14-December-12	1.18	C	Foreign Exchange Future	0.21780	0.21100	0
01/06/2012	YUAN/R On 14-December-12	1.18	P	Foreign Exchange Future	0.01020	0.01140	0
01/06/2012	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.15570	0.14760	0
01/06/2012	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.00040	0.00040	0
01/06/2012	YUAN/R On 17-September-12	1.21	C	Foreign Exchange Future	0.16730	0.16040	0
01/06/2012	YUAN/R On 17-September-12	1.21	P	Foreign Exchange Future	0.00700	0.00830	0
01/06/2012	YUAN/R On 14-December-12	1.23	C	Foreign Exchange Future	0.17700	0.17080	0
01/06/2012	YUAN/R On 14-December-12	1.23	P	Foreign Exchange Future	0.01940	0.02120	0
01/06/2012	YUAN/R On 17-September-12	1.26	C	Foreign Exchange Future	0.12670	0.12050	0
01/06/2012	YUAN/R On 17-September-12	1.26	P	Foreign Exchange Future	0.01640	0.01840	0
01/06/2012	YUAN/R On 14-December-12	1.28	C	Foreign Exchange Future	0.14140	0.13530	0
01/06/2012	YUAN/R On 14-December-12	1.28	P	Foreign Exchange Future	0.03380	0.03570	0
Futures Open Interest							646,269.00
Options Open Interest							391,640.00
Total							1,037,909.00